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# QUARTERLY STATEMENT

AS OF SEPTEMBER 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 (614) 546-3211
(Name) (Area Code) (Telephone Number) (Extension)
Juan.Fraiz@mchs.com (614) 546-3131
(E-Mail Address) (Fax Number)

## OFFICERS

Edward H Lamb (Board Chair) Michael James Demand (President & CEO)
Sister Barbara Ann Hahl (Secretary) Paul G Morris# (Treasurer)

## OTHER OFFICERS

## DIRECTORS OR TRUSTEES

Edward H. Lamb
Martin J. Brill
Michael James Demand
Sister Barbara Ann Hahl
Stephen Michael Lundregan, Jr.
Paul G Morris#
Joseph Patrick
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<br>Board Chair | Michael James Demand<br>President & CEO | Sister Barbara Ann Hahl<br>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 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Col. 1 minus Col. 2) | 4 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 131,960,235 | | 131,960,235 | 118,489,863 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 358,332 | | 358,332 | 168,655 |
| 2.2 Common stocks | 51,326,929 | | 51,326,929 | 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 ($ ..... (7,732,414)), cash equivalents ($ .... 136,170,944 ) and short-term investments ($ ..... 34,374,512 ) | 162,813,041 | | 162,813,041 | 90,757,496 |
| 6. Contract loans (including $ ........ premium notes) | | | | |
| 7. Derivatives | | | | |
| 8. Other invested assets | | | | |
| 9. Receivables for securities | | | | |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Line 1 through Line 11) | 346,458,537 | | 346,458,537 | 264,348,747 |
| 13. Title plants less $ ........ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 935,797 | | 935,797 | 846,378 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 1,062,735 | 110 | 1,062,625 | 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 | 442,441 | | 442,441 | 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 ($ ........ ) | 337,407 | 337,407 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | | | | |
| 24. Health care ($ ........ ) and other amounts receivable | 7,496,199 | 994,268 | 6,501,931 | 4,181,198 |
| 25. Aggregate write-ins for other-than-invested assets | 1,157,545 | 365,747 | 791,798 | 784,485 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 12 to Line 25) | 357,890,661 | 1,697,532 | 356,193,129 | 277,887,227 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Totals (Line 26 and Line 27) | 357,890,661 | 1,697,532 | 356,193,129 | 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 | 784,485 | | 784,485 | 784,485 |
| 2502. Prepaid expenses | 373,060 | 365,747 | 7,313 | |
| 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) | 1,157,545 | 365,747 | 791,798 | 784,485 |

# LIABILITIES, CAPITAL AND SURPLUS

| | Current Period 1 Covered | 2 Uncovered | 3 Total | Prior Year 4 Total |
|---|---|---|---|---|
| 1. Claims unpaid (less $ ........ reinsurance ceded) | 39,877,295 | | 39,877,295 | 44,539,120 |
| 2. Accrued medical incentive pool and bonus amounts | 12,637,999 | | 12,637,999 | 7,500,462 |
| 3. Unpaid claims adjustment expenses | 833,196 | | 833,196 | 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 | 48,287,242 | | 48,287,242 | 113,442 |
| 9. General expenses due or accrued | 6,548,829 | | 6,548,829 | 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 | 16,693,187 | | 16,693,187 | 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 | 6,065,876 | | 6,065,876 | 5,073,253 |
| 23. Aggregate write-ins for other liabilities (including $ ........ current) | 41,289,473 | | 41,289,473 | 53,195,026 |
| 24. Total liabilities (Line 1 to Line 23) | 172,233,097 | | 172,233,097 | 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 | 141,537,497 | 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 | 183,960,031 | 148,827,547 |
| 34. Total Liabilities, capital and surplus (Line 24 and Line 33) | XXX | XXX | 356,193,128 | 277,887,227 |
| **DETAILS OF WRITE-INS** | | | | |
| 2301. Due to Centers for Medicare & Medicaid Services | 40,977,528 | | 40,977,528 | 52,824,412 |
| 2302. Retroactivity due to Centers for Medicare & Medicaid Services | 311,945 | | 311,945 | 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) | 41,289,473 | | 41,289,473 | 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 1 Uncovered | Current Year to Date 2 Total | Prior Year to Date 3 Total | Prior Year Ended December 31 4 Total |
|---|---|---|---|---|
| 1. Member Months | XXX | 493,608 | 488,529 | 650,694 |
| 2. Net premium income (including $ ..... non-health premium income) | XXX | 458,274,058 | 379,847,096 | 563,574,513 |
| 3. Change in unearned premium reserves and reserve for rate credits | XXX | | 45,118,815 | 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 | 536,477 | 1,845,863 | 2,526,916 |
| 7. Aggregate write-ins for other non-health revenues | XXX | | | |
| 8. Total revenues (Line 2 to Line 7) | XXX | 458,810,535 | 426,811,774 | 566,214,871 |
| **Hospital and Medical:** | | | | |
| 9. Hospital/medical benefits | | 213,604,030 | 221,286,048 | 286,513,072 |
| 10. Other professional services | | 124,813,561 | 131,406,014 | 172,925,883 |
| 11. Outside referrals | | | | |
| 12. Emergency room and out-of-area | | | | |
| 13. Prescription drugs | | 46,722,948 | 45,895,691 | 62,131,588 |
| 14. Aggregate write-ins for other hospital and medical | | | | |
| 15. Incentive pool, withhold adjustments and bonus amounts | | 5,381,753 | | 5,931,984 |
| 16. Subtotal (Line 9 to Line 15) | | 390,522,292 | 398,587,753 | 527,502,527 |
| **Less:** | | | | |
| 17. Net reinsurance recoveries | | 446,541 | 604,684 | 429,623 |
| 18. Total hospital and medical (Line 16 minus Line 17) | | 390,075,751 | 397,983,069 | 527,072,904 |
| 19. Non-health claims (net) | | | | |
| 20. Claims adjustment expenses, including $ 888,973 cost containment expenses | | 15,928,128 | 10,590,634 | 12,395,905 |
| 21. General administrative expenses | | 29,725,996 | 28,456,756 | 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) | | 435,729,875 | 437,030,459 | 581,519,182 |
| 24. Net underwriting gain or (loss) (Line 8 minus Line 23) | XXX | 23,080,660 | (10,218,685) | (15,304,311) |
| 25. Net investment income earned | | 2,849,198 | 2,511,618 | 3,456,131 |
| 26. Net realized capital gains (losses) less capital gains tax of $ | | 3,918,941 | 1,473,981 | 2,275,551 |
| 27. Net investment gains (losses) (Line 25 plus Line 26) | | 6,768,139 | 3,985,599 | 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 | 29,848,799 | (6,233,086) | (9,572,629) |
| 31. Federal and foreign income taxes incurred | XXX | | | |
| 32. Net income (loss) (Line 30 minus Line 31) | XXX | 29,848,799 | (6,233,086) | (9,572,629) |
| **DETAILS OF WRITE-INS** | | | | |
| 0601. Population management fees | XXX | | | |
| 0602. Intercompany management fees | XXX | 536,477 | 1,845,863 | 2,252,908 |
| 0603. Other revenue | XXX | | | 274,008 |
| 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 | 536,477 | 1,845,863 | 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<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>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 | 29,848,799 | (6,233,086) | (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 $ | 2,611,916 | 1,911,025 | 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 | 1,697,532 | (3,306,053) | 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) | 35,132,485 | (7,628,114) | (6,248,248) |
| 49. Capital and surplus end of reporting period (Line 33 plus Line 48) | 183,960,032 | 147,447,681 | 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<br>Current Year To Date | 2<br>Prior Year To Date | 3<br>Prior Year Ended December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 512,378,283 | 475,065,787 | 568,023,836 |
| 2. Net investment income | 3,037,746 | 827,403 | 3,795,968 |
| 3. Miscellaneous income | 536,477 | 1,845,863 | 2,526,916 |
| 4. Total (Line 1 through Line 3) | 515,952,506 | 477,739,053 | 574,346,720 |
| 5. Benefit and loss related payments | 389,146,107 | 402,063,326 | 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 | 44,170,764 | 27,743,368 | 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) | 433,316,871 | 429,806,694 | 571,119,040 |
| 11. Net cash from operations (Line 4 minus Line 10) | 82,635,635 | 47,932,359 | 3,227,680 |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 13,873,064 | 38,424,514 | 42,106,923 |
| 12.2 Stocks | 23,042,754 | 13,578,438 | 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 | (622) | | |
| 12.7 Miscellaneous proceeds | 23,269 | | 188,594 |
| 12.8 Total investment proceeds (Line 12.1 through Line 12.7) | 36,938,465 | 52,002,952 | 60,782,859 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 27,686,646 | 37,943,530 | 43,862,609 |
| 13.2 Stocks | 13,027,214 | 13,920,418 | 18,837,103 |
| 13.3 Mortgage loans | | | |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | | | |
| 13.6 Miscellaneous applications | 25,960 | | 184,005 |
| 13.7 Total investments acquired (Line 13.1 through Line 13.6) | 40,739,820 | 51,863,948 | 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) | (3,801,355) | 139,004 | (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) | (6,778,735) | 559,668 | 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) | (6,778,735) | 559,668 | 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) | 72,055,545 | 48,631,031 | 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) | 162,813,041 | 134,561,435 | 90,757,496 |

