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QUARTERLY STATEMENT

AS OF JUNE 30, 2017
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 34-1471229

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 7, 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, US 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, US 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, US 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 Juan Fraiz (Name) (614) 546-3211 (Area Code) (Telephone Number) (Extension)
Juan.Fraiz@mchs.com (E-Mail Address) (614) 546-3131 (Fax Number)

OFFICERS

Edward H. Lamb (Board Chair)
Michael James Demand (President & CEO)
Sister Barbara Ann Hahl (Secretary)
Daniel L. Powell (Treasurer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Edward H. Lamb
Martin J. Brill
Michael James Demand
Sister Barbara Ann Hahl
Noah Jones, MD
Stephen Michael Lundregan
Joseph Patrick, Jr.
Daniel L. Powell
Daniel James 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.

Edward H. Lamb
Board Chair

Michael James Demand
President & CEO

Sister Barbara Ann Hahl
Secretary

Subscribed and sworn to before me this
day of

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	Prior Year Net Admitted Assets
1. Bonds	129,626,612		129,626,612	118,489,863
2. Stocks:				
2.1 Preferred stocks	258,078		258,078	168,655
2.2 Common stocks	49,153,404		49,153,404	54,932,733
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 ($ ..... (6,738,731)), cash equivalents ($ .... 104,940,576) and short-term investments ($ ..... 42,683,833)	140,885,677		140,885,677	90,757,496
6. Contract loans (including $ .... premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	559,503		559,503	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Line 1 through Line 11)	320,483,274		320,483,274	264,348,747
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	901,588		901,588	846,378
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,066,739	3,177	1,063,562	1,000,145
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				5,984,721
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,301		54,301	292,640
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				235,149
17. Amounts receivable relating to uninsured plans				213,764
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)	371,866	371,866		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ...... 3,236,585) and other amounts receivable	11,593,581	6,533,442	5,060,139	4,181,198
25. Aggregate write-ins for other-than-invested assets	1,467,445	682,964	784,481	784,485
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25)	335,938,794	7,591,449	328,347,345	277,887,227
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Totals (Line 26 and Line 27)	335,938,794	7,591,449	328,347,345	277,887,227
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	784,481		784,481	784,485
2502. Prepaid expenses	682,964	682,964		
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)	1,467,445	682,964	784,481	784,485

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $ ....reinsurance ceded)	44,163,312		44,163,312	44,539,120
2.	Accrued medical incentive pool and bonus amounts	12,286,279		12,286,279	7,500,462
3.	Unpaid claims adjustment expenses	928,154		928,154	837,283
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	47,889,712		47,889,712	113,442
9.	General expenses due or accrued	6,498,471		6,498,471	6,502,918
10.1	Current federal and foreign income tax payable and interest thereon (including $ ....on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including $ ....current) and interest thereon $ .... (including $ ....current)				
15.	Amounts due to parent, subsidiaries and affiliates	6,917,957		6,917,957	11,298,176
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	8,747,720		8,747,720	5,073,253
23.	Aggregate write-ins for other liabilities (including $ ....current)	30,269,808		30,269,808	53,195,026
24.	Total liabilities (Line 1 to Line 23)	157,701,413		157,701,413	129,059,680
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	128,223,398	106,405,013
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	170,645,932	148,827,547
34.	Total Liabilities, capital and surplus (Line 24 and Line 33)	XXX	XXX	328,347,345	277,887,227
	DETAILS OF WRITE-INS				
2301.	Due to Centers for Medicare & Medicaid Services, net	29,984,485		29,984,485	52,824,412
2302.	Retroactivity related to CMS	285,323		285,323	370,614
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)	30,269,808		30,269,808	53,195,026
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	Totals (Line 2501 through Line 2503 plus Line 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year to Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months	XXX	329,723	325,800	650,694
2. Net premium income (including $ .... non-health premium income)	XXX	307,187,597	288,925,748	563,574,513
3. Change in unearned premium reserves and reserve for rate credits	XXX		208,423	113,442
4. Fee-for-service (net of $ .... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	325,692	1,117,931	2,526,916
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Line 2 to Line 7)	XXX	307,513,289	290,252,102	566,214,871
Hospital and Medical:				
9. Hospital/medical benefits		142,759,408	156,359,274	286,513,072
10. Other professional services		85,383,024	85,829,905	172,925,883
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs		36,524,749	29,637,092	62,131,588
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		4,842,400		5,931,984
16. Subtotal (Line 9 to Line 15)		269,509,581	271,826,271	527,502,527
Less:				
17. Net reinsurance recoveries		69,839	789,631	429,623
18. Total hospital and medical (Line 16 minus Line 17)		269,439,742	271,036,640	527,072,904
19. Non-health claims (net)				
20. Claims adjustment expenses, including $ 568,710 cost containment expenses		10,186,524	6,822,469	12,395,905
21. General administrative expenses		19,010,681	18,331,796	42,050,373
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)		298,636,947	296,190,905	581,519,182
24. Net underwriting gain or (loss) (Line 8 minus Line 23)	XXX	8,876,342	(5,938,803)	(15,304,311)
25. Net investment income earned		1,845,477	1,787,796	3,456,131
26. Net realized capital gains (losses) less capital gains tax of $		3,529,495	553,909	2,275,551
27. Net investment gains (losses) (Line 25 plus Line 26)		5,374,972	2,341,705	5,731,682
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	14,251,314	(3,597,098)	(9,572,629)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Line 30 minus Line 31)	XXX	14,251,314	(3,597,098)	(9,572,629)
DETAILS OF WRITE-INS				
0601. Intercompany management fees	XXX	325,692	1,117,931	2,252,908
0602. Other revenue	XXX			274,008
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	325,692	1,117,931	2,526,916
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Line 0701 through Line 0703 plus Line 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)				
2901. Other revenue				
2902. Other income				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. Totals (Line 2901 through Line 2903 plus Line 2998) (Line 29 above)				

STATEMENT OF REVENUE AND EXPENSES (continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	148,827,547	155,075,795	155,075,795
34. Net income or (loss) from Line 32	14,251,314	(3,597,098)	(9,572,629)
35. Change in valuation basis of aggregate policy and claims reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of $	704,633	50,532	3,017,723
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	5,888,200	(2,723,432)	306,659
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	974,238		(1)
48. Net change in capital and surplus (Line 34 to Line 47)	21,818,385	(6,269,998)	(6,248,248)
49. Capital and surplus end of reporting period (Line 33 plus Line 48)	170,645,932	148,805,797	148,827,547
DETAILS OF WRITE-INS			
4701. SSAP No. 3 - Adjustment for prior years' Centers for Medicare & Medicaid Services overpayments	974,238		
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)	974,238		(1)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	360,890,288	278,588,311	568,023,836
2. Net investment income	1,976,787	1,858,541	3,795,968
3. Miscellaneous income	325,692	1,117,931	2,526,916
4. Total (Line 1 through Line 3)	363,192,767	281,564,783	574,346,720
5. Benefit and loss related payments	259,935,206	261,052,789	519,462,840
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	24,987,401	21,085,399	51,656,200
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)	284,922,607	282,138,188	571,119,040
11. Net cash from operations (Line 4 minus Line 10)	78,270,160	(573,405)	3,227,680
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,059,341	15,527,842	42,106,923
12.2 Stocks	18,194,896	7,255,384	18,487,342
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	23,270		188,594
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	28,277,507	22,783,226	60,782,859
13. Cost of investments acquired (long-term only):			
13.1 Bonds	21,447,086	20,270,702	43,862,609
13.2 Stocks	9,858,670	7,501,551	18,837,103
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	584,907		184,005
13.7 Total investments acquired (Line 13.1 through Line 13.6)	31,890,663	27,772,253	62,883,717
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)	(3,613,156)	(4,989,027)	(2,100,858)
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)	(24,528,822)	(1,602,782)	3,700,270
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(24,528,822)	(1,602,782)	3,700,270
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)	50,128,182	(7,165,214)	4,827,092
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	90,757,496	85,930,404	85,930,404
19.2 End of period (Line 18 plus Line 19.1)	140,885,678	78,765,190	90,757,496

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

20.0001 Ln 16.6 reflects offset for accrued retrospective premiums due from CMS against other amounts due to	20,870,342		
20.0002			
20.0003			
20.0004			
20.0005			
20.0006			
20.0007			
20.0008			
20.0009			
20.0010			

CASH FLOW, Line 20 (Continued)

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Supplemental disclosures of cash flow information for non-cash transactions:			
Lins 6.6 CMS overpayments		3,700,270	
20 - Supplemental disclosures of cash flow information for non-cash transactions:			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	53,960							53,960		
2. First Quarter	54,991							54,991		
3. Second Quarter	54,752							54,752		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	329,723							329,723		
Total Member Ambulatory Encounters for Period:										
7. Physician	120,368							120,368		
8. Non-Physician	26,459							26,459		
9. Total	146,827							146,827		
10. Hospital Patient Days Incurred	20,416							20,416		
11. Number of Inpatient Admissions	2,323							2,323		
12. Health Premiums Written (a)	353,174,439							353,174,439		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	307,157,597							307,157,597		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	265,029,733							265,029,733		
18. Amount Incurred for Provision of Health Care Services	269,509,581							269,509,581		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 353,174,439

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
Individually listed claims unpaid						
Caremark	4,667,406					4,667,406
0199999 - Individually listed claims unpaid	4,667,406					4,667,406
0499999 - Subtotals	4,667,406					4,667,406
0599999 - Unreported claims and other claim reserves						39,495,906
0799999 - Total claims unpaid						44,163,312
0899999 - Accrued medical incentive pool and bonus amounts						12,286,279

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid 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	35,628,329	229,344,821	2,030,940	42,132,372	37,659,269	44,539,120
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Line 1 to Line 8)	35,628,329	229,344,821	2,030,940	42,132,372	37,659,269	44,539,120
10. Health care receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts		56,583	7,408,211	4,878,068	7,408,211	7,500,462
13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12)	35,628,329	229,401,404	9,439,151	47,010,440	45,067,480	52,039,582

(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	SSAP #	F/S Page	F/S Line #	2017	2016
01A01 - Net Income, State Basis (Page 4, Line 32, Columns 2 & 4)				14,251,314	(9,572,629)
01A04 - Net Income, NAIC SAP (1-2-3=4)				14,251,314	(9,572,629)
01A05 - Surplus, State Basis (Page 3, Line 33, Columns 3 & 4)				170,645,932	148,827,547
01A08 - Surplus, NAIC SAP (5-6-7=8)				170,645,932	148,827,547

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

Not applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

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

(1) Prepayment assumptions based on historical patterns.

(2) - (4) Not applicable

(5) Consultations with the Plan's investment managers as well as review of portfolio performance over time were taken into consideration to reach the conclusion that there were no impairments in Loan-Backed Securities that are not other-than-temporary.

E. Repurchase Agreements and/or Securities Lending Transactions

No change.

F. Real Estate

No change.

G. Low-Income Housing Tax Credits (LIHTC)

No change.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

No change.

I. Working Capital Finance

No change.

J. Offsetting and Netting of Assets and Liabilities

In accordance with SSAP No. 64 "Offsetting and Netting of Assets and Liabilities", the Company has netted assets due from Centers for Medicare & Medicaid Services ("CMS") with liabilities due to CMS.

K. Structured Notes

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

No change.

9. Income Taxes

No change.

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

No change.

11. Debt

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

A.-D. Defined Benefit Plan

No change.

E. Defined Contribution Plans

No change.

F. Multiemployer Plans

No change.

G. Consolidated/Holding Company Plans

No change.

H. Postemployment Benefits and Compensated Absences

No change.

I. Impact of Medicare Modernization Act on Postretirement Benefits

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 are $704,633 and $3,017,723 as of June 30, 2017 and December 31, 2016, respectively.

(11)-(13) No change.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

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:

Year Ending December 31	Operating Leases
1 2018	$ 3,582
2 2019	$ ....
3 2020	$ ....
4 2021	$ ....
5 2022	$ ....
6. Total	$ 3,582

B. Lessor Leases

No change.

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

No change.

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

A. Transfer of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

No change.

C. Wash Sales

No change.

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

A. ASO Plans

No change.

B. ASC Plans

No change.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

No change.

NOTES TO FINANCIAL STATEMENTS

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

Name and Address of Managing General Agent or Third Party Administration	FEIN Number	Exclusive Contract	Types of Business Written	Types of Authority Granted	Total Direct Premium Written/ Produced By
Extend Health, Inc. - 10975 Sterling View Drive, Suite A1, South Jordan, UT 84095	26-0775680	No	Medicare	B	895,855
1999999 - Total					895,855

20. Fair Value Measurement

A. (1) The fair value of financial assets at June 30, 2017 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 Stocks	258,078			258,078
Common Stocks	49,153,404			49,153,404
20A1A99 Assets at fair value	49,411,482			49,411,482

(2) Rollforward of Level 3 Items

Not Applicable.

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

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

The Company is responsible for the determination of fair value and as such, the Company performs a review of the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. There were no material adjustments to the prices obtained from the third party pricing service during the quarter ended June 30, 2017.

(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						
Bonds	111,012,019	110,508,273	51,547,210	59,464,809		
CMO	11,959,527	11,966,751		11,959,527		
MBS	7,391,072	7,151,588		7,391,072		
Preferred Stock	258,078	258,078	258,078			
Common Stock	49,153,404	49,153,404	49,153,404			
Short Term	42,709,043	42,683,832	42,709,043			
Cash and Cash Equivalents	104,946,531	104,940,576	104,946,531			
20C9999 - Aggregate fair value for all financial instruments	327,429,674	326,662,502	248,614,266	78,815,408		

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

Not Applicable.

21. Other Items

A. Extraordinary Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures and Unusual Items

No change.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

22. Events Subsequent

Type I - Recognized Subsequent Events:

Subsequent events have been considered through August 23, 2017 for the statutory statement issued on August 25, 2017.

The Company is not aware of any events or transactions that provide additional evidence with respect to conditions that existed at June 30, 2017, which would have a material effect on its financial condition.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through August 23, 2017 for the statutory statement issued on August 25, 2017.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at June 30, 2017 but arose after that date, which would have a material effect on its financial condition.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Ceded Reinsurance

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No change.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2016 were $44,539,120. As of June 30, 2017, $35,698,829 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,030,940 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $6,809,351 favorable prior-year development since December 31, 2016 to June 30, 2017. The decrease 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

NOTES TO FINANCIAL STATEMENTS

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 (X) No ( )

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 on 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 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
PNC Capital Advisors, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes (X) No ( )

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
151829	PNC Capital Advisors, LLC		SEC	Y

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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	.... 87.9 %
1.2	A&H cost containment percent	.... 0.2 %
1.3	A&H expense percent excluding cost containment expenses	.... 6.2 %

2.1	Do you act as a custodian for health savings accounts?	Yes ( ) No (X)
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$..................
2.3	Do you act as an administrator for health savings accounts?	Yes ( ) No (X)
2.4	If yes, please provide the balance of the funds administered as of the reporting date.	$..................