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

| | | | |
|---|---|---|---|
| 20.0001 | | | |
| 20.0002 | | | |
| 20.0003 | | | |
| 20.0004 | | | |
| 20.0005 | | | |
| 20.0006 | | | |
| 20.0007 | | | |
| 20.0008 | | | |
| 20.0009 | | | |
| 20.0010 | | | |

# EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 | Comprehensive (Hospital and Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| | Total | 2<br>Individual | 3<br>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 | 54,539 | | | | | | | 54,539 | | |
| 5. Current Year | | | | | | | | | | |
| 6. Current Year Member Months | 493,608 | | | | | | | 493,608 | | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 373,536 | | | | | | | 373,536 | | |
| 8. Non-Physician | 83,507 | | | | | | | 83,507 | | |
| 9. Total | 457,043 | | | | | | | 457,043 | | |
| 10. Hospital Patient Days Incurred | 144,028 | | | | | | | 144,028 | | |
| 11. Number of Inpatient Admissions | 12,297 | | | | | | | 12,297 | | |
| 12. Health Premiums Written (a) | 506,447,858 | | | | | | | 506,447,858 | | |
| 13. Life Premiums Direct | | | | | | | | | | |
| 14. Property/Casualty Premiums Written | | | | | | | | | | |
| 15. Health Premiums Earned | 458,274,058 | | | | | | | 458,274,058 | | |
| 16. Property/Casualty Premiums Earned | | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 389,600,039 | | | | | | | 389,600,039 | | |
| 18. Amount Incurred for Provision of Health Care Services | 390,075,751 | | | | | | | 390,075,751 | | |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ..... 506,447,858

# CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

| 1<br>Account | 2<br>1 - 30 Days | 3<br>31 - 60 Days | 4<br>61 - 90 Days | 5<br>91 - 120 Days | 6<br>Over 120 Days | 7<br>Total |
|---|---|---|---|---|---|---|
| Individually listed claims unpaid | | | | | | |
| Caremark | 4,987,788 | | | | | 4,987,788 |
| 0199999 - Individually listed claims unpaid | 4,987,788 | | | | | 4,987,788 |
| 0499999 - Subtotals | 4,987,788 | | | | | 4,987,788 |
| 0599999 - Unreported claims and other claim reserves | | | | | | 34,889,508 |
| 0799999 - Total claims unpaid | | | | | | 39,877,296 |
| 0899999 - Accrued medical incentive pool and bonus amounts | | | | | | 12,637,999 |

# 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<br>On Claims Incurred Prior to January 1 of Current Year | 2<br>On Claims Incurred During the Year | 3<br>On Claims Unpaid December 31 of Prior Year | 4<br>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 | 35,764,674 | 353,835,365 | 213,578 | 39,663,717 | 35,978,252 | 44,539,120 |
| 7. Title XIX - Medicaid | | | | | | |
| 8. Other health | | | | | | |
| 9. Health subtotal (Line 1 to Line 8) | 35,764,674 | 353,835,365 | 213,578 | 39,663,717 | 35,978,252 | 44,539,120 |
| 10. Health care receivables (a) | | | | | | |
| 11. Other non-health | | | | | | |
| 12. Medical incentive pools and bonus amounts | | | 6,836,165 | 5,801,834 | 6,836,165 | 7,500,462 |
| 13. Totals (Line 9 minus Line 10 plus Line 11 plus Line 12) | 35,764,674 | 353,835,365 | 7,049,743 | 45,465,551 | 42,814,417 | 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) | | | | 29,848,799 | (9,572,629) |
| 01A04 - Net Income, NAIC SAP (1-2-3=4) | | | | 29,848,799 | (9,572,629) |
| 01A05 - Surplus, State Basis (Page 3, Line 33, Columns 3 & 4) | | | | 183,960,031 | 148,827,547 |
| 01A08 - Surplus, NAIC SAP (5-6-7=8) | | | | 183,960,031 | 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 is $16,263,229 and $13,651,313 as of September 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 | 1,340,721 |
| 1999999 - Total | | | | | 1,340,721 |

20. Fair Value Measurement

A. (1) The fair value of financial assets at September 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 | 358,332 | | | 358,332 |
| Common Stocks | 51,326,929 | | | 51,326,929 |
| 20A1A99 Assets at fair value | 51,685,261 | | | 51,685,261 |

(2) Rollforward of Level 3 Items

Not Applicable.

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

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

The Company is responsible for the determination of fair value and as such, the Company performs a review of the prices received from the third party pricing service to determine whether the prices are reasonable estimates of fair value. There were no material adjustments to the prices obtained from the third party pricing service during the quarter ended September 30, 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 | 113,958,096 | 113,444,427 | 53,214,283 | 60,743,813 | | |
| CMO | 11,697,070 | 11,708,362 | | 11,697,070 | | |
| MBS | 7,053,194 | 6,807,446 | | 7,053,194 | | |
| Preferred Stock | 358,332 | 358,332 | 358,332 | | | |
| Common Stock | 51,326,929 | 51,326,929 | 51,326,929 | | | |
| Short Term | 34,405,434 | 34,374,511 | 34,405,434 | | | |
| Cash and Cash Equivalents | 136,173,030 | 136,170,944 | 136,173,030 | | | |
| 20C9999 - Aggregate fair value for all financial instruments | 354,972,085 | 354,190,951 | 275,478,008 | 79,494,077 | | |

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 November 14, 2017 for the statutory statement issued on November 15, 2017.

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

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through November 14, 2017 for the statutory statement issued on November 15, 2017.

The Company is not aware of any events or transactions that provide evidence with respect to conditions that did not exist at September 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 September 30, 2017, $35,764,674 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $213,578 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $8,560,868 favorable prior-year development since December 31, 2016 to September 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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).

Transitioned to Trinity Health's Code of Conduct
...........