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
0199998 - Life & Annuity - Affiliates								
0299998 - Life & Annuity - Non-Affiliates								
0399998 - Accident & Health - Affiliates								
Accident & Health - Non-Affiliates								
11835	04-1590940	01/01/2017	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

	1	Direct Business Only Year to Date							
		2	3	4	5	6	7	8	9
States, Etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Column 2 Through Column 7	Deposit-Type Contracts
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	N								
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	N								
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	L		353,174,439					353,174,439	
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		353,174,439					353,174,439	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1		353,174,439					353,174,439	
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 East (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent) Mount Carmel West (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent) Mount Carmel St. Ann's (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent)

Mount Carmel New Albany Surgical Hospital (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent)

Mount Carmel Care Continuum Services Corporation (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent) Mount Carmel Urgent Care (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent)

Mount Carmel Sleep Medicine (dba of Mount Carmel Health System); FEIN: 31-1439334 (100% Ownership by Immediate Parent) 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 dba Columbus Connection; 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. dba Mount Carmel Medical Group; 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 (38.14% Ownership by Immediate Parent; 6.27% Ownership by Mt. Carmel Health Providers, Inc.) 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) 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) 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 dba Trinity Home Health; 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)

HealthSouth Rehabilitation Hospital of Westerville, LLC dba Mount Carmel Rehabilitation, in Partnership with HealthSouth, LLC; FEIN: 47-4200156 (20.4% Ownership Interest held by Immediate Parent) Holy Cross Health Inc. [Maryland]; FEIN: 52-0738041 (100% ownership by Trinity Health Corporation)

Holy Cross Hospital (dba of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% Ownership by Immediate Parent)

Holy Cross Germantown Hospital (dba of Holy Cross Health, Inc.); FEIN: 52-0738041 (100% Ownership by Immediate Parent) 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 **MCO**; FEIN:22-3476498 (25% Ownership by Immediate Parent)

Maryland Care **Management**, Inc. **dba Maryland Physician Care MCO**; 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; Subject to Mercy Health Network, Inc. JOA)

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 (11.11% ownership by Immediate Parent) Mercy Healthcare Foundation Clinton; FEIN: 42-1316126 (100% Ownership by Immediate Parent)

Mercy Medical Center - Dyersville (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Mercy Medical enter - Dubuque (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Dubuque Mercy Health Foundation, Inc.; FEIN: 26-2227841 (100%

ownership by Immediate Parent) United Clinical Laboratories, Inc.; FEIN: 42-1268486 (33.33% ownership by Immediate Parent)
Preferred Health Choices LLC; FEIN: 90-0139311 (50% ownership by Immediate Parent)
Health Management Services LLC; FEIN: 46-1861361 (50% ownership by Mercy Medical Center - Dubuque (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080))
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)
Mercy Medical Center - New Hampton (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080)
Forest Park Imaging LLC; FEIN: 13-4365966 (52.89% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent)
Surgical Center Building Associates LLC; FEIN: 31-1373080 (35% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent) YMCA and Rehabilitation Center; FEIN: 42-1491491 (50% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent) Magnetic Resonance Services LLC; FEIN: 42-1328388 (49% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent)
Mason City Ambulatory Surgery Center LLC dba Mason City Surgery Center; FEIN: 20-1960348 (51% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent) Mercy Heart Center Outpatient Services LLC; FEIN: 13-4237594 (51% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent)
Iowa Falls Clinic; FEIN: 42-1467712 (50% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080)Immediate Parent) Mercy Medical Center Foundation - North Iowa; FEIN: 42-1229151 (100% ownership by Immediate Parent)
Mercy Care Connections, LLC; FEIN: 35-2473948 (100% ownership by Immediate Parent) Hospice of North Iowa; FEIN: 42-1173708 (100% ownership by Immediate Parent)
North Iowa Community Healthcare, LLC; FEIN: 45-2878353 (19.25% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent) Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080)
Hawarden Regional Healthcare Clinic, LLC; FEIN: 42-6005851 (50% ownership by Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) 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 Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) 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 Mercy Medical Center - Sioux City (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Immediate Parent) Siouxland Surgery Center LLP; FEIN: 46-0423353 (55.54% ownership by Immediate Parent)
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) Saint Joseph Regional Medical Center, Inc. [Indiana]; FEIN: 35-1568821 (100% owned by Trinity Health)
The Foundation of Saint Joseph Regional Medical Center Inc.; FEIN: 35-1654543 (100% owned by Immediate Parent) Saint Joseph Regional Medical Center 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) Saint Alphonsus Health System, Inc. [Idaho/Oregon]; FEIN: 27-1929502 (100% ownership by Trinity Health)
Saint Alphonsus Medical Center - Nampa Inc.; FEIN: 82-0200896 (100% ownership by Immediate Parent) MedNow Inc.; FEIN: 82-0389927 (100% ownership by Immediate Parent)
Saint Alphonsus Medical Center Nampa Health Foundation, Inc.; FEIN: 26-1737256 (100% ownership by Immediate Parent) Saint Alphonsus Medical Center Nampa Medical Staff (an Unincorporated Nonprofit Association); FEIN: 46-1123092
Saint Alphonsus Regional Medical Center, Inc.; FEIN: 82-0200895 (100% ownership by Immediate Parent)
Saint Alphonsus Regional Medical Center Auxiliary, Inc.; FEIN: 82-6009027 (100% Ownership by Immediate Parent) Life Flight Network LLC; FEIN: 20-5016802 (25% ownership by Immediate Parent)
Saint Alphonsus Diversified Care, Inc.; FEIN: 94-3028978 (100% ownership by Immediate Parent)
Emergency Medical Plazas of Idaho, LLC; FEIN: 81-4098266 (50% Ownership by Immediate Parent) EMP Idaho Nampa, LLC; FEIN: (100% Ownership by Immediate Parent)
EMP Idaho Boise, LLC; FEIN: (100% Ownership by Immediate Parent) EMP Idaho Eagle, LLC; FEIN: (100% Ownership by Immediate Parent) EMP Idaho Twin Falls, LLC; FEIN: (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)
Saint Alphonsus Home Health and Hospice, LLC; FEIN: 20-3942050 (50% 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) Saint Alphonsus Medical Center - Ontario Inc.; FEIN: 27-1789847 (100% ownership by Immediate Parent)
Saint Alphonsus Medical Center Ontario Volunteers; FEIN: 94-3059469 (100% Ownership by Immediate Parent) Saint Alphonsus Foundation - Ontario, Inc. ; FEIN: 20-2683560 (100% Ownership by Immediate Parent)
Saint Alphonsus Medical Center - Baker City Inc.; FEIN: 27-1790052 (100% ownership by Immediate Parent)

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

Saint Alphonsus Foundation, Baker City, Inc.; FEIN: 94-3164869 (100% ownership by Immediate Parent)
Eastern Oregon Coordinated Care Organization, LLC; FEIN: (10% Ownership by Saint Alphonsus Health System, Inc.) Saint Alphonsus Health Alliance, Inc.; FEIN: 82-0524649 (100% Ownership by Saint Alphonsus Health System, Inc.)
Health Alliance Integrated Care, LLC; FEIN: 371755768 (100% Ownership by Saint Alphonsus Health System, Inc.) 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)
St. Joseph Mercy Chelsea Hospital and Chelsea Community Hospital (dbas of 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) THRE Services LLC; FEIN: 45-2603654 (100% Ownership by Immediate Parent)
Mercy Health Partners; FEIN: 38-2589966 (100% ownership by Immediate Parent)
Mercy Health Mercy Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% ownership by Immediate Parent) Mercy Health General Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% ownership by Immediate Parent) Mercy Health Hackley Campus (dba of Mercy Health Partners); FEIN: 38-2589966 (100% ownership by Immediate Parent) Mercy Health Lakeshore Campus (dba of 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)
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)
Affinia Physician Network, LLC; FEIN: (100% ownership by Immediate Parent)
Mercy Health Saint Mary's (Division of and dba for Trinity Health - Michigan); FEIN: 38-2113393 (100 % Ownership by Immediate Parent) Saint Mary's Foundation; FEIN: 38-1779602 (100% 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; FEIN: 27-2491974 (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)
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) Sixty Fourth Street LLC; FEIN: 20-2443646 (51% ownership by Immediate Parent)
Mercy Hospital Cadillac Foundation; FEIN: 20-3357131 (100% Ownership by Immediate Parent) Parkprop, LLC; FEIN: (100% Ownership by Immediate Parent)
1440 East Sherman, LLC; FEIN: (100% Ownership by Immediate Parent)
Trinity Health - Warde Lab LLC **(DE Domestic Corporation)**; FEIN: (100% 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) 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) Mercy Health System of Chicago [Illinois]; FEIN: 36-3163327 (100% Ownership by Trinity Health)
Mercy Hospital and Medical Center; FEIN: 36-2170152 (100% Ownership by Immediate Parent) Mercy Advanced MRI LLC; FEIN:26-2116721 (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)
Saint Agnes Medical Center [California]; FEIN: 94-1437713 (100% ownership by Trinity Health)
Saint Agnes Health Partners LLC; FEIN: 38-3880220 (50% ownership by Immediate Parent) (50% ownership)
Saint Agnes Medical Foundation **dba Saint Agnes Care; Saint Agnes Care Center-Northwest; and Saint Agnes Urgent Care**; FEIN: 94-2839324 (100% ownership by Immediate Parent) Saint Agnes Medical Providers, Inc.; FEIN: 46-1465093 (Sole Shareholder licensed physicians appointed by SAMC - No Ownership by SAMC)
California Healthcare Capital Partners, LLC; FEIN: 81-2937390 (33% Ownership by Immediate Parent)
California Healthcare Management Partners, Inc.; FEIN: 82-0961647 (66.6% Ownership by Immediate Parent) Central Valley Health Plan, Inc.; FEIN: 61-1846844 (100% Ownership by Immediate Parent)
Mercy Medical, A Corporation [Alabama]; FEIN: 63-6002215 (100% owned by Trinity Health)
Pittsburgh Mercy Health System, Inc. [Pennsylvania]; FEIN: 25-1464211 (100% owned by Trinity Health) Mercy Life Center Corporation; FEIN: 25-1604115 (100% Ownership by Immediate Parent) McAuley Ministries; FEIN: 94-3436142 (100% Ownership by Immediate Parent)
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) Trinity Continuing Care Services (multistate operation - incorporated in Michigan); FEIN: 38-2559656 (100 % ownership by Trinity Health Corporation)
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)
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)
Trinity Home Heath Services (multistate operation - incorporated in Michigan); FEIN: 38-2621935 (100% ownership by Trinity Health Corporation) Cranbrook Hospice Care; FEIN: 38-3320699 (100% ownership by Immediate Parent)
Hospice of Muskegon County, Inc.; FEIN:38-2415247 (20% Ownership by Trinity Home Health Services) Mercy Amicare Home Healthcare, Oakland; FEIN: 38-3320698 (100% ownership by Immediate Parent)
Mercy General Health Partners, Amicare Homecare **dba North Ottawa at Home**; FEIN: 38-3.321856 (100% ownership by Immediate Parent) Mount Carmel Home Care LLC; FEIN: 26-2729300 (50% ownership by Immediate Parent)
Saint Mary's Amicare Home Healthcare; FEIN: 38-3320700 (100% ownership by Immediate Parent)
Trinity Health PACE; FEIN: 47-3073124 (100% ownership by Immediate Parent) (multistate operation - incorporated in Michigan) Saint Joseph PACE; FEIN: 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) Trinity Health Partners, L.L.C. ; FEIN: 47-2798085 (100% owned by Trinity Health)
Trinity Health Partners - Michigan, L.L.C.; FEIN: 35-2534698 (100% ownership by Immediate Parent) Trinity Health Partners - Idaho, L.L.C.; FEIN: 30-0875741 (100% ownership by Immediate Parent) Trinity Health Partners - Illinois, L.L.C.; FEIN: 39-1828147 (100% ownership by Immediate Parent) Trinity Health Partners - New Jersey, L.L.C.; FEIN: 36-4838390 (100% ownership by Immediate Parent)
Trinity Health ACO, Inc.; FEIN: 47-3794666 (100% owned by Trinity Health)
Trinity Integrated Care, L.L.C.; FEIN: 81-2772183 (100% ownership by Immediate Parent) Trinity Accountable Care, Inc.; FEIN: 81-2780900 (100% ownership by Immediate Parent)
Mercy Health System of Southeastern Pennsylvania [Pennsylvania]; FEIN: 23-2212638 (100% owned by Trinity Health)
Mercy Health Foundation of Southeastern Pennsylvania; FEIN: 23-2829864 (100% Ownership by Immediate Parent) Mercy Catholic Medical Center of Southeastern Pennsylvania; FEIN: 23-1352191 (100% Ownership by Immediate Parent)
Mercy Fitzgerald Hospital (dba of Mercy Catholic Medical Center of Southeastern Pennsylvania); FEIN: 23-1352191 (100% Ownership by Mercy Health System of Southeastern Pennsylvania) Mercy Philadelphia Hospital (dba of Mercy Catholic Medical Center of Southeastern Pennsylvania); FEIN: 23-1352191 (100% Ownership by Mercy Health System of Southeastern Pennsylvania)
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 Accountable Care, 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

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

(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] **dba St. Mary's Hospital**; 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, **Inc. dba HealthWorks**; 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. **dba St. Mary's Good Samaritan Hospital**; 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. **dba St. Mary's Highland Hills Village and dba Highland Hills Village**; 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 ("DCC") 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 Non-Profit Corporation (PACE); FEIN: 22-2797282 (100% Ownership by Immediate Parent)
Lifecare Physicians Professional Corporation (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, P.C.; 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, P.A.; 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

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

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)