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<br>Prior Year-End Book/<br>Adjusted Carrying Value | 2<br>Current Quarter Book/<br>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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration<br>Depository Number | 2<br>Name of Firm<br>or Individual | 3<br>Legal Entity<br>Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management<br>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 | ........... 85.1 % |
| 1.2 | A&H cost containment percent | ................. % |
| 1.3 | A&H expense percent excluding cost containment expenses | ............ 6.5 % |

| | | |
|---|---|---|
| 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Reinsurer | 8<br>Certified Reinsurer Rating (1 through 6) | 9<br>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 | | 506,447,858 | | | | | 506,447,858 | |
| 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 | | 506,447,858 | | | | | 506,447,858 | |
| 60. Reporting entity contributions for Employee Benefit Plans | XXX | | | | | | | | |
| 61. Total (Direct Business) | (a) 1 | | 506,447,858 | | | | | 506,447,858 | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 58001. | | | | | | | | | |
| 58002. | | | | | | | | | |
| 58003. | | | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | | | | | | | | |
| 58999. Total (Line 58001 through Line 58003 plus Line 58998) (Line 58 above) | | | | | | | | | |

Active Status Codes (Column 1):
- (L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG
- (R) Registered - Non-domiciled RRGs
- (Q) Qualified - Qualified or Accredited Reinsurer
- (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state
- (N) None of the above - Not allowed to write business in the state

(a) Insert the number of "L" responses except for Canada and Other Alien.

**Trinity Health Corporation (an Indiana nonprofit); 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)
Health 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)
Holy Cross Health Centers, LLC; FEIN: 82-2340203 (100% ownership by Immediate Parent) Holy Cross Health Partners, LLC; FEIN 82-2391212(100% 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:

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

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 Center - Dubuque (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080) Dubuque Mercy Health Foundation, Inc.; FEIN: 26-22279841 (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))
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)) 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)) 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))
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)) 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))
Iowa Falls Clinic; FEIN: 42-1467712 (50% ownership by Mercy Medical Center - North Iowa (dba of Mercy Health Services - Iowa Corp.; FEIN: 31-1373080)) Mercy Medical Center Foundation - North Iowa; FEIN: 42-1229151 (100% ownership by Immediate Parent)
Mercy Community Hospital Group, LLC (formerly 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)) 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)) 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)) 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)) 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) 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)
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) Loyola Medicine Home Care and Hospice; FEIN: (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 (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)
SMMC Liquidation Corp. (formerly 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) SJC Liquidation Corp. (formerly 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)
CAC Liquidation Corp. (formerly 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)
UHPC Liquidation Corp. (formerly University Heights Property Company, Inc., a NJ Nonprofit Corp.) (Inactive - Assets Sold per APA Transaction with Prime 5/1/16 - Entity Remains); FEIN: 22-3100162 (100% Ownership by Immediate Parent) Chestnut Risk Services Ltd (Excluded from APA Transaction 5/1/16 - Entity Remains); FEIN: 26-2616046 (100% Ownership by Immediate Parent)
St. Peter's Health Partners [New York]; FEIN: 45-3570715 (100% owned by Trinity Health)
Innovative Health Alliance of New York, LLC (SPHP owns 50%; Ellis Hospital owns 50%); FEIN: 46-5676066
Manning Medical , PLLC (Nominally owned by SPHP Physician in accordance with NY law; SPHP exercises control through an Agreement and Reserve Powers); FEIN: 46-4331512 Albany Advanced Imaging, PLLC dba St. Peter's Health Partners Imaging (Manning Medical PLLC owns 46%; Albany Radiology Partners, PLLC owns 54%); FEIN: 14-1813068
St. Peter's Health Partners Medical Associates, PC; FEIN: 46-1177336 (100% Ownership by Immediate Parent)
St. Peter's Hospital of the City of Albany dba St. Peter's Hospital; FEIN: 14-1348692 (100% Ownership by Immediate Parent)
Villa Mary Immaculate d/b/a St Peter's Nursing & Rehabilitation Center; FEIN: 14-1438749 (100% Ownership by Immediate Parent) St. Peter's Ambulatory Surgery Center LLC (St. Peter's Hospital 50%; AGC Associates, Inc. 50%); FEIN: 46-0463892
St. Peter's Hospital Foundation, Inc.; FEIN: 22-2262982 (100% Ownership by Immediate Parent)
St. Peter's Hospital of the City of Albany: Our Lady of Mercy Life Center; FEIN: 14-1743506 (100% Ownership by Immediate Parent) The Community Hospice, Inc.; FEIN: 14-1608921 (100% Ownership by Immediate Parent)
The Community Hospice Foundation, Inc.; FEIN: 22-2692940 (100% Ownership by Immediate Parent)
Samaritan Hospital of Troy, New York dba Samaritan Hospital; FEIN: 14-1338544 (100% Ownership by Immediate Parent)
Alliance for Better Care, LLC ( JV Samaritan Hospital 20%; Ellis Hospital 20%; Hometown Health 20%; St. Mary Hospital of Amsterdam 20%; Whitney M. Young Health Center 20%); FEIN: 47-2920659 Samaritan Medical Office Building, Inc.; FEIN: 14-1607244 (100% Ownership by Immediate Parent)
Memorial Hospital, Albany, NY dba Albany Memorial Hospital; FEIN: 14-1338457 (100% Ownership by Immediate Parent) The Northeast Health Foundation, Inc.; 22-2743478 (100% Ownership by Immediate Parent)
Samaritan Child Care Center, Inc.; FEIN: 14-1710225 (100% Ownership by Immediate Parent)
Sunnyview Hospital and Rehabilitation Center, Inc.; FEIN: 14-1338386 (100% Ownership by Immediate Parent)
Sunnyview Hospital and Rehabilitation Foundation, Inc.; FEIN: 22-2505127 (100% Ownership by Immediate Parent) LTC (Eddy), Inc. dba The Eddy; FEIN: 22-2564710 (100% Ownership by Immediate Parent)
The James A. Eddy Memorial Geriatric Center, Inc. dba Eddy Memorial Geriatric Center; FEIN: 22-2570478 (100% Ownership by Immediate Parent) Capital Region Geriatric Center, Inc. dba Eddy Village Green at Cohoes: FEIN: 14-1701597 (100% Ownership by Immediate Parent)
Heritage House Nursing Center, Inc. dba Eddy Heritage House; FEIN: 14-1725101(100% Ownership by Immediate Parent) Senior Care Connection, Inc. dba Eddy Senior Care; FEIN: 14-1708754 (100% Ownership by Immediate Parent)
Home Aide Service of Eastern New York, Inc. dba Eddy Visiting Nurse Association; FEIN: 14-1514867 (100% Ownership by Immediate Parent) Beverwyck, Inc. dba Eddy Village Green at Beverwyck; FEIN: 14-1717028 (100% Ownership by Immediate Parent)
Glen Eddy, Inc.; FEIN: 14-1794150 (100% Ownership by Immediate Parent)
The Glen at Hiland Meadows, Inc.; FEIN: 16-1529639 (50% Ownership by Immediate Parent)
Hawthorne Ridge, Inc. dba Eddy Hawthorne Ridge; FEIN: 80-0102840 (100% Ownership by Immediate Parent) The Marjorie Doyle Rockwell Center, Inc.; FEIN: 14-1793885(100% Ownership by Immediate Parent) Beechwood, Inc. dba Eddy Property Services; FEIN: 14-1651563 (100% Ownership by Immediate Parent)
Eddy Licensed Home Care Agency, Inc.; FEIN: 14-1818568 (100% Ownership by Immediate Parent)
Empire Home Infusion Services, Inc. dba Northeast Home Medical Equipment; FEIN: 14-1795732 (100% Ownership by Immediate Parent) Seton Health System, Inc. dba St. Mary's Hospital; FEIN: 14-1776186 (100% Ownership by Immediate Parent)
Affiliated Management Services, Corp.; FEIN: 14-1668024 (100% Ownership by Immediate Parent)
Seton Health at Schuyler Ridge Residential Healthcare dba Schuyler Ridge Nursing Home; FEIN: 14-1756230 (100% Ownership by Immediate Parent) Seton Health Foundation, Inc.; FEIN: 22-02345416 (100% Ownership by Immediate Parent)
Seton Auxiliary, Inc.; FEIN: 14-1505031 (100% Ownership by Immediate Parent) Seton IPA, LLC (100% Ownership by Immediate Parent); FEIN: 14-