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

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)
Niagara Medicine, PC; FEIN:45-3669525 (Captive PC - CHS does not legally own but does control this entity **through a Management Agreement**) 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)
St. Francis Home of Williamsville, NY (Inactive); FEIN: 16-0743153 (100% Ownership by Immediate Parent)
Baycare Health System (JOA - 50.4% ownership by Trinity Health, not all facilities owned; Other Parties to the JOA
include Morton Plant Mease Health Care, Inc. and South Florida Baptist Hospital, Inc.) [Florida]; FEIN: 59-2796965 Baycare
Physician Partners; FEIN: 45-2908908 (100% Ownership by Immediate Parent)
Baycare Physician Partners ACO, LLC; FEIN: 46-5720072 (Members are Baycare Health System and 2 individuals)
Community Health Alliance, Inc.; FEIN: 59-3631620 (100% Ownership by Immediate Parent)
BayCare Medical Group, Inc. (f/k/a Morton Plant Mease Primary Care, Inc.); FEIN: 59-3140335 (100% Ownership by Immediate Parent) St
Joseph's Hospital, Inc.; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc.. d/b/a St. Joseph's Children's Hospital; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation) St
Joseph's Hospital, Inc. d/b/a St. Joseph's Women's Hospital; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation) St
Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital - North; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation)
St Joseph's Hospital, Inc. d/b/a St. Joseph's Hospital Behavioral Health Center; FEIN: 59-0774199 (100% Ownership by Trinity Health Corporation) St.
Joseph's Health Care Center, Inc.; FEIN: 59-2593686 (100% Ownership by Trinity Health Corporation)
St. Joseph's Hospital of Tampa Foundation, Inc.; FEIN: 59-1100828 (100% Ownership by Immediate Parent) John
Knox Village; FEIN: 58-1377711 (100% Ownership by Immediate Parent)
HealthPoint Management Services, Inc.; FEIN: 65-0645457 (100% Ownership by Immediate Parent)
HealthPoint Medical Group, Inc.; FEIN: 59-3244268 (100% Ownership by Immediate Parent) Franciscan
Properties, Inc.; FEIN: 59-2822519 (100% Ownership by Immediate Parent)
St. Joseph's Community Care, Inc.; FEIN: 59-3152608 (100% Ownership by Immediate Parent) St.
Joseph's Enterprises, Inc.; FEIN: 59-2822516 (100% Ownership by Immediate Parent)
St. Anthony's Professional Building and Services, Inc.; FEIN: 59-2018848 (100% Ownership by Immediate Parent) St.
Anthony's Hospital, Inc.; FEIN: 59-2043026 (100% Ownership by Trinity Health Corporation)
St. Anthony's Hospital Auxillary, Inc.; FEIN: 59-0201974 (100% Ownership by Immediate Parent)
St. Anthony's Health Care Foundation, Inc.; FEIN: 59-2128991 (100% Ownership by Immediate Parent) St.
Anthony's Primary Care, LLC; FEIN: 03-0575868 (100% Ownership by Immediate Parent)
St. Anthony's Specialists, LLC; FEIN: 74-3168197 (100% Ownership by Immediate Parent)
St. Anthony's Physicians Surgery Center, LLC; FEIN: 01-0861245 (100% Ownership by Immediate Parent)
Morton Plant Mease Health Care, Inc.; FEIN: 59-2374556 (Entity is a Party to the JOA BayCare Health System; Membership of this entity is a Directors Model - the
members of the Board of Directors of Morton Plant Mease Health Care, Inc. are the Members of this Corporation's Immediate Parent)
Morton Plant Hospital, Inc. d/b/a Morton Plant Hospital; FEIN: 59-0624462 (100% Ownership by Immediate Parent)
Trustees of Mease Hospital , Inc. d/b/a Mease Countryside Hospital; FEIN: 59-0855412 (100% Ownership by Immediate Parent) Trustees
of Mease Hospital, Inc. d/b/a Mease Dunedin Hospital; FEIN: 59-0855412 (100% Ownership by Immediate Parent)
Morton Plant Hospital Association, Inc. d/b/a Morton Plant North Bay Hospital; FEIN: 59-0624462 (100% Ownership by Immediate Parent) Morton Plant
Hospital Association, Inc. d/b/a Morton Plant North Bay Recovery Center; FEIN: 59-0624462 (100% Ownership by Immediate Parent) Morton Plant Hospital
Association, Inc. d/b/a Morton Plant Rehabilitation Center; FEIN: 59-0624462 (100% Ownership by Immediate Parent)
South Florida Baptist Hospital, Inc.; FEIN: 59-0594631 (Entity is a Party to the JOA BayCare Health System; Membership of this entity consists of 21

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

individuals who are members of Missionary Baptist Churches in FL. 100% Ownership by Immediate Parent)

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

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

Global Health Ministry d/b/a Global Health Volunteers (MI); FEIN: 42-1253527 (100% Ownership by Trinity Health) Saint
Joseph's Health System, Inc. [Georgia]; FEIN: 58-1744848 (100% owned by Trinity Health)
Saint Joseph's Mercy Care Services, Inc. dba Mercy Care; FEIN: 58-1752700 (100% Ownership by Immediate Parent) Mercy
Senior Care, Inc. dba Mercy Care Rome; FEIN: 58-1366508 (100% Ownership by Immediate Parent)
Mercy Care Foundation (f/k/a Saint Joseph's Mercy Foundation, Inc.); FEIN: 58-1448522 (100% Ownership by Immediate Parent) Mercy
Services Downtown, Inc.; FEIN: 27-2046353 (100% Ownership by Immediate Parent)
SJHS/JOC Holdings, Inc.; FEIN: 47-2299757 (100% Ownership by Immediate Parent)
Emory/Saint Joseph's, Inc. (JOC - 49% owned by SJHS/JOC Holdings, Inc.); FEIN: 45-2721833 Holy
Cross Hospital, Inc. [Florida]; FEIN: 59-0791028 (100% owned by Trinity Health)
Holy Cross Primary Care, Inc.; FEIN: 81-2531495 (100% Ownership by Immediate Parent) Nursing
Network, Inc.; FEIN: 59-1145192 (100% Ownership by Immediate Parent)
Holy Cross Outpatient Services, Inc.; FEIN: 46-5421068 (100% Ownership by Immediate Parent) Holy
Cross Physician Partners, LLC; FEIN: 36-4712116 (100% Ownership by Immediate Parent) Holy Cross
Physician Partners ACO, LLC; FEIN: 46-5530455 (100% Ownership by Immediate Parent)
Physicians Outpatient Surgery Center, LLC (JV with Physician Members - HCH ownership 71%); FEIN: 35-2325646 Atlantic
Coast Health Network, Inc. (JV with Atlantic Coast Holdings, Inc. - HCH ownership 50%); FEIN: 47-4756582
St. Joseph's Health, Inc. [New York]; FEIN: 47-4754987 (100% owned by Trinity Health)
St. Joseph's Hospital Health Center; FEIN: 15-0532254 (100% Ownership by Immediate Parent)
S.J. Management Company of Syracuse, Inc.; FEIN: 27-1763712 (100% Ownership by Immediate Parent) SJLS,
LLC (51% SJMCS, 34% Fresenius, 15% Physicians); FEIN: 20-1796650
St. Joseph's College of Nursing at St. Joseph's Hospital Health Center; FEIN: 20-2497520 (100% Ownership by Immediate Parent) SJPE
Practice Management Services, Inc.; FEIN: 45-4164964 (100% Ownership by Immediate Parent)
The Auxiliary of St. Joseph's Hospital Health Center; FEIN: 20-3018640 (100% Ownership by Immediate Parent)
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 (50% SJHHC, 50% Crouse Health Hospital, Inc.);FEIN: 16-1536202
Loretto Independent Living Services, Inc. ; FEIN: 16-1470454 (No Ownership by Immediate Parent, but a right to one less than one half of the Board Seats) 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 Pa
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 (Captive PC)
St. Joseph's Medical, PC; FEIN: 27-3899821 (Captive PC)
St. Joseph's Imaging, PLLC (60% Prospect Hill Radiology Group, 40% SJMPC); FEIN: 16-1104293
Trinity Health - New England, Inc. (formerly Saint Francis Care, Inc. (Connecticut); FEIN: 06-1491191 (100% owned by Trinity Health) Saint
Francis Hospital and Medical Center; FEIN: 06-0646813 (100% Ownership by Immediate Parent)
Saint Francis Hospital and Medical Center Foundation, Inc.; FEIN: 06-1008255 (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)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
2838	Mount Carmel Health System	00000	35-1443425				Trinity Health Corporation	IN	UIP	Board of Directors	Board of Directors			N	
2838	Mount Carmel Health System	00000	31-1439934				Mount Carmel Health System	OH	UDP	Trinity Health Corporation	Ownership	100.000	Trinity Health Corporation	N	
2838	Mount Carmel Health System	13123	25-1912781				Mount Carmel Health Insurance Company	OH	IA	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	N	
2838	Mount Carmel Health System	95655	34-1471229				Mount Carmel Health Plan, Inc.	OH	RE	Mount Carmel Health System	Ownership	100.000	Trinity Health Corporation	N	

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 EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanation:

N/A

Bar Code:

Document Identifier 365:

9 5 6 5 5 2 0 1 7 3 6 5 0 0 0 0 2

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after ac		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/ac		
7. Deduct current year's other-than-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	173,591,249	166,532,905
2. Cost of bonds and stocks acquired	30,478,547	62,699,711
3. Accrual of discount	30,202	60,828
4. Unrealized valuation increase (decrease)	704,633	3,017,723
5. Total gain (loss) on disposals	3,554,898	2,459,556
6. Deduct consideration for bonds and stocks disposed of	29,081,446	60,594,265
7. Deduct amortization of premium	216,721	396,615
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	23,270	188,594
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)	179,038,092	173,591,249
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	179,038,092	173,591,249

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	42,683,832	X X X	42,682,532	28,951	13,383

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	32,282,693	24,289,647
2. Cost of short-term investments acquired	63,298,038	104,617,390
3. Accrual of discount	3,008	276
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(605)	4,589
6. Deduct consideration received on disposals	52,896,679	96,618,332
7. Deduct amortization of premium	2,622	10,877
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)	42,683,833	32,282,693
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	42,683,833	32,282,693

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged i

3.21 Section 1, Column 17, current year to d

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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	65,471,269	63,307,778
2. Cost of cash equivalents acquired	399,866,431	612,763,360
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		67
6. Deduct consideration received on disposals	360,397,124	610,599,936
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)	104,940,576	65,471,269
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	104,940,576	65,471,269