1776186
St. James Mercy Health System (New York); FEIN: 22-3127184 (100% owned by Trinity Health) SJM Properties, Inc.; FEIN: 16-1294991 (100% Ownership by Immediate Parent)
Catholic Health System, Inc. (JOA - One Third ownership by Trinity Health) [New York]; FEIN: 22-2565278 Sisters of Charity Hospital of Buffalo NY; FEIN: 16-0743187 (100% Ownership by Immediate Parent)
Sisters Hospital Foundation; FEIN: 22-2283077 (100% Ownership by Immediate Parent) Kenmore Mercy Hospital; FEIN: 16-0762843 (100% Ownership by Immediate Parent)
Kenmore Mercy Foundation; FEIN: 16-1162971 (100% Ownership by Immediate Parent) KMH Homes, Inc.; FEIN: 16-1387890 (100% Ownership by Immediate Parent)
Catholic Health System Continuing Care Foundation; FEIN: 20-0947831 (100% Ownership by Immediate Parent) Mercy Hospital of Buffalo; FEIN: 16-0756336 (100% Ownership by Immediate Parent)
Orchard Park Mercy Corp.; FEIN: 16-1470350 (100% Ownership by Immediate Parent) Alsace Abbott Corporation; FEIN: 16-1355092 (100% Ownership by Immediate Parent) Aurora Mercy Corp.; FEIN: 16-1354302 (100% Ownership by Immediate Parent)
Mercy Hospital Foundation, Inc.; FEIN: 22-2209721 (100% Ownership by Immediate Parent) Mount St. Mary's Hospital of Niagara Falls; FEIN: 16-1523353 (100% Ownership by Immediate Parent)
Mount St. Mary's Hospital Foundation; FEIN: 16-1360884 (100% Ownership by Immediate Parent) Mount St. Mary's Hospital Child Care Center; FEIN: 16-1523352 (100% Ownership by Immediate Parent)
The Board of Associates of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 16-1582926 (100% Ownership by Immediate Parent) The St. Francis Guild of Mount St. Mary's Hospital of Niagara Falls, Inc.; FEIN: 51-0217790 (100% Ownership by Immediate Parent)
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 individuals who are members of Missionary Baptist Churches in FL. 100% Ownership by Immediate Parent)

<u>Allegany Franciscan Ministries, Inc. (Florida); FEIN: 58-1492325 (100% owned by Trinity Health)</u>
<u>Global Health Ministry d/b/a Global Health Volunteers (MI); FEIN: 42-1253527 (100% Ownership by Trinity Health)</u>
<u>Saint Joseph's Health System, Inc. [Georgia]; FEIN: 58-1744848 (100% owned by Trinity Health)</u>

- Saint Joseph's Mercy Care Services, Inc. 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

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

- Holy Cross Primary Care, Inc.; FEIN: 81-2531495 (100% Ownership by Immediate Parent)
- Nursing Network, Inc.; FEIN: 59-1145192 (100% Ownership by Immediate Parent)
- Holy Cross 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 Parent) Health Care Management Administrators, Inc.; FEIN: 16-1450960 (100% Ownership by Immediate Parent)
Embracing Age, Inc.; FEIN: 46-1051881 (100% Ownership by Immediate Parent)
Oswego Home Health, LLC (49% Embracing Age and 60% Oswego Health); FEIN: 47-2463736 St. Joseph's Physician Health, PC; FEIN: 16-1516863 (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 Of New England Corporation, Inc. (formerly Trinity Health - New England, 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) Collaborative Laboratory Services, LLC; FEIN: 06-1520109 (100% Ownership by Immediate Parent)
Mount Sinai Hospital Foundation, Inc.; FEIN: 22-2584082 (100% Ownership by Immediate Parent)
Women's Auxiliary of Saint Francis Hospital and Medical Center, Inc.; FEIN: 06-0660403 (100% Ownership by Immediate Parent) Saint Francis GI Endoscopy, LLC (49% SFHMC); FEIN: 20-5540278
Greater Hartford Lithotripsy, LLC (31.8% SFHMC); FEIN: 06-1578891 Medworks, LLC (51% SFHMC); FEIN: 06-1490483
Masonicare Partners Home Health and Hospice, Inc. (35% SFHMC); FEIN:26-0758992
Saint Francis Behavioral Health Group, P.C. (Nominee Shareholder - Director of Behavioral Health); FEIN: 06-1384686 (100% Ownership by Immediate Parent) Saint Francis Care Medical Group, PC (Nominee Shareholder, SVP Medical Affairs); FEIN: 06-1432373 (100% Ownership by Immediate Parent)
Mount Sinai Rehabilitation Hospital, Inc.; FEIN: 06-1422973 (100% Ownership by Immediate Parent)
SFH/FF, LLC (49% MSRH); FEIN: 06-1489749
Trinity Health Of New England Provider Network Organization, Inc. (formerly Trinity Health-New England