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3 City	4 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description	3 City	4 State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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-R3-6	UNITED STATES TREAS NTS		05/11/2017	VARIOUS		2,354,023	2,500,000.00	19,617	1
912828-UN-8	UNITED STATES TREAS NTS		05/11/2017	Goldman Sachs Co		996,602	1,000,000.00	4,751	1
912828-VS-6	UNITED STATES TREAS NTS		06/23/2017	VARIOUS		4,237,379	4,100,000.00	35,083	1
912828-X8-8	UNITED STATES TREAS NTS		06/27/2017	VARIOUS		1,520,238	1,500,000.00	2,239	1
0599999 - Subtotal - Bonds - U.S. Governments						9,108,242	9,100,000.00	61,690	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
313376-BR-5	FEDERAL HOME LOAN BANKS		05/10/2017	Morgan Stanley		251,586	250,000.00	1,786	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						251,586	250,000.00	1,786	
Bonds - Industrial and Miscellaneous (Unaffiliated)									
05348E-BA-6	AVALONBAY CMNTYS INC MTN BE		05/03/2017	Chase Securities		199,308	200,000.00		1FE
124857-AT-0	CBS CORP NEW		06/26/2017	Bank of America Fixed Income		559,503	565,000.00		2FE
17305E-GB-5	CITIBANK CCIT 2017-A3		05/15/2017	CitiGroup Global Markets Inc		726,936	725,000.00	1,585	1FE
21036P-AS-7	CONSTELLATION BRANDS INC		05/02/2017	Bank/America Sec Llc Montgomery		548,713	550,000.00		2FE
37045X-BV-7	GENERAL MTRS FINL CO INC		04/10/2017	CHASE SECURITIES		284,601	285,000.00		2FE
43811B-AC-8	HONDA AUTO RECV 2017-2		06/20/2017	CitiGroup Global Markets Inc		399,965	400,000.00		1FE
89190B-AE-8	TOYOTA AUTO RECV OWN TR 2017-B		05/09/2017	SG Americas Securities		399,893	400,000.00		1FE
902494-BC-6	TYSON FOODS INC		05/23/2017	Morgan Stanley		289,516	290,000.00		2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,408,434	3,415,000.00	1,585	
8399997 - Subtotal - Bonds - Part 3						12,768,262	12,765,000.00	65,062	
8399999 - Subtotal - Bonds						12,768,262	12,765,000.00	65,062	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
204429-10-4	COMPANIA CERVECERIAS UNIDAS SA	C	05/09/2017	Jefferies	6,681.000	169,875			L
00508Y-10-2	ACUITY BRANDS INC		06/16/2017	Citation Group	1.000	177			L
00751Y-10-6	ADVANCE AUTO PARTS INC		06/16/2017	Citation Group	1.000	130			L
007903-10-7	ADVANCED MICRO DEVICES INC		06/16/2017	Citation Group	56.000	641			L
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/16/2017	Citation Group	2.000	99			L
011659-10-9	ALASKA AIR GROUP INC		06/16/2017	Citation Group	2.000	178			L
012653-10-1	ALBEMARLE CORP		06/16/2017	Citation Group	6.000	649			L
015271-10-9	ALEXANDRIA REAL ESTATE EQ INC		06/16/2017	Citation Group	3.000	354			L
016255-10-1	ALIGN TECHNOLOGY INC		06/16/2017	Citation Group	88.000	12,784			L
02079K-10-7	ALPHABET INC		06/16/2017	Citation Group	6.000	5,639			L
02079K-30-5	ALPHABET INC		06/16/2017	Citation Group	3.000	2,876			L
023135-10-6	AMAZON COM INC		06/16/2017	Citation Group	3.000	2,963			L
025932-10-4	AMERICAN FINL GROUP OH		04/18/2017	CONVERGEX LLC	389.000	36,605			L
031162-10-0	AMGEN INC		06/16/2017	Citation Group	8.000	1,299			L
032511-10-7	ANADARKO PETE CORP		06/16/2017	Citation Group	37.000	1,741			L
032654-10-5	ANALOG DEVICES INC		06/16/2017	Citation Group	6.000	480			L
03662Q-10-5	ANSYS INC		06/16/2017	Citation Group	101.000	12,298			L
037411-10-5	APACHE CORP		06/16/2017	Citation Group	9.000	446			L
037833-10-0	APPLE INC		06/16/2017	Citation Group	45.000	6,403			L
038222-10-5	APPLIED MATLS INC		06/16/2017	Citation Group	36.000	1,552			L
039483-10-2	ARCHER DANIELS MIDLAND CO		06/16/2017	Citation Group	5.000	213			L
03965L-10-0	ARCONIC INC		06/16/2017	Citation Group	6.000	159			L
04013V-10-8	ARES COML REAL ESTATE CORP		06/15/2017	Investment Technology Group	6,401.000	86,519			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)									
040413-10-6	ARISTA NETWORKS INC		04/18/2017	CONVERGEX LLC	534.000	70,804			L
00206R-10-2	AT&T INC		06/16/2017	Citation Group	93.000	3,624			L
052769-10-6	AUTODESK INC		06/16/2017	Citation Group	2.000	210			L
05329W-10-2	AUTONATION INC		06/16/2017	Citation Group	1.000	40			L
054540-20-8	AXCELIS TECHNOLOGIES INC		05/09/2017	Jefferies	8,410.000	176,894			L
057224-10-7	BAKER HUGHES INC		06/16/2017	Citation Group	1.000	57			L
060505-10-4	BANK AMER CORP		06/16/2017	Citation Group	101.000	2,367			L
067383-10-9	BARD C R INC		06/16/2017	Citation Group	1.000	314			L
075887-10-9	BECTON DICKINSON & CO		06/16/2017	Citation Group	17.000	3,252			L
084670-70-2	BERKSHIRE HATHAWAY INC DEL		06/16/2017	Citation Group	12.000	2,046			L
09062X-10-3	BIOGEN INC		06/16/2017	Citation Group	5.000	1,259			L
099724-10-6	BORGWARNER INC		06/16/2017	Citation Group	1.000	41			L
101121-10-1	BOSTON PROPERTIES INC		06/16/2017	Citation Group	1.000	126			L
101137-10-7	BOSTON SCIENTIFIC CORP		06/16/2017	Citation Group	16.000	444			L
05605H-10-0	BWX TECHNOLOGIES INC COM		04/18/2017	CONVERGEX LLC	2,969.000	142,846			L
12673P-10-5	CA INC		06/16/2017	Citation Group	6.000	190			L
14575E-10-5	CARS COM INC		06/01/2017	VARIOUS	2,120.000	61,763			L
149123-10-1	CATERPILLAR INC DEL		06/16/2017	Citation Group	5.000	538			L
149568-10-7	CAVCO INDS INC DEL		05/09/2017	Jefferies	1,450.000	174,975			L
12503M-10-8	CBOE HLDGS INC		06/16/2017	Citation Group	1.000	89			L
12504L-10-9	CBRE GROUP INC		06/16/2017	Citation Group	7.000	245			L
124857-20-2	CBS CORP NEW		06/16/2017	Citation Group	6.000	373			L
156782-10-4	CERNER CORP		06/16/2017	Citation Group	2.000	132			L
125269-10-0	CF INDS HLDGS INC		06/16/2017	Citation Group	7.000	193			L
16119P-10-8	CHARTER COMMUNICATIONS INC NEW		06/16/2017	Citation Group	2.000	680			L
165167-10-7	CHESAPEAKE ENERGY CORP		06/16/2017	Citation Group	19.000	97			L
166764-10-0	CHEVRON CORP NEW		06/16/2017	Citation Group	49.000	5,310			L
171798-10-1	CIMAREX ENERGY CO		06/16/2017	Citation Group	9.000	844			L
172967-42-4	CITIGROUP INC		06/16/2017	Citation Group	9.000	575			L
189754-10-4	COACH INC		06/16/2017	Citation Group	5.000	231			L
191216-10-0	COCA COLA CO		06/16/2017	Citation Group	12.000	544			L
20605P-10-1	CONCHO RES INC		06/16/2017	Citation Group	11.000	1,287			L
20825C-10-4	CONOCOPHILLIPS		06/16/2017	Citation Group	21.000	977			L
22160K-10-5	COSTCO WHSL CORP NEW		06/16/2017	Citation Group	1.000	167			L
22164K-10-1	COTIVITI HLDGS INC		04/18/2017	CONVERGEX LLC	2,923.000	122,170			L
222070-20-3	COTY INC		06/16/2017	Citation Group	15.000	286			L
22822V-10-1	CROWN CASTLE INTL CORP NEW		06/16/2017	Citation Group	12.000	1,214			L
126408-10-3	CSX CORP		06/16/2017	Citation Group	7.000	369			L
23331A-10-9	D R HORTON INC		06/16/2017	Citation Group	1.000	34			L
235851-10-2	DANAHER CORP DEL		06/16/2017	Citation Group	2.000	169			L
237194-10-5	DARDEN RESTAURANTS INC		06/16/2017	Citation Group	6.000	536			L
244199-10-5	DEERE & CO		06/16/2017	Citation Group	3.000	384			L
247361-70-2	DELTA AIR LINES INC DEL		06/16/2017	Citation Group	22.000	1,144			L
25179M-10-3	DEVON ENERGY CORP NEW		06/16/2017	Citation Group	31.000	985			L
25470F-10-4	DISCOVERY COMMUNICATNS NEW		06/16/2017	Citation Group	5.000	133			L
25470M-10-9	DISH NETWORK CORP		06/16/2017	Citation Group	1.000	65			L
254687-10-6	DISNEY WALT CO		06/16/2017	Citation Group	27.000	2,849			L
256677-10-5	DOLLAR GEN CORP NEW		06/16/2017	Citation Group	10.000	701			L
256746-10-8	DOLLAR TREE INC		06/16/2017	Citation Group	12.000	841			L
258278-10-0	DORMAN PRODUCTS INC		04/18/2017	CONVERGEX LLC	2,000.000	155,769			L
260003-10-8	DOVER CORP		06/16/2017	Citation Group	4.000	332			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)									
260543-10-3	DOW CHEM CO		06/16/2017	Citation Group	15.000	966			L
263534-10-9	DU PONT E I DE NEMOURS & CO		06/16/2017	Citation Group	8.000	660			L
23355L-10-6	DXC TECHNOLOGY CO		06/16/2017	VARIOUS	337.217	19,990			L
277432-10-0	EASTMAN CHEM CO		06/16/2017	Citation Group	3.000	249			L
278642-10-3	EBAY INC		06/16/2017	Citation Group	4.000	136			L
291011-10-4	EMERSON ELEC CO		06/16/2017	Citation Group	12.000	728			L
29362U-10-4	ENTEGRIS INC		04/18/2017	CONVERGEX LLC	10,091.000	230,828			L
26875P-10-1	EOG RES INC		06/16/2017	Citation Group	27.000	2,390			L
29444U-70-0	EQUINIX INC		06/16/2017	Citation Group	6.000	2,564			L
30212P-30-3	EXPEDIA INC DEL		06/16/2017	Citation Group	1.000	146			L
30231G-10-2	EXXON MOBIL CORP		06/16/2017	Citation Group	174.000	14,529			L
311900-10-4	FASTENAL CO		06/16/2017	Citation Group	5.000	222			L
319383-20-4	FIRST BUSEY CORP		05/09/2017	Jefferies	5,408.000	161,534			L
337930-70-5	FLAGSTAR BANCORP INC		05/25/2017	COWEN AND COMPANY LLC	3,793.000	109,056			L
302445-10-1	FLIR SYS INC		06/16/2017	Citation Group	4.000	142			L
34354P-10-5	FLOWSERVE CORP		06/16/2017	Citation Group	4.000	190			L
343412-10-2	FLUOR CORP NEW		06/16/2017	Citation Group	10.000	451			L
344849-10-4	FOOT LOCKER INC		06/16/2017	Citation Group	6.000	312			L
345370-86-0	FORD MTR CO DEL		06/16/2017	Citation Group	52.000	584			L
35671D-85-7	FREEPORT-MCMORAN INC		06/16/2017	Citation Group	124.000	1,417			L
363576-10-9	GALLAGHER ARTHUR J & CO		06/16/2017	Citation Group	1.000	59			L
364760-10-8	GAP INC DEL		06/16/2017	Citation Group	3.000	69			L
366651-10-7	GARTNER INC		04/12/2017	JEFFERIES & CO	104.000	11,361			L
369604-10-3	GENERAL ELECTRIC CO		06/16/2017	Citation Group	40.000	1,160			L
37045V-10-0	GENERAL MTRS CO		06/16/2017	Citation Group	25.000	858			L
375558-10-3	GILEAD SCIENCES INC		06/16/2017	Citation Group	24.000	1,539			L
382550-10-1	GOODYEAR TIRE & RUBR CO		06/16/2017	Citation Group	12.000	402			L
384802-10-4	GRAINGER W W INC		06/16/2017	Citation Group	1.000	180			L
406216-10-1	HALLIBURTON CO		06/16/2017	Citation Group	27.000	1,196			L
418056-10-7	HASBRO INC		06/16/2017	Citation Group	1.000	110			L
40412C-10-1	HCA HOLDINGS INC		06/16/2017	Citation Group	3.000	250			L
422806-10-9	HEICO CORP NEW		04/18/2017	CONVERGEX LLC	2,708.000	231,118			L
423452-10-1	HELMERICH & PAYNE INC		06/16/2017	Citation Group	4.000	220			L
42809H-10-7	HESS CORP		06/16/2017	Citation Group	20.000	873			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		06/16/2017	Citation Group	50.000	825			L
43300A-20-3	HILTON WORLDWIDE HLDGS INC		06/16/2017	Citation Group	235.000	15,609			L
440452-10-0	HORMEL FOODS CORP		06/16/2017	Citation Group	3.000	102			L
44107P-10-4	HOST HOTELS & RESORTS INC		06/16/2017	Citation Group	8.000	150			L
40434L-10-5	HP INC COM		06/16/2017	Citation Group	56.000	972			L
446150-10-4	HUNTINGTON BANCSHARES INC		06/16/2017	Citation Group	23.000	304			L
447011-10-7	HUNTSMAN CORP		04/18/2017	CONVERGEX LLC	2,060.000	48,463			L
45685L-10-0	INFRAREIT INC		06/15/2017	Investment Technology Group	11,816.000	236,919			L
458140-10-0	INTEL CORP		06/16/2017	Citation Group	75.000	2,642			L
459200-10-1	INTERNATIONAL BUSINESS MACHS		06/16/2017	Citation Group	8.000	1,243			L
459506-10-1	INTERNATIONAL FLAVORS&FRAGRANC		06/16/2017	Citation Group	2.000	269			L
460690-10-0	INTERPUBLIC GROUP COS INC		06/16/2017	Citation Group	2.000	49			L
461202-10-3	INTUIT		06/16/2017	Citation Group	1.000	140			L
46120E-60-2	INTUITIVE SURGICAL INC		06/16/2017	Citation Group	1.000	915			L
469814-10-7	JACOBS ENGR GROUP INC DEL		06/16/2017	Citation Group	3.000	161			L
46625H-10-0	JPMORGAN CHASE & CO		06/16/2017	Citation Group	21.000	1,810			L
48203R-10-4	JUNIPER NETWORKS INC		06/16/2017	Citation Group	2.000	57			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)									
487836-10-8	KELLOGG CO		06/16/2017	Citation Group	2.000	144			L
493267-10-8	KEYCORP NEW		06/16/2017	Citation Group	23.000	427			L
49456B-10-1	KINDER MORGAN INC DEL		06/16/2017	Citation Group	51.000	979			L
482480-10-0	KLA-TENCOR CORP		06/16/2017	Citation Group	10.000	977			L
500754-10-6	KRAFT HEINZ CO		06/16/2017	Citation Group	1.000	89			L
501044-10-1	KROGER CO		06/16/2017	Citation Group	231.000	5,151			L
501797-10-4	L BRANDS INC		06/16/2017	Citation Group	11.000	567			L
502413-10-7	L3 TECHNOLOGIES INC		06/16/2017	Citation Group	1.000	167			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/16/2017	Citation Group	2.000	282			L
512807-10-8	LAM RESEARCH CORP		06/16/2017	Citation Group	7.000	1,038			L
513847-10-3	LANCASTER COLONY CORP		06/15/2017	Investment Technology Group	717.000	92,130			L
534187-10-9	LINCOLN NATL CORP IND		06/16/2017	Citation Group	3.000	204			L
55261F-10-4	M & T BK CORP		06/16/2017	Citation Group	2.000	323			L
55405Y-10-0	MA COM TECHNOLOGY SOLUTIONS		05/25/2017	COWEN AND COMPANY LLC	3,032.000	184,162			L
56418H-10-0	MANPOWERGROUP INC		05/25/2017	COWEN AND COMPANY LLC	1,608.000	165,266			L
565849-10-6	MARATHON OIL CORP		06/16/2017	Citation Group	31.000	388			L
56585A-10-2	MARATHON PETE CORP		06/16/2017	Citation Group	10.000	538			L
574795-10-0	MASIMO CORP		04/18/2017	CONVERGEX LLC	684.000	64,026			L
577081-10-2	MATTEL INC		06/16/2017	Citation Group	33.000	684			L
58933Y-10-5	MERCK & CO INC NEW		06/16/2017	Citation Group	68.000	4,283			L
595017-10-4	MICROCHIP TECHNOLOGY INC		06/16/2017	Citation Group	22.000	1,787			L
595112-10-3	MICRON TECHNOLOGY INC		06/16/2017	Citation Group	34.000	1,016			L
594918-10-4	MICROSOFT CORP		06/16/2017	Citation Group	28.000	1,960			L
60871R-20-9	MOLSON COORS BREWING CO		06/16/2017	Citation Group	4.000	347			L
61166W-10-1	MONSANTO CO NEW		06/16/2017	Citation Group	5.000	589			L
61945C-10-3	MOSAIC CO NEW		06/16/2017	Citation Group	26.000	591			L
620076-30-7	MOTOROLA SOLUTIONS INC		06/16/2017	Citation Group	3.000	254			L
626717-10-2	MURPHY OIL CORP		06/16/2017	Citation Group	11.000	279			L
637071-10-1	NATIONAL OILWELL VARCO INC		06/16/2017	Citation Group	26.000	875			L
638517-10-2	NATIONAL WESTN LIFE GROUP INC		06/15/2017	Investment Technology Group	418.000	135,796			L
64110D-10-4	NETAPP INC		06/16/2017	Citation Group	9.000	342			L
64110L-10-6	NETFLIX INC		06/16/2017	Citation Group	3.000	457			L
651290-10-8	NEWFIELD EXPL CO		06/16/2017	Citation Group	11.000	323			L
651639-10-6	NEWMONT MINING CORP		06/16/2017	Citation Group	31.000	1,018			L
65249B-10-9	NEWS CORP NEW		06/16/2017	Citation Group	5.000	69			L
654106-10-3	NIKE INC		06/16/2017	Citation Group	42.000	2,147			L
655044-10-5	NOBLE ENERGY INC		06/16/2017	Citation Group	25.000	738			L
655844-10-8	NORFOLK SOUTHERN CORP		06/16/2017	Citation Group	6.000	715			L
629377-50-8	NRG ENERGY INC		06/16/2017	Citation Group	6.000	102			L
670346-10-5	NUCOR CORP		06/16/2017	Citation Group	40.000	2,197			L
67103H-10-7	O REILLY AUTOMOTIVE INC NEW		06/16/2017	Citation Group	1.000	231			L
674599-10-5	OCCIDENTAL PETE CORP DEL		06/16/2017	Citation Group	28.000	1,732			L
670837-10-3	OGE ENERGY CORP		04/18/2017	CONVERGEX LLC	3,276.000	114,240			L
680033-10-7	OLD NATL BANCORP IND		05/09/2017	Jefferies	5,411.000	92,589			L
682680-10-3	ONEOK INC NEW		06/16/2017	Citation Group	7.000	357			L
68389X-10-5	ORACLE CORP		06/16/2017	Citation Group	42.000	1,894			L
69318G-10-6	PBF ENERGY INC		05/25/2017	COWEN AND COMPANY LLC	8,680.000	179,456			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		06/16/2017	Citation Group	38.000	670			L
714046-10-9	PERKINELMER INC		06/16/2017	Citation Group	1.000	64			L
717081-10-3	PFIZER INC		06/16/2017	Citation Group	35.000	1,154			L
718546-10-4	PHILLIPS 66		06/16/2017	Citation Group	8.000	648			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)									
71943U-10-4	PHYSICIANS RLTY TR		05/09/2017	Jefferies	9,390.000	178,989			L
72348P-10-4	PINNACLE FOODS INC DEL		04/18/2017	CONVERGEX LLC	1,763.000	104,234			L
723787-10-7	PIONEER NAT RES CO		06/16/2017	Citation Group	14.000	2,223			L
69349H-10-7	PNM RES INC		04/18/2017	CONVERGEX LLC	2,754.000	104,690			L
737630-10-3	POTLATCH CORP NEW		04/18/2017	CONVERGEX LLC	4,839.000	228,515			L
74005P-10-4	PRAXAIR INC		06/16/2017	Citation Group	3.000	408			L
74144T-10-8	PRICE T ROWE GROUP INC		06/16/2017	Citation Group	1.000	73			L
74251V-10-2	PRINCIPAL FINL GROUP INC		06/16/2017	Citation Group	2.000	131			L
744320-10-2	PRUDENTIAL FINL INC		06/16/2017	Citation Group	3.000	323			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		06/16/2017	Citation Group	3.000	133			L
693656-10-0	PVH CORP		06/16/2017	Citation Group	1.000	105			L
74736K-10-1	QORVO INC		06/16/2017	Citation Group	6.000	430			L
747525-10-3	QUALCOMM INC		06/16/2017	Citation Group	28.000	1,591			L
74762E-10-2	QUANTA SVCS INC		06/16/2017	Citation Group	2.000	64			L
75281A-10-9	RANGE RES CORP		06/16/2017	Citation Group	2.000	47			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		06/16/2017	Citation Group	2.000	157			L
75606N-10-9	REALPAGE INC		04/18/2017	CONVERGEX LLC	933.000	34,407			L
756577-10-2	RED HAT INC		06/16/2017	Citation Group	1.000	88			L
758849-10-3	REGENCY CTRS CORP		06/16/2017	Citation Group	1.000	61			L
75886F-10-7	REGENERON PHARMACEUTICALS		06/16/2017	Citation Group	2.000	920			L
773903-10-9	ROCKWELL AUTOMATION INC		06/16/2017	Citation Group	1.000	164			L
774341-10-1	ROCKWELL COLLINS INC		06/16/2017	Citation Group	33.000	3,542			L
778296-10-3	ROSS STORES INC		06/16/2017	Citation Group	6.000	361			L
79466L-30-2	SALESFORCE COM INC		06/16/2017	Citation Group	20.000	1,720			L
806407-10-2	SCHEIN HENRY INC		06/16/2017	Citation Group	1.000	183			L
808513-10-5	SCHWAB CHARLES CORP NEW		06/16/2017	Citation Group	2.000	84			L
811065-10-1	SCRIPPS NETWORKS INTERACT INC		06/16/2017	Citation Group	2.000	135			L
81211K-10-0	SEALED AIR CORP NEW		06/16/2017	Citation Group	2.000	90			L
816851-10-9	SEMPRA ENERGY		06/16/2017	Citation Group	1.000	116			L
83088M-10-2	SKYWORKS SOLUTIONS INC		06/16/2017	Citation Group	3.000	306			L
78440X-10-1	SL GREEN RLTY CORP		06/16/2017	Citation Group	6.000	634			L
832696-40-5	SMUCKER J M CO		06/16/2017	Citation Group	2.000	249			L
838518-10-8	SOUTH JERSEY INDS INC		05/09/2017	Jefferies	3,687.000	130,652			L
78469C-10-3	SP PLUS CORP		04/18/2017	CONVERGEX LLC	2,338.000	77,238			L
855030-10-2	STAPLES INC		06/16/2017	Citation Group	32.000	282			L
855244-10-9	STARBUCKS CORP		06/16/2017	Citation Group	33.000	1,985			L
858912-10-8	STERICYCLE INC		06/16/2017	Citation Group	2.000	157			L
863667-10-1	STRYKER CORP		06/16/2017	Citation Group	2.000	285			L
871503-10-8	SYMANTEC CORP		06/16/2017	Citation Group	17.000	484			L
871607-10-7	SYNOPSYS INC		06/16/2017	Citation Group	1.000	74			L
87612E-10-6	TARGET CORP		06/16/2017	Citation Group	26.000	1,368			L
881609-10-1	TESORO CORP		06/16/2017	Citation Group	39.000	3,605			L
882508-10-4	TEXAS INSTRS INC		06/16/2017	Citation Group	17.000	1,355			L
883556-10-2	THERMO FISHER SCIENTIFIC INC		06/16/2017	Citation Group	2.000	350			L
886547-10-8	TIFFANY & CO NEW		06/16/2017	Citation Group	4.000	368			L
887317-30-3	TIME WARNER INC		06/16/2017	Citation Group	14.000	1,389			L
872540-10-9	TJX COS INC NEW		06/16/2017	Citation Group	8.000	580			L
891906-10-9	TOTAL SYS SVCS INC		06/16/2017	Citation Group	1.000	59			L
892356-10-6	TRACTOR SUPPLY CO		06/16/2017	Citation Group	3.000	166			L
90130A-10-1	TWENTY FIRST CENTY FOX INC		06/16/2017	Citation Group	51.000	1,400			L
90130A-20-0	TWENTY FIRST CENTY FOX INC		06/16/2017	Citation Group	21.000	570			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)									
904311-10-7	UNDER ARMOUR INC		06/16/2017	Citation Group	17.000	357			L
904311-20-6	UNDER ARMOUR INC		06/16/2017	Citation Group	9.000	177			L
909907-10-7	UNITED BANKSHARES INC WEST VA		04/24/2017	Sanford Bernstein	2,490.680	101,872			L
911363-10-9	UNITED RENTALS INC		06/16/2017	Citation Group	9.000	947			L
91324P-10-2	UNITEDHEALTH GROUP INC		06/16/2017	Citation Group	15.000	2,725			L
913903-10-0	UNIVERSAL HLTH SVCS INC		06/16/2017	Citation Group	1.000	115			L
902973-30-4	US BANCORP DEL		06/16/2017	Citation Group	18.000	941			L
91913Y-10-0	VALERO ENERGY CORP NEW		06/16/2017	Citation Group	9.000	592			L
92343V-10-4	VERIZON COMMUNICATIONS INC		06/16/2017	Citation Group	88.000	4,104			L
92553P-20-1	VIACOM INC NEW		06/16/2017	Citation Group	22.000	772			L
929042-10-9	VORNADO RLTY TR		06/16/2017	Citation Group	3.000	282			L
929160-10-9	VULCAN MATLS CO		06/16/2017	Citation Group	3.000	388			L
949746-10-1	WELLS FARGO & CO NEW		06/16/2017	Citation Group	43.000	2,318			L
95040Q-10-4	WELLTOWER INC COM		06/16/2017	Citation Group	3.000	227			L
958102-10-5	WESTERN DIGITAL CORP		06/16/2017	Citation Group	4.000	349			L
96145D-10-5	WESTROCK CO		06/16/2017	Citation Group	1.000	58			L
962166-10-4	WEYERHAEUSER CO		06/16/2017	Citation Group	8.000	269			L
966837-10-6	WHOLE FOODS MKT INC		06/16/2017	Citation Group	30.000	1,281			L
969457-10-0	WILLIAMS COS INC DEL		06/16/2017	Citation Group	46.000	1,340			L
984121-60-8	XEROX CORP		06/16/2017	VARIOUS	253.000	7,833			L
98419M-10-0	XYLEM INC		06/16/2017	Citation Group	2.000	108			L
989701-10-7	ZIONS BANCORPORATION		06/16/2017	Citation Group	1.000	43			L
Y09827-10-9	BROADCOM LTD SHS	C	06/16/2017	Citation Group	12.000	2,835			L
G3223R-10-8	EVEREST RE GROUP LTD	C	06/16/2017	Citation Group	48.000	12,269			L
H2906T-10-9	GARMIN LTD	C	06/16/2017	Citation Group	2.000	103			L
G47567-10-5	IHS MARKIT LTD	C	06/16/2017	Citation Group	363.000	17,257			L
G491BT-10-8	INVESCO LTD	C	06/16/2017	Citation Group	1.000	35			L
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	C	06/16/2017	Citation Group	11.000	890			L
G5960L-10-3	MEDTRONIC PLC	C	06/16/2017	Citation Group	8.000	705			L
N59465-10-9	MYLAN N V	C	06/16/2017	Citation Group	33.000	1,212			L
G7S00T-10-4	PENTAIR PLC	C	06/16/2017	Citation Group	3.000	200			L
806857-10-8	SCHLUMBERGER LTD	C	06/16/2017	Citation Group	53.000	3,635			L
G7945M-10-7	SEAGATE TECHNOLOGY PLC	C	06/16/2017	Citation Group	6.000	252			L
G87110-10-5	TECHNIPFMC PLC	C	06/16/2017	Citation Group	22.000	607			L
H8817H-10-0	TRANSOCEAN LTD	C	06/16/2017	Citation Group	24.000	207			L
984245-10-0	YPF SOCIEDAD ANONIMA	C	05/09/2017	Jefferies	5,757.000	137,953			L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,651,973			
9799997 - Subtotal - Common Stocks - Part 3						4,651,973			
9799999 - Subtotal - Common Stocks						4,651,973			
9899999 - Subtotal - Preferred and Common Stocks						4,651,973			
9999999 - TOTALS						17,420,234		65,062	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3620AA-TY-4	GNMA PASS-THRU X SINGLE FAMILY		06/15/2017	PRINCIPAL RECEIPT		26,399	26,399.39	27,455	27,409		(1,010)		(1,010)		26,399				494	09/15/2039	1
0599999 - Subtotal - Bonds - U.S. Governments						26,399	26,399.39	27,455	27,409		(1,010)		(1,010)		26,399				494		
Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31398A-DM-1	FEDERAL NATL MTG ASSN		06/12/2017	MATURITY		3,750,000	3,750,000.00	3,930,223	3,760,464		(10,464)		(10,464)		3,750,000				100,781	06/12/2017	1
3128PL-A2-8	FHLMC PC GOLD 15 YR		06/15/2017	PRINCIPAL RECEIPT		1,620	1,620.16	1,634	1,629		(8)		(8)		1,620				29	06/01/2023	1
312935-M2-2	FHLMC PC GOLD COMB 30		06/15/2017	PRINCIPAL RECEIPT		19,822	19,822.40	20,677	20,650		(827)		(827)		19,822				419	09/01/2039	1
31416N-3J-9	FNMA PASS-THRU . INT 15 YEAR		06/26/2017	PRINCIPAL RECEIPT		3,499	3,498.64	3,691	3,560		(61)		(61)		3,499				63	09/01/2020	1
31371L-6G-9	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		3,426	3,426.39	3,422	3,422						3,422		5	5	79	04/01/2035	1
3138AB-YR-4	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		9,477	9,476.84	9,801	9,789		(312)		(312)		9,477				173	04/01/2041	1
3138AK-QW-2	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		29,916	29,916.24	31,122	31,163		(1,247)		(1,247)		29,916				559	07/01/2041	1
3138E2-GH-2	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		6,702	6,701.75	7,189	7,168		(466)		(466)		6,702				113	01/01/2042	1
3138EG-HX-5	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		15,124	15,124.06	15,271	15,306		(182)		(182)		15,124				259	04/01/2041	1
3138M5-LN-7	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		40,305	40,305.45	41,792	41,769		(1,464)		(1,464)		40,305				587	08/01/2042	1
3138WE-6X-2	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		86,845	86,844.72	92,571	92,546		(5,702)		(5,702)		86,845				1,417	07/01/2045	1
31402Q-WA-5	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		9,026	9,025.57	8,834	8,844		182		182		9,026				204	01/01/2035	1
31403C-6L-0	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		6,572	6,571.81	6,807	6,792		(220)		(220)		6,572				139	02/01/2036	1
31403D-WU-9	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		7,668	7,668.18	8,126	8,113		(445)		(445)		7,668				167	11/01/2036	1
31408F-6B-0	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		3,353	3,352.67	3,179	3,188		164		164		3,353				67	01/01/2036	1
31409W-LB-5	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		3,384	3,384.21	3,278	3,283		101		101		3,384				69	04/01/2036	1
31411E-2C-0	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		8,073	8,072.88	7,972	7,972						7,972		101	101	177	01/01/2037	1
31411E-YD-3	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		1,745	1,745.18	1,722	1,722						1,722		23	23	40	01/01/2037	1
31412P-6K-2	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		4,407	4,407.14	4,504	4,497		(90)		(90)		4,407				97	02/01/2035	1
31412W-N2-8	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		12,822	12,822.29	12,774	12,774		48		48		12,822				320	06/01/2037	1
31413V-UA-3	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		9,876	9,876.34	9,893	9,891		(15)		(15)		9,876				293	12/01/2037	1
31416T-L5-6	FNMA PASS-THRU . LNG 30 YEAR		06/26/2017	PRINCIPAL RECEIPT		17,077	17,076.74	17,634	17,609		(532)		(532)		17,077				344	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						4,050,740	4,050,739.66	4,242,116	4,072,150		(21,539)		(21,539)		4,050,611		129	129	106,396		
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
055657-AA-8	BMW VEH LEASE TR 2017-1		06/20/2017	VARIOUS		128,270	128,270.35	128,270							128,270				187	03/20/2018	1FE
15200W-AB-1	CENTERPOINT ENGY TRANS 2012-4		04/15/2017	PRINCIPAL RECEIPT		1,120	1,120.11	1,120	1,120						1,120				12	10/15/2021	1FE
12636W-AA-4	CNH EQUIPMENT TR 2017-A		06/16/2017	PRINCIPAL RECEIPT		82,186	82,185.86	82,186							82,186				125	04/13/2018	1FE
34531G-AA-9	FORD CREDIT AUTO LEASE 2017-A		06/15/2017	PRINCIPAL RECEIPT		368,993	368,993.41	368,993							368,993				565	04/15/2018	1FE
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		06/15/2017	PRINCIPAL RECEIPT		62,062	62,061.53	62,052	62,060		2		2		62,062				283	05/15/2019	1FE
34531E-AA-4	FORD CREDIT AUTO OWN TR 2017-A		06/15/2017	PRINCIPAL RECEIPT		350,341	350,341.45	350,341							350,341				941	02/15/2018	1FE
43814J-AC-8	HONDA AUTO RECV 2014-4		06/15/2017	PRINCIPAL RECEIPT		108,082	108,082.23	108,063	108,079		4		4		108,082				442	09/17/2018	1FE
44931P-AA-4	HYUNDAI AUTO RECV TR 2017-A		06/15/2017	PRINCIPAL RECEIPT		520,833	520,833.21	520,833							520,833				648	04/16/2018	1FE
65477U-AC-4	NISSAN AUTO RECV 2015-A		06/15/2017	PRINCIPAL RECEIPT		70,346	70,346.46	70,332	70,359		(13)		(13)		70,346				315	10/15/2019	1FE
654747-AA-2	NISSAN AUTO RECV 2017-A		06/15/2017	PRINCIPAL RECEIPT		312,955	312,955.04	312,955							312,955				421	04/16/2018	1FE
94974B-FD-7	WELLS FARGO CO MTN BE		05/08/2017	MATURITY		500,000	500,000.00	513,725	501,414		(1,414)		(1,414)		500,000				5,250	05/08/2017	1FE
25152R-WY-5	DEUTSCHE BK AG	C	05/30/2017	MATURITY		1,375,000	1,375,000.00	1,374,519	1,374,986		14		14		1,375,000				9,281	05/30/2017	2FE
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,880,190	3,880,189.65	3,893,390	2,118,017		(1,407)		(1,407)		3,880,190				18,471		
8399997 - Subtotal - Bonds - Part 4						7,957,329	7,957,328.70	8,162,961	6,217,577		(23,956)		(23,956)		7,957,200		129	129	125,361		
8399999 - Subtotal - Bonds						7,957,329	7,957,328.70	8,162,961	6,217,577		(23,956)		(23,956)		7,957,200		129	129	125,361		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)																					
88579Y-10-1	3M CO		06/16/2017	Citation Group	8.000	1,706		1,041	1,429	(387)			(387)		1,041		664	664	21		L
002824-10-0	ABBOTT LABS		06/16/2017	Citation Group	20.000	964		746	652	(25)			(25)		746		218	218	11		L
00287Y-10-9	ABBVIE INC		06/16/2017	Citation Group	21.000	1,492		1,100	1,315	(215)			(215)		1,100		392	392	27		L
00507V-10-9	ACTIVISION BLIZZARD INC		06/16/2017	Citation Group	23.000	1,352		808	817	(27)			(27)		808		544	544	7		L
00130H-10-5	AES CORP		06/16/2017	Citation Group	2.000	24		27	23	4			4		27		(3)	(3)			L
00817Y-10-8	AETNA INC NEW		06/16/2017	Citation Group	24.000	3,614		1,594	2,969	(1,383)			(1,383)		1,594		2,020	2,020	18		L
001055-10-2	AFLAC INC		06/16/2017	Citation Group	4.000	313		234	278	(45)			(45)		234		80	80	3		L
011659-10-9	ALASKA AIR GROUP INC		05/09/2017	Jefferies	1,496.000	126,255		101,959	132,740	(30,781)			(30,781)		101,959		24,296	24,296	599		L
015351-10-9	ALEXION PHARMACEUTICALS INC		06/16/2017	Citation Group	24.000	2,735		3,182	2,914	247			247		3,182		(447)	(447)			L
016255-10-1	ALIGN TECHNOLOGY INC		05/25/2017	COWEN AND COMPANY LLC	166.000	23,142		7,728	15,958	(8,229)			(8,229)		7,728		15,413	15,413			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/16/2017	Citation Group	2.000	510		479	457	23			22		479		30	30	1		L
018802-10-8	ALLIANT ENERGY CORP		06/16/2017	Citation Group	1.000	42		40	38	2			2		40		2	2	1		L
020002-10-1	ALLSTATE CORP		06/16/2017	Citation Group	7.000	629		263	519	(256)			(256)		263		366	366	5		L
02209S-10-3	ALTRIA GROUP INC		06/16/2017	Citation Group	26.000	2,009		951	1,758	(807)			(807)		951		1,058	1,058	32		L
00163U-10-6	AMAG PHARMACEUTICALS INC		04/18/2017	CONVERGEX LLC	5,156.000	117,628		178,833	133,933	(250)			(250)		178,833		(61,204)	(61,204)			L
023608-10-2	AMEREN CORP		06/16/2017	Citation Group	1.000	57		36	52	(16)			(16)		36		21	21			L
02376R-10-2	AMERICAN AIRLS GROUP INC		06/16/2017	Citation Group	6.000	293		326	280	46			46		326		(33)	(33)	1		L
024061-10-3	AMERICAN AXLE & MFG HLDGS INC		04/18/2017	CONVERGEX LLC	5,927.000	100,744		102,063	114,391	(12,328)			(12,328)		102,063		(1,319)	(1,319)			L
025537-10-1	AMERICAN ELEC PWR INC		06/16/2017	Citation Group	2.000	145		95	125	(31)			(31)		95		50	50	3		L
025816-10-9	AMERICAN EXPRESS CO		06/16/2017	Citation Group	9.000	733		457	667	(210)			(210)		457		276	276	6		L
025932-10-4	AMERICAN FINL GROUP OH		05/25/2017	COWEN AND COMPANY LLC	837.000	82,444		45,098	64,359	(29,296)			(29,296)		45,098		37,345	37,345	1,712		L
026874-78-4	AMERICAN INTL GROUP INC		06/16/2017	Citation Group	53.000	3,380		2,561	3,461	(901)			(901)		2,561		820	820	18		L
03027X-10-0	AMERICAN TOWER CORP NEW		06/16/2017	Citation Group	6.000	792		483	629	(152)			(152)		483		309	309	7		L
030420-10-3	AMERICAN WTR WKS CO INC NEW		06/16/2017	Citation Group	4.000	330		273	289	(17)			(17)		273		58	58	3		L
03076C-10-6	AMERIPRISE FINL INC		06/16/2017	Citation Group	4.000	521		423	444	(20)			(20)		423		98	98	6		L
03073E-10-5	AMERISOURCEBERGEN CORP		06/16/2017	Citation Group	3.000	278		200	235	(35)			(35)		200		77	77	2		L
031100-10-0	AMETEK INC NEW		06/16/2017	Citation Group	1.000	62		49	49						49		14	14			L
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		04/18/2017	CONVERGEX LLC	7,352.000	105,808		117,153	135,424	(18,270)			(18,270)		117,153		(11,345)	(11,345)			L
032095-10-1	AMPHENOL CORP NEW		06/16/2017	Citation Group	4.000	302		175	269	(94)			(94)		175		128	128	1		L
03748R-10-1	APARTMENT INVT & MGMT CO		05/09/2017	Jefferies	1,460.000	62,618		53,195	66,357	(13,162)			(13,162)		53,195		9,423	9,423	526		L
04621X-10-8	ASSURANT INC		06/16/2017	Citation Group	2.000	209		129	186	(57)			(57)		129		80	80	1		L
053015-10-3	AUTOMATIC DATA PROCESSING INC		06/16/2017	Citation Group	1.000	103		68	103	(35)			(35)		68		35	35	1		L
053332-10-2	AUTOZONE INC		06/16/2017	Citation Group	1.000	594		478	790	(312)			(312)		478		116	116			L
053611-10-9	AVERY DENNISON CORP		06/16/2017	Citation Group	1.000	86		45	70	(25)			(25)		45		41	41			L
058498-10-6	BALL CORP		06/16/2017	Citation Group	4.000	165		112	150	(38)			(38)		112		52	52	1		L
064058-10-0	BANK NEW YORK MELLON CORP		06/16/2017	Citation Group	7.000	349		229	332	(103)			(103)		229		121	121	3		L
071813-10-9	BAXTER INTL INC		06/16/2017	Citation Group	4.000	232		150	177	(28)			(28)		150		82	82	1		L
075896-10-0	BED BATH & BEYOND INC		06/16/2017	Citation Group	4.000	141		229	163	67			67		229		(88)	(88)	1		L
086516-10-1	BEST BUY INC		06/16/2017	Citation Group	1.000	56		26	43	(17)			(17)		26		30	30			L
093671-10-5	BLOCK H & R INC		06/16/2017	Citation Group	27.000	808		760	621	139			139		760		47	47	12		L
097023-10-5	BOEING CO		06/16/2017	Citation Group	25.000	4,911		2,219	3,892	(1,673)			(1,673)		2,219		2,691	2,691	71		L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/16/2017	Citation Group	15.000	817		751	873	(125)			(125)		751		66	66	12		L
115637-20-9	BROWN FORMAN CORP		06/16/2017	Citation Group	1.000	49		37	45	(8)			(8)		37		12	12			L
127097-10-3	CABOT OIL & GAS CORP		06/16/2017	Citation Group	21.000	485		600	479	110			110		600		(115)	(115)	1		L
134429-10-9	CAMPBELL SOUP CO		06/16/2017	Citation Group	1.000	55		43	60	(17)			(17)		43		12	12	1		L
14040H-10-5	CAPITAL ONE FINL CORP		06/16/2017	Citation Group	3.000	244		197	262	(64)			(64)		197		47	47	2		L
14149F-10-9	CARDINAL FINL CORP		04/24/2017	Sanford Bernstein	3,508.000	101,872		72,191	115,027	(42,837)			(42,837)		72,191		29,682	29,682	456		L
14149Y-10-8	CARDINAL HEALTH INC		06/16/2017	Citation Group	1.000	75		67	72	(5)			(5)		67		8	8	1		L
143130-10-2	CARMAX INC		06/16/2017	Citation Group	4.000	243		178	258	(79)			(79)		178		65	65			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)																					
14575E-10-5	CARS COM INC		06/15/2017	Investment Technology Group	2,037.000	51,330		59,791							59,791		(8,461)	(8,461)			L
15135B-10-1	CENTENE CORP DEL COM		06/16/2017	Citation Group	5.000	393		335	280	52			52		335		58	58			L
15189T-10-7	CENTERPOINT ENERGY INC		06/16/2017	Citation Group	3.000	87		69	74	(5)			(5)		69		18	18	2		L
171340-10-2	CHURCH & DWIGHT INC		06/16/2017	Citation Group	9.000	479		385	398	(13)			(13)		385		94	94	3		L
17275R-10-2	CISCO SYS INC		06/16/2017	Citation Group	36.000	1,138		608	1,087	(480)			(480)		608		531	531	20		L
174610-10-5	CITIZENS FINL GROUP INC		06/16/2017	Citation Group	1.000	36		21	36	(14)			(14)		21		15	15			L
189054-10-9	CLOROX CO DEL		06/16/2017	Citation Group	2.000	279		180	240	(60)			(60)		180		99	99	3		L
12572Q-10-5	CME GROUP INC		06/16/2017	Citation Group	1.000	126		75	115	(41)			(41)		75		52	52	4		L
125896-10-0	CMS ENERGY CORP		06/16/2017	Citation Group	4.000	193		113	166	(53)			(53)		113		80	80	3		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		06/16/2017	Citation Group	19.000	1,265		887	1,057	(178)			(178)		887		378	378	3		L
194162-10-3	COLGATE PALMOLIVE CO		06/16/2017	Citation Group	4.000	305		247	262	(15)			(15)		247		58	58	3		L
20030N-10-1	COMCAST CORP NEW		06/16/2017	Citation Group	30.000	1,238		622	1,036	(414)			(414)		622		616	616	9		L
200340-10-7	COMERICA INC		06/16/2017	Citation Group	1.000	74		46	66	(22)			(22)		46		28	28			L
205887-10-2	CONAGRA FOODS INC		06/16/2017	Citation Group	16.000	608		362	633	(271)			(271)		362		246	246	6		L
209115-10-4	CONSOLIDATED EDISON INC		06/16/2017	Citation Group	1.000	85		56	74	(18)			(18)		56		29	29	2		L
21036P-10-8	CONSTELLATION BRANDS INC		06/16/2017	Citation Group	1.000	181		80	153	(73)			(73)		80		100	100	1		L
21676P-10-3	COOPER STD HLDGS INC		05/25/2017	COWEN AND COMPANY LLC	600.000	65,846		42,956	62,028	(19,072)			(19,072)		42,956		22,891	22,891			L
21870Q-10-5	CORESITE RLTY CORP		05/25/2017	VARIOUS	1,435.000	145,050		68,089	113,896	(45,807)			(45,807)		68,089		76,962	76,962	2,296		L
219350-10-5	CORNING INC		06/16/2017	Citation Group	16.000	470		275	388	(113)			(113)		275		195	195	3		L
126650-10-0	CVS HEALTH CORP		06/16/2017	Citation Group	7.000	539		424	552	(129)			(129)		424		116	116	7		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		06/16/2017	Citation Group	1.000	66		61	64	(4)			(4)		61		6	6			L
24906P-10-9	DENTSPLY INTL INC NEW		06/16/2017	Citation Group	2.000	127		104	115	(11)			(11)		104		23	23			L
253868-10-3	DIGITAL RLTY TR INC		06/16/2017	Citation Group	3.000	350		281	292	(14)			(14)		281		68	68	5		L
254709-10-8	DISCOVER FINL SVCS		06/16/2017	Citation Group	4.000	244		135	288	(154)			(154)		135		110	110	2		L
25470F-30-2	DISCOVERY COMMUNICATNS NEW		06/16/2017	Citation Group	3.000	77		98	80	18			18		98		(21)	(21)			L
25746U-10-9	DOMINION RES INC VA NEW		06/16/2017	Citation Group	1.000	81		65	76	(12)			(12)		65		16	16	1		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/16/2017	Citation Group	1.000	93		49	91	(41)			(41)		49		44	44	1		L
233331-10-7	DTE ENERGY CO		06/16/2017	Citation Group	2.000	222		137	197	(60)			(60)		137		86	86	3		L
26441C-20-4	DUKE ENERGY CORP NEW		06/16/2017	Citation Group	8.000	697		555	609	(67)			(67)		555		142	142	15		L
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		04/12/2017	JEFFERIES & CO	42.000	4,421		4,188	5,095	(908)			(908)		4,188		234	234	25		L
23355L-10-6	DXC TECHNOLOGY CO		04/03/2017	Cash In Lieu of Shares	0.217	17		9							9		7	7			L
267475-10-1	DYCOM INDS INC		06/15/2017	Investment Technology Group	599.000	52,754		47,146	48,094	(947)			(947)		47,146		5,608	5,608			L
278865-10-0	ECOLAB INC		06/16/2017	Citation Group	1.000	134		101	117	(16)			(16)		101		33	33	1		L
281020-10-7	EDISON INTL		06/16/2017	Citation Group	4.000	329		190	288	(98)			(98)		190		139	139	4		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/16/2017	Citation Group	5.000	575		170	469	(299)			(299)		170		405	405			L
285512-10-9	ELECTRONIC ARTS INC		06/16/2017	Citation Group	1.000	111		26	77	(53)			(53)		26		84	84			L
29364G-10-3	ENTERGY CORP NEW		06/16/2017	Citation Group	1.000	80		63	73	(11)			(11)		63		17	17	2		L
29414D-10-0	ENVISION HEALTHCARE CORP		06/16/2017	Citation Group	1.000	59		65	63	2			2		65		(7)	(7)			L
26884L-10-9	EQT CORP		06/16/2017	Citation Group	1.000	59		76	65	10			10		76		(17)	(17)			L
294429-10-5	EQUIFAX INC		06/16/2017	Citation Group	3.000	428		213	355	(142)			(142)		213		215	215	3		L
29476L-10-7	EQUITY RESIDENTIAL		06/16/2017	Citation Group	2.000	137		109	128	(20)			(20)		109		28	28	2		L
30161N-10-1	EXELON CORP		06/16/2017	Citation Group	5.000	185		139	176	(38)			(38)		139		46	46	4		L
302130-10-9	EXPEDITORS INTL WASH INC		06/16/2017	Citation Group	4.000	228		158	212	(53)			(53)		158		70	70	2		L
30219G-10-8	EXPRESS SCRIPTS HLDG CO		06/16/2017	Citation Group	16.000	1,008		1,075	1,101	(25)			(25)		1,075		(67)	(67)			L
30225T-10-2	EXTRA SPACE STORAGE INC		06/16/2017	Citation Group	3.000	235		268	232	36			36		268		(33)	(33)	2		L
315616-10-2	F5 NETWORKS INC		06/16/2017	VARIOUS	623.000	79,340		60,471	90,161	(29,689)			(29,689)		60,471		18,869	18,869			L
31620M-10-6	FIDELITY NATL INFORMATION SVCS		06/16/2017	Citation Group	1.000	85		55	75	(20)			(20)		55		30	30			L
316773-10-0	FIFTH THIRD BANCORP		06/16/2017	Citation Group	7.000	178		115	189	(73)			(73)		115		63	63	2		L
31787A-50-7	FINISAR CORP		06/15/2017	Investment Technology Group	2,538.000	64,767		74,744	76,825	(2,081)			(2,081)		74,744		(9,977)	(9,977)			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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designa-tion or Market Indi-cator (a)
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
337738-10-8	FISERV INC		06/16/2017	Citation Group	6.000	748		344	638	(294)			(294)		344		404	404			L
34959J-10-8	FORTIVE CORP		06/16/2017	Citation Group	1.000	64		35	53	(19)			(19)		35		29	29			L
34964C-10-6	FORTUNE BRANDS HOME & SEC INC		06/16/2017	Citation Group	2.000	129		112	107	5			5		112		16	16	1		L
354613-10-1	FRANKLIN RES INC		06/16/2017	Citation Group	5.000	221		228	198	30			30		228		(7)	(7)	2		L
366651-10-7	GARTNER INC		06/16/2017	Citation Group	1.000	122		109							109		13	13			L
369550-10-8	GENERAL DYNAMICS CORP		06/16/2017	Citation Group	4.000	811		368	691	(323)			(323)		368		443	443	6		L
370334-10-4	GENERAL MLS INC		06/16/2017	Citation Group	19.000	1,085		933	1,174	(241)			(241)		933		152	152	18		L
372460-10-5	GENUINE PARTS CO		06/16/2017	Citation Group	2.000	191		164	191	(27)			(27)		164		27	27	3		L
36174X-10-1	GGP INC		06/16/2017	Citation Group	1.000	24		21	25	(4)			(4)		21		3	3	1		L
37940X-10-2	GLOBAL PMTS INC		06/16/2017	Citation Group	1.000	90		74	69	5			5		74		16	16			L
38141G-10-4	GOLDMAN SACHS GROUP INC		06/16/2017	Citation Group	5.000	1,109		743	1,189	(454)			(454)		743		366	366	4		L
393221-10-6	GREEN PLAINS PARTNERS LP		04/18/2017	CONVERGEX LLC	5,162.000	102,503		105,616							105,616		(3,113)	(3,113)	2,220		L
410345-10-2	HANESBRANDS INC		06/16/2017	Citation Group	9.000	203		187	194	111		119	(7)		187		17	17	3		L
412822-10-8	HARLEY DAVIDSON INC		06/16/2017	Citation Group	7.000	388		407	408	(2)			(2)		407		(18)	(18)	5		L
413875-10-5	HARRIS CORP DEL		06/16/2017	Citation Group	3.000	332		203	307	(104)			(104)		203		129	129	3		L
416515-10-4	HARTFORD FINL SVCS GROUP INC		06/16/2017	Citation Group	11.000	576		370	524	(155)			(155)		370		207	207	6		L
40414L-10-9	HCP INC		06/16/2017	Citation Group	3.000	98		98	89	9			9		98				2		L
40416M-10-5	HD SUPPLY HLDGS INC		05/09/2017	Jefferies	3,048.000	123,551		112,200	129,570	(17,370)			(17,370)		112,200		11,350	11,350			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMPANY		04/03/2017	COST ADJ		7,191		7,191	7,163						7,191						L
437076-10-2	HOME DEPOT INC		06/16/2017	Citation Group	59.000	9,241		3,167	7,883	(4,747)			(4,747)		3,167		6,074	6,074	114		L
438516-10-6	HONEYWELL INTL INC		06/16/2017	Citation Group	1.000	135		88	115	(28)			(28)		88		46	46	1		L
444859-10-2	HUMANA INC		06/16/2017	Citation Group	8.000	1,876		818	1,623	(815)			(815)		818		1,058	1,058	6		L
445658-10-7	HUNT J B TRANS SVCS INC		06/16/2017	Citation Group	1.000	90		78	97	(19)			(19)		78		12	12			L
452308-10-9	ILLINOIS TOOL WKS INC		06/16/2017	Citation Group	7.000	1,040		557	857	(300)			(300)		557		483	483	9		L
45337C-10-2	INCYTE CORP		06/16/2017	Citation Group	12.000	1,416		1,600							1,600		(183)	(183)			L
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		06/16/2017	Citation Group	2.000	129		69	112	(44)			(44)		69		60	60			L
460146-10-3	INTL PAPER CO		06/16/2017	Citation Group	2.000	113		91	106	(15)			(15)		91		22	22	2		L
46284V-10-1	IRON MTN INC NEW		06/16/2017	Citation Group	1.000	34		40	32	7			7		40		(5)	(5)	1		L
478160-10-4	JOHNSON & JOHNSON		06/16/2017	Citation Group	33.000	4,433		2,431	3,798	(1,372)			(1,372)		2,431		2,002	2,002	59		L
485170-30-2	KANSAS CITY SOUTHERN		06/16/2017	Citation Group	1.000	104		94	85	9			9		94		10	10	1		L
494368-10-3	KIMBERLY CLARK CORP		06/16/2017	Citation Group	5.000	651		504	571	(66)			(66)		504		147	147	10		L
49446R-10-9	KIMCO RLTY CORP		06/16/2017	Citation Group	2.000	37		42	50	(9)			(9)		42		(5)	(5)	1		L
500255-10-4	KOHLS CORP		06/16/2017	Citation Group	1.000	37		51	49	1			1		51		(13)	(13)	1		L
512816-10-9	LAMAR ADVERTISING CO NEW		05/09/2017	Jefferies	574.000	40,065		34,023	38,596	(4,573)			(4,573)		34,023		6,042	6,042	476		L
513847-10-3	LANCASTER COLONY CORP		05/09/2017	Jefferies	620.000	75,681		81,526							81,526		(5,845)	(5,845)	455		L
50189K-10-3	LCI INDS		04/18/2017	CONVERGEX LLC	1,199.000	111,429		116,939	129,672	(12,733)			(12,733)		116,939		(5,510)	(5,510)	801		L
526057-10-4	LENNAR CORP		06/16/2017	Citation Group	1.000	53		38	42	(5)			(5)		38		15	15			L
527288-10-4	LEUCADIA NATL CORP		06/16/2017	Citation Group	2.000	52		43	46	(3)			(3)		43		9	9			L
532457-10-8	LILLY ELI & CO		06/16/2017	Citation Group	9.000	737		506	660	(156)			(156)		506		230	230	10		L
539830-10-9	LOCKHEED MARTIN CORP		06/16/2017	Citation Group	4.000	1,124		583	1,000	(416)			(416)		583		541	541	9		L
540424-10-8	LOEWS CORP		06/16/2017	Citation Group	2.000	96		83	94	(11)			(11)		83		13	13			L
548661-10-7	LOWES COS INC		06/16/2017	Citation Group	20.000	1,596		938	1,422	(484)			(484)		938		658	658	14		L
550819-10-6	LYDALL INC DEL		04/18/2017	CONVERGEX LLC	3,044.000	148,527		98,751	188,271	(89,520)			(89,520)		98,751		49,776	49,776			L
55405Y-10-0	MA COM TECHNOLOGY SOLUTIONS		06/15/2017	Investment Technology Group	1,031.000	57,504		62,622							62,622		(5,118)	(5,118)			L
562750-10-9	MANHATTAN ASSOCS INC		05/25/2017	VARIOUS	2,052.000	96,899		23,449	108,818	(85,368)			(85,368)		23,449		73,450	73,450			L
571903-20-2	MARRIOTT INTL INC NEW		06/16/2017	Citation Group	11.000	1,149		627	909	(282)			(282)		627		522	522	4		L
571748-10-2	MARSH & MCLENNAN COS INC		06/16/2017	Citation Group	8.000	642		371	539	(170)			(170)		371		271	271	5		L
574599-10-6	MASCO CORP		06/16/2017	Citation Group	10.000	386		182	316	(134)			(134)		182		204	204	2		L
57636Q-10-4	MASTERCARD INC		06/16/2017	Citation Group	4.000	488		300	413	(113)			(113)		300		187	187	2		L

(continues)

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										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)																					
577128-10-1	MATTHEWS INTL CORP		04/18/2017	CONVERGEX LLC	2,875.000	188,906		151,883	220,944	(69,061)			(69,061)		151,883		37,023	37,023	489		L
579780-20-6	MCCORMICK & CO INC		06/16/2017	Citation Group	1.000	102		65	93	(28)			(28)		65		37	37	1		L
580135-10-1	MCDONALDS CORP		06/16/2017	Citation Group	16.000	2,432		1,507	1,948	(441)			(441)		1,507		925	925	18		L
58155Q-10-3	MCKESSON CORP		06/16/2017	Citation Group	3.000	479		451	421	29			29		451		29	29	2		L
582839-10-6	MEAD JOHNSON NUTRITION CO		06/15/2017	JP MORGAN SECURI	213.000	19,170		16,491	15,072	1,419			1,419		16,491		2,679	2,679	176		L
59100U-10-8	META FINL GROUP INC		06/15/2017	VARIOUS	1,673.000	145,121		101,799	172,152	(70,353)			(70,353)		101,799		43,323	43,323	508		L
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/16/2017	Citation Group	1.000	587		402	419	(17)			(17)		402		186	186			L
595137-10-0	MICROSEMI CORP		04/18/2017	CONVERGEX LLC	2,345.000	111,299		56,233	126,560	(70,327)			(70,327)		56,233		55,066	55,066			L
59522J-10-3	MID-AMER APT CMNTYS INC		06/16/2017	Citation Group	2.000	220		195	194	(1)			(1)		195		25	25	3		L
608190-10-4	MOHAWK INDS INC		06/16/2017	Citation Group	1.000	242		133	200	(67)			(67)		133		109	109			L
609207-10-5	MONDELEZ INTL INC		06/16/2017	Citation Group	20.000	904		661	887	(226)			(226)		661		243	243	8		L
61174X-10-9	MONSTER BEVERAGE CORP NEW		06/16/2017	Citation Group	3.000	151		74	133	(59)			(59)		74		77	77			L
615369-10-5	MOODYS CORP		06/16/2017	Citation Group	5.000	611		370	471	(102)			(102)		370		241	241	4		L
635017-10-6	NATIONAL BEVERAGE CORP		06/15/2017	VARIOUS	2,648.000	229,177		132,614							132,614		96,562	96,562			L
63938C-10-8	NAVIENT CORP		06/16/2017	Citation Group	13.000	202		193	214	(21)			(21)		193		9	9	5		L
651229-10-6	NEWELL RUBBERMAID INC		06/16/2017	Citation Group	13.000	713		478	580	(103)			(103)		478		235	235	6		L
65339F-10-1	NEXTERA ENERGY INC		06/16/2017	Citation Group	5.000	714		433	594	(164)			(164)		433		281	281	11		L
65473P-10-5	NISOURCE INC		06/16/2017	Citation Group	1.000	26		13	22	(10)			(10)		13		14	14			L
655664-10-0	NORDSTROM INC		06/16/2017	Citation Group	4.000	190		229	192	37			37		229		(39)	(39)	3		L
665859-10-4	NORTHERN TR CORP		06/16/2017	Citation Group	4.000	378		233	352	(123)			(123)		233		145	145	3		L
666807-10-2	NORTHROP GRUMMAN CORP		06/16/2017	Citation Group	1.000	259		110	233	(122)			(122)		110		148	148	1		L
681919-10-6	OMNICOM GROUP INC		06/16/2017	Citation Group	5.000	416		341	426	(85)			(85)		341		76	76	6		L
699462-10-7	PAREXEL INTL CORP		04/18/2017	CONVERGEX LLC	1,396.000	85,237		76,657	91,745	(15,088)			(15,088)		76,657		8,580	8,580			L
701094-10-4	PARKER HANNIFIN CORP		06/16/2017	Citation Group	1.000	163		114	140	(26)			(26)		114		49	49	1		L
703395-10-3	PATTERSON COMPANIES INC		06/16/2017	Citation Group	3.000	141		120	123	(4)			(4)		120		21	21	2		L
704326-10-7	PAYCHEX INC		06/16/2017	Citation Group	5.000	305		209	304	(95)			(95)		209		96	96	5		L
70450Y-10-3	PAYPAL HLDGS INC		06/16/2017	Citation Group	2.000	104		49	79	(30)			(30)		49		55	55			L
713448-10-8	PEPSICO INC		06/16/2017	Citation Group	3.000	351		244	314	(69)			(69)		244		106	106	5		L
69331C-10-8	PG&E CORP		06/16/2017	Citation Group	7.000	484		302	423	(124)			(124)		302		182	182	7		L
718172-10-9	PHILIP MORRIS INTL INC		06/16/2017	Citation Group	7.000	853		554	638	(87)			(87)		554		299	299	15		L
737630-10-3	POTLATCH CORP NEW		05/09/2017	Jefferies	2,373.000	106,898		112,062							112,062		(5,163)	(5,163)			L
693506-10-7	PPG INDS INC		06/16/2017	Citation Group	2.000	222		182	190	(7)			(7)		182		40	40	2		L
69351T-10-6	PPL CORP		06/16/2017	Citation Group	3.000	118		85	102	(17)			(17)		85		33	33	3		L
742718-10-9	PROCTER & GAMBLE CO		06/16/2017	Citation Group	19.000	1,703		1,277	1,597	(320)			(320)		1,277		426	426	26		L
743315-10-3	PROGRESSIVE CORP OHIO		06/16/2017	Citation Group	13.000	583		318	459	(143)			(143)		318		264	264	9		L
74340W-10-3	PROLOGIS INC		06/16/2017	Citation Group	8.000	465		302	420	(120)			(120)		302		163	163	4		L
74460D-10-9	PUBLIC STORAGE		06/16/2017	Citation Group	3.000	641		482	667	(188)			(188)		482		159	159	6		L
745867-10-1	PULTE GROUP INC		06/16/2017	Citation Group	8.000	192		141	147	(6)			(6)		141		51	51	2		L
74834L-10-0	QUEST DIAGNOSTICS INC		06/16/2017	Citation Group	1.000	108		53	92	(39)			(39)		53		55	55	1		L
751212-10-1	RALPH LAUREN CORP		06/16/2017	Citation Group	3.000	216		452	271	181			181		452		(236)	(236)	3		L
755111-50-7	RAYTHEON CO		06/16/2017	Citation Group	4.000	650		348	568	(220)			(220)		348		302	302	6		L
760759-10-0	REPUBLIC SVCS INC		06/16/2017	Citation Group	2.000	130		65	114	(50)			(50)		65		65	65	1		L
761713-10-6	REYNOLDS AMERICAN INC		06/16/2017	Citation Group	5.000	332		142	280	(139)			(139)		142		191	191	5		L
770323-10-3	ROBERT HALF INTL INC		06/16/2017	Citation Group	5.000	239		197	244	(47)			(47)		197		42	42	3		L
776696-10-6	ROPER TECHNOLOGIES INC		06/16/2017	Citation Group	1.000	232		134	182	(49)			(49)		134		98	98	1		L
783549-10-8	RYDER SYS INC		06/16/2017	Citation Group	62.000	4,163		4,151	4,615	(464)			(464)		4,151		11	11	59		L
78409V-10-4	S&P GLOBAL INC		06/16/2017	Citation Group	4.000	594		294	430	(136)			(136)		294		300	300	4		L
800422-10-7	SANFILIPPO JOHN B & SON INC		04/18/2017	CONVERGEX LLC	603.000	42,666		41,334							41,334		1,332	1,332			L
808194-10-4	SCHULMAN A INC		05/09/2017	Jefferies	2,696.000	80,837		88,136	90,181	(2,045)			(2,045)		88,136		(7,299)	(7,299)	1,105		L