Physician Network Organization; FEIN: 06-1450168 (100% Ownership by Immediate Parent) Saint
Francis Emergency Medical Group, Inc.; FEIN: 45-1994612 (100% Ownership by Immediate Parent)
Total Health Connecticut, LLC; FEIN: 47-4070024 (40% Ownership by THNE)
Asylum Hill Family Medicine Center, Inc.; FEIN: 06-
1450170 (100% Ownership by Immediate Parent)
Saint Francis HealthCare Partners, Inc. (50% Trinity
Health -New England, Inc.); FEIN: 06-1391257
Saint Francis Healthcare Partners ACO, Inc.; FEIN: 46-
1315402 (100% Ownership by Immediate Parent) Saint
Francis PHO Foundation, Inc.; FEIN: 20-8176133 (100%
Ownership by Immediate Parent)
Southern New England Health Care Organization, LLC (formerly The Connecticut Care
Alliance, LLC); FEIN: 81-3460138 (100% Ownership by Immediate Parent) Connecticut
Affiliated Physicians Purchasing Group, LLC; FEIN: 81-4362177 (100% Ownership by
Immediate Parent)
Connecticut Occupational Medicine Partners, LLC; FEIN: 06-1586674
(20% Ownership by THNE; 20% Ownership by JMMC) Johnson
Memorial Hospital, Inc.; FEIN: 06-0646696 (100% Ownership by
Immediate Parent)
Tolland Imaging Center, LLC; FEIN: 20-8688982 (15% Ownership by Immediate Parent)
Northeast Regional Radiation Oncology Network, Inc.; FEIN:
06-1426856 (25% Ownership by Immediate Parent) Home and
Community Health Services, Inc.; FEIN: 06-0646620 (100%
Ownership by Immediate Parent)
The Mercy Hospital, Inc. dba Mercy Medical Center, Providence Behavioral Health Hospital, Weldon Rehabilitation Hospital, Family Life Center for
Maternity, Sister Caritas Cancer Center, WorkWise, Mercy Healthcare for The Homeless; FEIN: 04-3398280 (100% Ownership by Immediate
Parent) Providence HomeCare, Inc. dba Mercy Home Care, Inc.; FEIN: 04-3317426 (100% Ownership by Immediate Parent)
Mercy Inpatient Medical Associates, Inc. dba Breast Care Center; dba MercyCare - Forest Park; dba
Providence Prenatal Center of Holyoke; FEIN: 04-3029929 (100% Ownership by Immediate
Parent) System Coordinated Services, Inc. dba Life Laboratories; FEIN: 04-2938161 (100%
Ownership by Immediate Parent)
Catherine Horan Building Corporation; FEIN: 04-2938160 (100% Ownership by Immediate Parent)
Catherine Horan Building Associates Limited Partnership; FEIN:
04-2723429 (100% Ownership by Immediate Parent) The Life Path
Partners, LLC (JV with NEPA; 50% Ownership by Immediate Parent);
FEIN: 26-0021080
Greater Springfield MRI Limited Partnership; FEIN: 04-
3178855 (50% Ownership by System Coordiated Services)
Accountable Care Organization of New England, LLC; FEIN: 45-
4565187 (100% Ownership by Immediate Parent) Brightside,
Inc.; FEIN: 04-2182395 (100% Ownership by Immediate Parent)
MercyCare Alliance, LLC; FEIN: 47-1561725 (100% Ownership by Immediate Parent)
Pioneer Valley Cardiology Associates, Inc.; FEIN: 45-
4208896 (100% Ownership by Immediate Parent) Mercy
Specialist Physicians, Inc.; FEIN: 26-4033168 (100%
Ownership by Immediate Parent)
Mercy Medical Group, Inc.; FEIN: 45-4884805
(100% Ownership by Immediate Parent) Farren
Care Center, Inc.; FEIN: 04-2501711 (100%
Ownership by Immediate Parent)
Physician Practice Partners, LLC; FEIN: 04-3473929 (JV with
Riverbend; 50% Ownership by Immediate Parent)
Riverbend Medical Group, Inc.; FEIN: 81-1807730 (100%
Ownership by Immediate Parent)
Sisters of Providence Care Centers, Inc. dba Beaven Kelly Home; dba Mount Saint Vincent Care Center; dba Saint Luke's Home; dba
Mercy Adult Day Health; dba Mercy Hospice; dba Mercy Companions; FEIN: 22-2541103 (100% Ownership by Immediate Parent)
Mercy Life, Inc.; FEIN: 45-3086711 (100% Ownership by Immediate Parent)
Saint Mary's Hospital, Inc.; FEIN: 06-0646844 (100% Ownership by Immediate Parent)
The Harold Leever Regional Cancer Center, Inc.; FEIN: 06-
1548409 (50% Ownership by Immediate Parent) Heart
Center of Greater Waterbury, Inc.; FEIN: 83-0416893
(50% Ownership by Immediate Parent) Franklin Medical
Group, PC; FEIN: 06-1470493 (100% Ownership by
Immediate Parent)
Diagnostic Imaging of Southbury, LLC; FEIN: 06-1487582
(60% Ownership by Immediate Parent Naugatuck Valley
MRI, LLC; FEIN: 06-1239526 (80% Ownership by
Immediate Parent)
Saint Mary's Physician Partners, LLC; FEIN: 46-5760769
(100% Ownership by Immediate Parent) Saint Mary's
Hospital Foundation, Inc.; FEIN: 22-2528400 (100%
Ownership by Immediate Parent)

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 3

# SCHEDULE A - VERIFICATION

Real Estate

NONE

| | 1<br>Year To Date | 2<br>Prior Year Ended<br>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<br>Year To Date | 2<br>Prior Year Ended<br>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<br>Year To Date | 2<br>Prior Year Ended<br>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<br>Year To Date | 2<br>Prior Year Ended<br>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 | 40,713,860 | 62,699,711 |
| 3. Accrual of discount | 47,744 | 60,828 |
| 4. Unrealized valuation increase (decrease) | 2,611,916 | 3,017,723 |
| 5. Total gain (loss) on disposals | 3,945,523 | 2,459,556 |
| 6. Deduct consideration for bonds and stocks disposed of | 36,915,817 | 60,594,265 |
| 7. Deduct amortization of premium | 325,710 | 396,615 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 23,269 | 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) | 183,645,496 | 173,591,249 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 183,645,496 | 173,591,249 |

# SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 256,542,032 | 271,274,353 | 247,111,465 | (65,246) | 257,942,964 | 256,542,032 | 280,639,674 | 195,899,187 |
| 2. NAIC 2 (a) | 20,708,988 | 1,174,924 | | (17,895) | 20,418,987 | 20,708,988 | 21,866,017 | 20,344,637 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 277,251,020 | 272,449,277 | 247,111,465 | (83,141) | 278,361,951 | 277,251,020 | 302,505,691 | 216,243,824 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | 168,655 |
| 9. NAIC 2 | 258,078 | | | 7,183 | 230,967 | 258,078 | 265,261 | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | 95,937 | | (2,866) | | | 93,071 | |
| 14. Total Preferred Stock | 258,078 | 95,937 | | 4,317 | 230,967 | 258,078 | 358,332 | 168,655 |
| 15. Total Bonds & Preferred Stock | 277,509,098 | 272,545,214 | 247,111,465 | (78,824) | 278,592,918 | 277,509,098 | 302,864,023 | 216,412,479 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 170,545,456 ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year To Date | 5<br>Paid for Accrued Interest Year To Date |
|---|---|---|---|---|---|
| 9199999 | 34,374,511 | X X X | 34,364,250 | 41,624 | 13,088 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year To Date | 2<br>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 | 81,594,102 | 104,617,390 |
| 3. Accrual of discount | 11,849 | 276 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | (622) | 4,589 |
| 6. Deduct consideration received on disposals | 79,410,353 | 96,618,332 |
| 7. Deduct amortization of premium | 3,157 | 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) | 34,474,512 | 32,282,693 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 34,474,512 | 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 c

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

6. Book/Adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3.3 minus Line 4.3 minus Line 5.1 minus Line 5.2)

7. Deduct total nonadmitted amounts

8. Statement value at end of current period (Line 6 minus Line 7)

NONE

# SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |

SI05

# NONE

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | | | | | | | | | | |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | | | | | XXX | | XXX | |
| 4. Less: Closed or Disposed of Transactions | | | | | | | | | | |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | | | | | XXX | | XXX | |
| 7. Ending Inventory | | | | | | | | | | |

NONE

# SCHEDULE DB - VERIFICATION

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

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

NONE

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

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

# SCHEDULE E - VERIFICATION

(Cash Equivalents)

| | 1<br>Year To Date | 2<br>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 | 647,780,084 | 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 | 577,080,409 | 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) | 136,170,944 | 65,471,269 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 136,170,944 | 65,471,269 |

## SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book / Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |

NONE

## SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11-9-10) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |

NONE

## SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE during the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |

NONE

## SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |

NONE

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | | |
| 912828-2R-0 | UNITED STATES TREAS NTS | | 09/28/2017 | VARIOUS | | 1,562,021 | 1,550,000.00 | 1,782 | 1 |
| 912828-M5-6 | UNITED STATES TREAS NTS | | 09/28/2017 | Barclays Capital Le | | 149,965 | 150,000.00 | 1,256 | 1 |
| 912828-UN-8 | UNITED STATES TREAS NTS | | 08/30/2017 | Deutsche Bank Fixed Income | | 404,047 | 400,000.00 | 348 | 1 |
| 912828-TJ-9 | UNITED STATES TREASURY NOTE | | 09/28/2017 | HSBC Securities | | 98,781 | 100,000.00 | 199 | 1 |
| 0599999 - Subtotal - Bonds - U.S. Governments | | | | | | 2,214,814 | 2,200,000.00 | 3,585 | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 12637B-AA-9 | CNH EQUIPMENT TR 2017-B | | 07/18/2017 | Banc/America Securities | | 500,000 | 500,000.00 | | 1FE |
| 43814P-AA-8 | HONDA AUTO RECV 2017-3 | | 09/25/2017 | Chase Securities | | 300,000 | 300,000.00 | | 1FE |
| 47788B-AA-2 | JOHN DEERE OWNER TR 2017-B | | 07/11/2017 | MITSUBISHI UFJ SECURITIES (USA) | | 450,000 | 450,000.00 | | 1FE |
| 501044-DH-1 | KROGER CO | | 07/17/2017 | MIZUHO SEC | | 109,979 | 110,000.00 | | 2FE |
| 65478G-AA-8 | NISSAN AUTO REC TR 2017-B | | 08/16/2017 | SG Americas Securities | | 800,000 | 800,000.00 | | 1FE |
| 741503-BB-1 | PRICELINE GRP INC | | 08/10/2017 | Wells Fargo Securities | | 299,562 | 300,000.00 | | 2FE |
| 86787E-AT-4 | SUNTRUST BK ATL SR MD TM BK NT | | 07/26/2017 | SUNTRUST CAPITAL MARKETS INC | | 99,822 | 100,000.00 | | 1FE |
| 90290A-AA-5 | USAA AUTO OWNER TR 2017-1 | | 09/13/2017 | MIZUHO SEC | | 700,000 | 700,000.00 | | 1FE |
| 92340L-AC-3 | VEREIT OPERATING PRTNERSHIP LP | | 08/08/2017 | Chase Securities | | 293,024 | 295,000.00 | | 2FE |
| 98978V-AL-7 | ZOETIS INC | | 09/05/2017 | Barclays Fixed Income | | 472,359 | 475,000.00 | | 2FE |
| 3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,024,746 | 4,030,000.00 | | |
| 8399997 - Subtotal - Bonds - Part 3 | | | | | | 6,239,560 | 6,230,000.00 | 3,585 | |
| 8399999 - Subtotal - Bonds | | | | | | 6,239,560 | 6,230,000.00 | 3,585 | |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 20440T-20-1 | COMPANHIA BRASILEIRA DE DISTRB | C | 09/13/2017 | ISI GROUP INC | 3,932.000 | 95,937 | | | P6*L |
| 8499999 - Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 95,937 | | | |
| 8999997 - Subtotal - Preferred Stocks - Part 3 | | | | | | 95,937 | | | |
| 8999999 - Subtotal - Preferred Stocks | | | | | | 95,937 | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 002824-10-0 | ABBOTT LABS | | 09/18/2017 | Citation Group | 77.000 | 4,011 | | | L |
| 00287Y-10-9 | ABBVIE INC | | 09/18/2017 | Citation Group | 10.000 | 853 | | | L |
| 00507V-10-9 | ACTIVISION BLIZZARD INC | | 09/18/2017 | Citation Group | 111.000 | 7,127 | | | L |
| 00724F-10-1 | ADOBE SYS INC | | 09/18/2017 | Citation Group | 11.000 | 1,714 | | | L |
| 00130H-10-5 | AES CORP | | 09/18/2017 | Citation Group | 10.000 | 113 | | | L |
| 00817Y-10-8 | AETNA INC NEW | | 09/18/2017 | Citation Group | 8.000 | 1,288 | | | L |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQ INC | | 09/18/2017 | Citation Group | 3.000 | 361 | | | L |
| 015351-10-9 | ALEXION PHARMACEUTICALS INC | | 09/18/2017 | Citation Group | 17.000 | 2,442 | | | L |
| 018802-10-8 | ALLIANT ENERGY CORP | | 09/18/2017 | Citation Group | 13.000 | 553 | | | L |
| 020002-10-1 | ALLSTATE CORP | | 09/18/2017 | Citation Group | 4.000 | 362 | | | L |
| 02079K-10-7 | ALPHABET INC | | 09/18/2017 | Citation Group | 10.000 | 9,150 | | | L |
| 02079K-30-5 | ALPHABET INC | | 09/18/2017 | Citation Group | 7.000 | 6,508 | | | L |
| 02209S-10-3 | ALTRIA GROUP INC | | 09/18/2017 | Citation Group | 36.000 | 2,253 | | | L |
| 023608-10-2 | AMEREN CORP | | 09/18/2017 | Citation Group | 7.000 | 415 | | | L |
| 025537-10-1 | AMERICAN ELEC PWR INC | | 09/18/2017 | Citation Group | 22.000 | 1,590 | | | L |
| 026874-78-4 | AMERICAN INTL GROUP INC | | 09/18/2017 | Citation Group | 44.000 | 2,614 | | | L |
| 03027X-10-0 | AMERICAN TOWER CORP NEW | | 09/18/2017 | Citation Group | 17.000 | 2,461 | | | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 030420-10-3 | AMERICAN WTR WKS CO INC NEW | | 09/18/2017 | Citation Group | 7.000 | 576 | | | L |
| 03073E-10-5 | AMERISOURCEBERGEN CORP | | 09/18/2017 | Citation Group | 5.000 | 403 | | | L |
| 031100-10-0 | AMETEK INC NEW | | 09/18/2017 | Citation Group | 1.000 | 66 | | | L |
| 03662Q-10-5 | ANSYS INC | | 09/18/2017 | Citation Group | 4.000 | 494 | | | L |
| 036752-10-3 | ANTHEM INC | | 09/18/2017 | Citation Group | 15.000 | 2,775 | | | L |
| 03748R-10-1 | APARTMENT INVT & MGMT CO | | 09/18/2017 | Citation Group | 7.000 | 320 | | | L |
| 03784Y-20-0 | APPLE HOSPITALITY REIT INC | | 08/08/2017 | Credit Suisse First Boston | 15,504.000 | 283,218 | | | L |
| 052769-10-6 | AUTODESK INC | | 09/18/2017 | Citation Group | 30.000 | 3,416 | | | L |
| 053015-10-3 | AUTOMATIC DATA PROCESSING INC | | 09/18/2017 | Citation Group | 13.000 | 1,385 | | | L |
| 053484-10-1 | AVALONBAY CMNTYS INC | | 09/18/2017 | Citation Group | 7.000 | 1,282 | | | L |
| 053611-10-9 | AVERY DENNISON CORP | | 07/24/2017 | Investment Technology Group | 2,208.000 | 207,721 | | | L |
| 05722G-10-0 | BAKER HUGHES A GE CO | | 07/03/2017 | VARIOUS | 495.000 | 18,320 | | | L |