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																					
812578-10-2	SEATTLE GENETICS INC		05/25/2017	COWEN AND COMPANY LLC	482.000	31,928		28,593							28,593		3,335	3,335			L
828806-10-9	SIMON PPTY GROUP INC NEW		06/16/2017	Citation Group	8.000	1,282		1,173	1,395	(248)			(248)		1,173		109	109	28		L
842587-10-7	SOUTHERN CO		06/16/2017	Citation Group	8.000	412		335	388	(59)			(59)		335		78	78	9		L
844741-10-8	SOUTHWEST AIRLS CO		06/16/2017	Citation Group	21.000	1,266		422	1,044	(625)			(625)		422		844	844	5		L
845467-10-9	SOUTHWESTERN ENERGY CO		04/12/2017	JEFFERIES & CO	568.000	4,464		7,636	6,146	1,490			1,490		7,636		(3,172)	(3,172)			L
854502-10-1	STANLEY BLACK & DECKER INC		06/16/2017	Citation Group	1.000	141		80	113	(35)			(35)		80		62	62	1		L
857477-10-3	STATE STR CORP		06/16/2017	Citation Group	12.000	1,059		778	933	(155)			(155)		778		281	281	9		L
867914-10-3	SUNTRUST BKS INC		06/16/2017	Citation Group	4.000	225		142	218	(77)			(77)		142		82	82	2		L
868459-10-8	SUPERNUS PHARMACEUTICALS INC		06/15/2017	Investment Technology Group	4,065.000	158,199		93,166	102,641	(9,475)			(9,475)		93,166		65,034	65,034			L
87157D-10-9	SYNAPTICS INC		04/18/2017	CONVERGEX LLC	2,094.000	105,585		113,499	112,197	1,303			1,303		113,499		(7,914)	(7,914)			L
87165B-10-3	SYNCHRONY FINL		06/16/2017	Citation Group	17.000	498		518	617	(98)			(98)		518		(20)	(20)	4		L
871829-10-7	SYSCO CORP		06/16/2017	Citation Group	4.000	217		142	221	(80)			(80)		142		76	76	3		L
87901J-10-5	TEGNA INC COM		06/16/2017	VARIOUS	249.000	65,541		65,093	5,326	(24)			(24)		65,093		448	448	93		L
88076W-10-3	TERADATA CORP DEL		06/16/2017	Citation Group	151.000	4,272		5,939	4,103	1,836			1,836		5,939		(1,667)	(1,667)			L
883203-10-1	TEXTRON INC		06/16/2017	Citation Group	2.000	95		64	97	(33)			(33)		64		31	31			L
885160-10-1	THOR INDS INC		05/09/2017	Jefferies	1,420.000	130,732		117,122	142,071	(24,949)			(24,949)		117,122		13,611	13,611	937		L
891027-10-4	TORCHMARK CORP		06/16/2017	Citation Group	2.000	154		100	148	(47)			(47)		100		54	54	1		L
891826-10-9	TOWER INTL INC		05/09/2017	Jefferies	3,700.000	95,986		105,630							105,630		(9,644)	(9,644)	814		L
893641-10-0	TRANSDIGM GROUP INC		06/16/2017	Citation Group	2.000	540		519	498	21			21		519		22	22			L
89417E-10-9	TRAVELERS COMPANIES INC		06/16/2017	Citation Group	7.000	906		575	857	(282)			(282)		575		331	331	6		L
896945-20-1	TRIPADVISOR INC		06/16/2017	Citation Group	3.000	114		217	139	78			78		217		(103)	(103)			L
896818-10-1	TRIUMPH GROUP INC NEW		06/15/2017	Investment Technology Group	2,113.000	68,283		56,180							56,180		12,103	12,103	197		L
90347A-10-0	UBIQUITI NETWORKS INC		04/18/2017	CONVERGEX LLC	2,150.000	105,492		107,780	124,270	(16,490)			(16,490)		107,780		(2,287)	(2,287)			L
907818-10-8	UNION PAC CORP		06/16/2017	Citation Group	7.000	780		486	726	(240)			(240)		486		294	294	5		L
909907-10-7	UNITED BANKSHARES INC WEST VA		04/26/2017	Cash In Lieu of Shares	0.680	29		28							28		1	1			L
910047-10-9	UNITED CONTL HLDGS INC		06/16/2017	Citation Group	1.000	77		60	73	(13)			(13)		60		17	17			L
911312-10-6	UNITED PARCEL SERVICE INC		06/16/2017	Citation Group	6.000	663		575	685	(113)			(113)		575		89	89	10		L
913017-10-9	UNITED TECHNOLOGIES CORP		06/16/2017	Citation Group	7.000	843		626	767	(141)			(141)		626		217	217	10		L
91529Y-10-6	UNUM GROUP		06/16/2017	Citation Group	2.000	95		64	88	(23)			(23)		64		31	31	1		L
918204-10-8	V F CORP		06/16/2017	Citation Group	12.000	676		701	637	61			61		701		(25)	(25)	6		L
92220P-10-5	VARIAN MED SYS INC		06/16/2017	Citation Group	1.000	103		67	80	(14)			(13)		67		36	36			L
918194-10-1	VCA INC		04/18/2017	CONVERGEX LLC	1,279.000	117,030		71,936	87,803	(15,868)			(15,868)		71,936		45,095	45,095			L
92276F-10-0	VENTAS INC		06/16/2017	Citation Group	3.000	209		157	187	(31)			(31)		157		52	52	3		L
92343E-10-2	VERISIGN INC		06/16/2017	Citation Group	1.000	92		48	76	(29)			(29)		48		45	45			L
92345Y-10-6	VERISK ANALYTICS INC		06/16/2017	Citation Group	4.000	333		324	325	(1)			(1)		324		9	9			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		06/16/2017	Citation Group	2.000	246		151	147	4			4		151		95	95			L
92826C-83-9	VISA INC		06/16/2017	Citation Group	17.000	1,601		600	1,326	(727)			(727)		600		1,001	1,001	6		L
931142-10-3	WAL-MART STORES INC		06/16/2017	Citation Group	16.000	1,204		1,176	1,102	70			70		1,176		27	27	26		L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		06/16/2017	Citation Group	3.000	235		224	248	(24)			(24)		224		11	11	2		L
94106L-10-9	WASTE MGMT INC DEL		06/16/2017	Citation Group	2.000	148		84	142	(57)			(57)		84		64	64	1		L
92939U-10-6	WEC ENERGY GROUP INC COM		06/16/2017	Citation Group	1.000	64		43	59	(15)			(15)		43		21	21	1		L
959802-10-9	WESTERN UN CO		06/16/2017	Citation Group	3.000	57		46	65	(19)			(19)		46		11	11	1		L
963320-10-6	WHIRLPOOL CORP		06/16/2017	Citation Group	3.000	588		406	545	(140)			(140)		406		182	182	7		L
98310W-10-8	WYNDHAM WORLDWIDE CORP		06/16/2017	Citation Group	2.000	203		101	153	(52)			(52)		101		102	102	2		L
983134-10-7	WYNN RESORTS LTD		06/16/2017	Citation Group	1.000	134		126	86	39			39		126		8	8	1		L
984121-10-3	XEROX CORP		06/15/2017	Stock Split	988.000	7,662		7,662	5,574	2,087			2,087		7,662				139		L
983919-10-1	XILINX INC		06/16/2017	Citation Group	3.000	194		124	181	(57)			(57)		124		70	70	2		L
984332-10-6	YAHOO INC		06/16/2017	Citation Group	1,018.000	53,515		29,134	39,366	(10,232)			(10,232)		29,134		24,381	24,381			L
988498-10-1	YUM BRANDS INC		06/16/2017	Citation Group	7.000	509		332	443	(111)			(111)		332		177	177	4		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)																					
98978V-10-3	ZOETIS INC		06/16/2017	Citation Group	2.000	125		63	107	(44)			(44)		63		62	62			L
292505-10-4	ENCANA CORP	C	05/25/2017	VARIOUS	13,374.000	146,116		102,922	157,011	(54,088)			(54,088)		102,922		43,194	43,194	150		L
G1151C-10-1	ACCENTURE PLC IRELAND	C	06/16/2017	Citation Group	2.000	255		154	233	(80)			(80)		154		101	101	2		L
G0176J-10-9	ALLEGION PUB LTD CO	C	06/16/2017	Citation Group	3.000	245		139	192	(53)			(53)		139		106	106			L
G0177J-10-8	ALLERGAN PLC	C	06/16/2017	Citation Group	3.000	706		682	630	52			52		682		25	25	4		L
G0408V-10-2	AON PLC	C	06/16/2017	Citation Group	4.000	546		325	446	(121)			(121)		325		221	221	3		L
143658-30-0	CARNIVAL CORP	C	06/16/2017	Citation Group	11.000	722		409	573	(164)			(164)		409		313	313	9		L
H1467J-10-4	CHUBB LIMITED COM	C	06/16/2017	Citation Group	2.000	295		198	263	(67)			(67)		198		97	97	3		L
G27823-10-6	DELPHI AUTOMOTIVE PLC	C	06/16/2017	Citation Group	3.000	255		180	202	(22)			(22)		180		75	75	2		L
G29183-10-3	EATON CORP PLC	C	06/16/2017	Citation Group	3.000	230		191	201	(10)			(10)		191		40	40	3		L
G3223R-10-8	EVEREST RE GROUP LTD	C	05/25/2017	COWEN AND COMPANY LLC	283.000	70,080		30,697	61,241	(30,544)			(30,544)		30,697		39,383	39,383	472		L
G47791-10-1	INGERSOLL-RAND PLC	C	06/16/2017	Citation Group	8.000	739		455	600	(145)			(145)		455		283	283	3		L
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY	C	05/09/2017	Jefferies	5,829.000	125,949		144,593	148,756	(4,163)			(4,163)		144,593		(18,644)	(18,644)	1,166		L
G51502-10-5	JOHNSON CTLS INTL PLC	C	06/16/2017	Citation Group	6.000	251		243	246	(4)			(4)		243		8	8	2		L
G5785G-10-7	MALLINCKRODT PUB LTD CO	C	06/16/2017	Citation Group	7.000	292		613	349	265			265		613		(322)	(322)			L
G60754-10-1	MICHAEL KORS HLDGS LTD	C	06/16/2017	Citation Group	4.000	138		221	172	49			49		221		(83)	(83)			L
G97822-10-3	PERRIGO CO PLC	C	06/16/2017	Citation Group	1.000	73		66	83	57		74	(17)		66		7	7			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	06/16/2017	Citation Group	2.000	224		156	164	(8)			(8)		156		68	68	2		L
N7716A-15-1	SAPIENS INTL CORP N V	C	04/18/2017	CONVERGEX LLC	9,886.000	123,918		119,998	141,765	(21,767)			(21,767)		119,998		3,920	3,920			L
H84989-10-4	TE CONNECTIVITY LTD	C	06/16/2017	Citation Group	1.000	79		53	69	(16)			(16)		53		26	26	1		L
G96629-10-3	WILLIS GROUP HOLDINGS PUBLIC L	C	06/16/2017	Citation Group	2.000	299		250	245	5			5		250		49	49	2		L
G98294-10-4	XL GROUP PLC	C	06/16/2017	Citation Group	11.000	484		320	410	(90)			(90)		320		164	164	5		L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,492,053		3,743,801	3,738,041	(897,128)		192	(897,321)		3,743,801		748,251	748,251	16,953		
9799997 - Subtotal - Common Stocks - Part 4						4,492,053		3,743,801	3,738,041	(897,128)		192	(897,321)		3,743,801		748,251	748,251	16,953		
9799999 - Subtotal - Common Stocks						4,492,053		3,743,801	3,738,041	(897,128)		192	(897,321)		3,743,801		748,251	748,251	16,953		
9899999 - Subtotal - Preferred and Common Stocks						4,492,053		3,743,801	3,738,041	(897,128)		192	(897,321)		3,743,801		748,251	748,251	16,953		
9999999 - TOTALS						12,449,381		11,906,763	9,955,618	(897,128)	(23,956)	192	(921,277)		11,701,002		748,380	748,380	142,313		