| 058498-10-6 | BALL CORP | | 09/18/2017 | Citation Group | 11.000 | 449 | | | L |
| 067383-10-9 | BARD C R INC | | 09/18/2017 | Citation Group | 3.000 | 959 | | | L |
| 071813-10-9 | BAXTER INTL INC | | 09/18/2017 | Citation Group | 24.000 | 1,544 | | | L |
| 054937-10-7 | BB&T CORP | | 09/18/2017 | Citation Group | 11.000 | 487 | | | L |
| 075887-10-9 | BECTON DICKINSON & CO | | 09/18/2017 | Citation Group | 16.000 | 3,130 | | | L |
| 084670-70-2 | BERKSHIRE HATHAWAY INC DEL | | 09/18/2017 | Citation Group | 1.000 | 181 | | | L |
| 093671-10-5 | BLOCK H & R INC | | 09/18/2017 | Citation Group | 36.000 | 936 | | | L |
| 101137-10-7 | BOSTON SCIENTIFIC CORP | | 09/18/2017 | Citation Group | 14.000 | 406 | | | L |
| 10922N-10-3 | BRIGHTHOUSE FINL INC | | 08/07/2017 | VARIOUS | 114.910 | 5,214 | | | L |
| 110122-10-8 | BRISTOL MYERS SQUIBB CO | | 09/18/2017 | Citation Group | 16.000 | 1,003 | | | L |
| 11133T-10-3 | BROADRIDGE FINL SOLUTIONS INC | | 08/08/2017 | Credit Suisse First Boston | 3,240.000 | 244,457 | | | L |
| 115637-20-9 | BROWN FORMAN CORP | | 09/18/2017 | Citation Group | 29.000 | 1,573 | | | L |
| 12541W-20-9 | C H ROBINSON WORLDWIDE INC | | 09/18/2017 | Citation Group | 8.000 | 578 | | | L |
| 12673P-10-5 | CA INC | | 09/18/2017 | Citation Group | 5.000 | 165 | | | L |
| 127387-10-8 | CADENCE DESIGN SYSTEM INC | | 09/18/2017 | Citation Group | 331.000 | 12,839 | | | L |
| 124765-10-8 | CAE INC | | 07/24/2017 | Investment Technology Group | 10,854.000 | 188,577 | | | L |
| 134429-10-9 | CAMPBELL SOUP CO | | 09/18/2017 | Citation Group | 2.000 | 96 | | | L |
| 14040H-10-5 | CAPITAL ONE FINL CORP | | 09/18/2017 | Citation Group | 3.000 | 241 | | | L |
| 14149Y-10-8 | CARDINAL HEALTH INC | | 09/18/2017 | Citation Group | 14.000 | 939 | | | L |
| 143130-10-2 | CARMAX INC | | 09/18/2017 | Citation Group | 5.000 | 342 | | | L |
| 12503M-10-8 | CBOE HLDGS INC | | 09/18/2017 | Citation Group | 25.000 | 2,638 | | | L |
| 124857-20-2 | CBS CORP NEW | | 09/18/2017 | Citation Group | 1.000 | 58 | | | L |
| 151020-10-4 | CELGENE CORP | | 09/18/2017 | Citation Group | 11.000 | 1,571 | | | L |
| 15189T-10-7 | CENTERPOINT ENERGY INC | | 09/18/2017 | Citation Group | 10.000 | 300 | | | L |
| 156700-10-6 | CENTURYLINK INC | | 09/18/2017 | Citation Group | 2.000 | 37 | | | L |
| 156782-10-4 | CERNER CORP | | 09/18/2017 | Citation Group | 18.000 | 1,248 | | | L |
| 16119P-10-8 | CHARTER COMMUNICATIONS INC NEW | | 09/18/2017 | Citation Group | 1.000 | 368 | | | L |
| 16411R-20-8 | CHENIERE ENERGY INC | | 07/24/2017 | Investment Technology Group | 2,923.000 | 133,092 | | | L |
| 165167-10-7 | CHESAPEAKE ENERGY CORP | | 09/18/2017 | Citation Group | 73.000 | 296 | | | L |
| 172062-10-1 | CINCINNATI FINL CORP | | 09/18/2017 | Citation Group | 4.000 | 304 | | | L |
| 189054-10-9 | CLOROX CO DEL | | 09/18/2017 | Citation Group | 3.000 | 410 | | | L |
| 125896-10-0 | CMS ENERGY CORP | | 09/18/2017 | Citation Group | 18.000 | 858 | | | L |
| 191216-10-0 | COCA COLA CO | | 09/18/2017 | Citation Group | 50.000 | 2,306 | | | L |
| 192446-10-2 | COGNIZANT TECHNOLOGY SOLUTIONS | | 09/18/2017 | Citation Group | 3.000 | 216 | | | L |
| 194162-10-3 | COLGATE PALMOLIVE CO | | 09/18/2017 | Citation Group | 13.000 | 941 | | | L |
| 20030N-10-1 | COMCAST CORP NEW | | 09/18/2017 | Citation Group | 287.000 | 10,653 | | | L |
| 205887-10-2 | CONAGRA FOODS INC | | 09/18/2017 | Citation Group | 19.000 | 663 | | | L |
| 209115-10-4 | CONSOLIDATED EDISON INC | | 09/18/2017 | Citation Group | 18.000 | 1,504 | | | L |
| 21036P-10-8 | CONSTELLATION BRANDS INC | | 09/18/2017 | Citation Group | 3.000 | 612 | | | L |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 216648-40-2 | COOPER COS INC | | 09/18/2017 | Citation Group | 3.000 | 747 | | | L |
| 22822V-10-1 | CROWN CASTLE INTL CORP NEW | | 09/18/2017 | Citation Group | 54.000 | 5,643 | | | L |
| 12650T-10-4 | CSRA INC | | 09/18/2017 | Citation Group | 26.000 | 823 | | | L |
| 231021-10-6 | CUMMINS INC | | 09/18/2017 | Citation Group | 4.000 | 668 | | | L |
| 244199-10-5 | DEERE & CO | | 09/18/2017 | Citation Group | 30.000 | 3,597 | | | L |
| 24906P-10-9 | DENTSPLY INTL INC NEW | | 09/18/2017 | Citation Group | 2.000 | 117 | | | L |
| 253868-10-3 | DIGITAL RLTY TR INC | | 09/18/2017 | Citation Group | 66.000 | 7,729 | | | L |
| 25470M-10-9 | DISH NETWORK CORP | | 09/18/2017 | Citation Group | 13.000 | 687 | | | L |
| 254687-10-6 | DISNEY WALT CO | | 09/18/2017 | Citation Group | 81.000 | 7,947 | | | L |
| 25746U-10-9 | DOMINION RES INC VA NEW | | 09/18/2017 | Citation Group | 28.000 | 2,200 | | | L |
| 26078J-10-0 | DOWDUPONT INC | | 08/31/2017 | VARIOUS | 2,610.670 | 169,421 | | | L |
| 26138E-10-9 | DR PEPPER SNAPPLE GROUP INC | | 09/18/2017 | Citation Group | 3.000 | 276 | | | L |
| 233331-10-7 | DTE ENERGY CO | | 09/18/2017 | Citation Group | 8.000 | 884 | | | L |
| 26441C-20-4 | DUKE ENERGY CORP NEW | | 09/18/2017 | Citation Group | 27.000 | 2,324 | | | L |
| 264411-50-5 | DUKE REALTY CORP | | 09/18/2017 | Citation Group | 417.000 | 11,571 | | | L |
| 278865-10-0 | ECOLAB INC | | 09/18/2017 | Citation Group | 4.000 | 522 | | | L |
| 281020-10-7 | EDISON INTL | | 09/18/2017 | Citation Group | 10.000 | 806 | | | L |