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Name	Location and Supplemental Information	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
PNC Bank	Columbus, OH			3,071		(6,644,914)	(3,605,294)	(6,738,731)	
0199999 - TOTAL - Open Depositories				3,071		(6,644,914)	(3,605,294)	(6,738,731)	
0399999 - TOTAL Cash on Deposit				3,071		(6,644,914)	(3,605,294)	(6,738,731)	
0599999 - TOTALS				3,071		(6,644,914)	(3,605,294)	(6,738,731)	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Bonds: U.S. Government - Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		06/30/2017	0.150	07/01/2017	80,892,786	9,973	
0199999 - Bonds: U.S. Government - Issuer Obligations					80,892,786	9,973	
0599999 - Bonds: Subtotals - U.S. Government Bonds					80,892,786	9,973	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations							
FEDL HOME LOAN BK CONS DISC NT		05/12/2017		08/09/2017	1,696,070	2,205	
FEDERAL NATL MTG ASSN DISC NT		04/07/2017		07/05/2017	1,996,082	3,741	
2599999 - Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations					3,692,153	5,947	
3199999 - Bonds: Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					3,692,153	5,947	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN HNDA FIN CRP Disc C/P		04/19/2017		07/06/2017	997,985	1,886	
BMW US CAP LLC Disc C/P		06/12/2017		07/31/2017	499,258	287	
BANK TOKYO MITSUBISHI Disc C/P		06/12/2017		07/14/2017	399,605	234	
BANK TOKYO MITSUBISHI Disc C/P		06/05/2017		08/04/2017	598,850	498	
CAFCO LLC Disc C/P		06/27/2017		09/22/2017	523,376	74	
CHEVRON CORP NEW Disc C/P		06/26/2017		09/23/2017	747,877	119	
CIESCO LLC Disc C/P		06/21/2017		09/19/2017	598,110	209	
CISCO SYS INC Disc C/P		05/24/2017		08/16/2017	598,670	601	
CISCO SYS INC Disc C/P		06/02/2017		08/23/2017	698,406	563	
COCA COLA CO Disc C/P		06/07/2017		08/28/2017	748,360	479	
COLLATERALIZED CML Disc C/P		04/12/2017		07/11/2017	498,500	1,333	
COLLATERALIZED COML Disc C/P		06/07/2017		07/20/2017	474,387	342	
FAIRWAY FIN Disc C/P		06/07/2017		09/05/2017	498,550	386	
GOTHAM FDG CORP isc C/P		06/19/2017		07/18/2017	899,130	360	
GOTHAM FDG Disc C/P		06/30/2017		07/19/2017	399,736	14	
JPMORGAN SECURITIES Disc C/P		06/16/2017		08/15/2017	798,333	416	
METLIFE SHORT TERM Disc C/P		05/15/2017		08/07/2017	1,496,430	1,995	
MICROSOFT CORP Disc C/P		04/27/2017		07/06/2017	2,296,243	3,488	
NIEUW AMSTERDAM RECEIV Disc C/P		05/05/2017		07/11/2017	1,796,800	2,722	
NIEUW AMSTERDAM Disc C/P		05/23/2017		08/16/2017	498,690	600	
OLD LINE FUNDING Disc C/P		05/17/2017		07/17/2017	499,170	612	
OLD LINE FUNDING Disc C/P		05/22/2017		08/18/2017	1,296,409	1,630	
PFIZER INC Disc C/P		06/20/2017		09/12/2017	997,317	351	
STARBIRD FDG Disc C/P		05/18/2017		08/16/2017	498,550	708	
STARBIRD FDG Disc C/P		06/16/2017		09/12/2017	996,896	528	
3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					20,355,638	20,435	
3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					20,355,638	20,435	
7799999 - Total Bonds - Subtotals - Issuer Obligations					104,940,576	36,355	
8399999 - Total Bonds - Subtotals - Bonds					104,940,576	36,355	
8699999 - Total Cash Equivalents					104,940,576	36,355	