| 28176E-10-8 | EDWARDS LIFESCIENCES CORP | | 09/18/2017 | Citation Group | 6.000 | 676 | | | L |
| 285512-10-9 | ELECTRONIC ARTS INC | | 09/18/2017 | Citation Group | 4.000 | 480 | | | L |
| 29364G-10-3 | ENTERGY CORP NEW | | 09/18/2017 | Citation Group | 7.000 | 549 | | | L |
| 29414D-10-0 | ENVISION HEALTHCARE CORP | | 09/18/2017 | Citation Group | 10.000 | 477 | | | L |
| 294429-10-5 | EQUIFAX INC | | 09/18/2017 | Citation Group | 52.000 | 4,908 | | | L |
| 29444U-70-0 | EQUINIX INC | | 09/18/2017 | Citation Group | 4.000 | 1,801 | | | L |
| 29476L-10-7 | EQUITY RESIDENTIAL | | 09/18/2017 | Citation Group | 12.000 | 808 | | | L |
| 297178-10-5 | ESSEX PPTY TR INC | | 09/18/2017 | Citation Group | 3.000 | 781 | | | L |
| 30040W-10-8 | EVERSOURCE ENERGY | | 09/18/2017 | Citation Group | 11.000 | 679 | | | L |
| 30161Q-10-4 | EXELIXIS INC | | 07/24/2017 | Investment Technology Group | 6,923.000 | 191,433 | | | L |
| 30161N-10-1 | EXELON CORP | | 09/18/2017 | Citation Group | 81.000 | 3,030 | | | L |
| 30212P-30-3 | EXPEDIA INC DEL | | 09/18/2017 | Citation Group | 2.000 | 284 | | | L |
| 302130-10-9 | EXPEDITORS INTL WASH INC | | 09/18/2017 | Citation Group | 9.000 | 512 | | | L |
| 30225T-10-2 | EXTRA SPACE STORAGE INC | | 09/18/2017 | Citation Group | 11.000 | 874 | | | L |
| 30303M-10-2 | FACEBOOK INC | | 09/18/2017 | Citation Group | 55.000 | 9,351 | | | L |
| 313747-20-6 | FEDERAL REALTY INVT TR | | 09/18/2017 | Citation Group | 2.000 | 255 | | | L |
| 31428X-10-6 | FEDEX CORP | | 09/18/2017 | Citation Group | 1.000 | 215 | | | L |
| 31620M-10-6 | FIDELITY NATL INFORMATION SVCS | | 09/18/2017 | Citation Group | 13.000 | 1,216 | | | L |
| 337932-10-7 | FIRSTENERGY CORP | | 09/18/2017 | Citation Group | 21.000 | 656 | | | L |
| 337738-10-8 | FISERV INC | | 09/18/2017 | Citation Group | 3.000 | 377 | | | L |
| 34964C-10-6 | FORTUNE BRANDS HOME & SEC INC | | 09/18/2017 | Citation Group | 5.000 | 321 | | | L |
| 363576-10-9 | GALLAGHER ARTHUR J & CO | | 09/18/2017 | Citation Group | 3.000 | 181 | | | L |
| 366651-10-7 | GARTNER INC | | 09/18/2017 | Citation Group | 6.000 | 736 | | | L |
| 369550-10-8 | GENERAL DYNAMICS CORP | | 09/18/2017 | Citation Group | 2.000 | 404 | | | L |
| 369604-10-3 | GENERAL ELECTRIC CO | | 09/18/2017 | Citation Group | 15.000 | 367 | | | L |
| 370334-10-4 | GENERAL MLS INC | | 09/18/2017 | Citation Group | 22.000 | 1,242 | | | L |
| 372460-10-5 | GENUINE PARTS CO | | 09/18/2017 | Citation Group | 2.000 | 174 | | | L |
| 36174X-10-1 | GGP INC | | 09/18/2017 | Citation Group | 48.000 | 1,026 | | | L |
| 375558-10-3 | GILEAD SCIENCES INC | | 09/18/2017 | Citation Group | 53.000 | 4,398 | | | L |
| 412822-10-8 | HARLEY DAVIDSON INC | | 09/18/2017 | Citation Group | 1.000 | 49 | | | L |
| 416515-10-4 | HARTFORD FINL SVCS GROUP INC | | 09/18/2017 | Citation Group | 3.000 | 162 | | | L |
| 418056-10-7 | HASBRO INC | | 09/18/2017 | Citation Group | 2.000 | 187 | | | L |
| 40414L-10-9 | HCP INC | | 09/18/2017 | Citation Group | 31.000 | 913 | | | L |
| 427866-10-8 | HERSHEY CO | | 09/18/2017 | Citation Group | 1.000 | 110 | | | L |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 431475-10-2 | HILL ROM HLDGS INC | | 07/24/2017 | Investment Technology Group | 2,295.000 | 190,426 | | | L |
| 43300A-20-3 | HILTON WORLDWIDE HLDGS INC | | 09/18/2017 | Citation Group | 1.000 | 67 | | | L |
| 436440-10-1 | HOLOGIC INC | | 09/18/2017 | Citation Group | 17.000 | 635 | | | L |
| 437076-10-2 | HOME DEPOT INC | | 09/18/2017 | Citation Group | 49.000 | 7,733 | | | L |
| 438516-10-6 | HONEYWELL INTL INC | | 09/18/2017 | Citation Group | 9.000 | 1,239 | | | L |
| 440452-10-0 | HORMEL FOODS CORP | | 09/18/2017 | Citation Group | 4.000 | 127 | | | L |
| 44107P-10-4 | HOST HOTELS & RESORTS INC | | 09/18/2017 | Citation Group | 5.000 | 92 | | | L |
| 444859-10-2 | HUMANA INC | | 09/18/2017 | Citation Group | 11.000 | 2,733 | | | L |
| 445658-10-7 | HUNT J B TRANS SVCS INC | | 09/18/2017 | Citation Group | 1.000 | 103 | | | L |
| 452327-10-9 | ILLUMINA INC | | 09/18/2017 | Citation Group | 1.000 | 209 | | | L |
| 45337C-10-2 | INCYTE CORP | | 09/18/2017 | Citation Group | 27.000 | 3,197 | | | L |
| 45866F-10-4 | INTERCONTINENTAL EXCHANGE INC | | 09/18/2017 | Citation Group | 6.000 | 394 | | | L |
| 459200-10-1 | INTERNATIONAL BUSINESS MACHS | | 09/18/2017 | Citation Group | 3.000 | 434 | | | L |
| 460690-10-0 | INTERPUBLIC GROUP COS INC | | 09/18/2017 | Citation Group | 13.000 | 261 | | | L |
| 461202-10-3 | INTUIT | | 09/18/2017 | Citation Group | 3.000 | 431 | | | L |
| 46120E-60-2 | INTUITIVE SURGICAL INC | | 09/18/2017 | Citation Group | 1.000 | 1,046 | | | L |
| 46131B-10-0 | INVESCO MORTGAGE CAPITAL INC | | 07/24/2017 | Investment Technology Group | 5,601.000 | 94,055 | | | L |
| 46284V-10-1 | IRON MTN INC NEW | | 09/18/2017 | Citation Group | 33.000 | 1,301 | | | L |
| 46590V-10-0 | JBG SMITH PPTYS | | 07/18/2017 | VARIOUS | 101.500 | 3,180 | | | L |
| 48666K-10-9 | KB HOME | | 07/24/2017 | Investment Technology Group | 8,091.000 | 189,566 | | | L |
| 49446R-10-9 | KIMCO RLTY CORP | | 09/18/2017 | Citation Group | 4.000 | 80 | | | L |
| 500754-10-6 | KRAFT HEINZ CO | | 09/18/2017 | Citation Group | 14.000 | 1,140 | | | L |
| 50540R-40-9 | LABORATORY CORP AMER HLDGS | | 09/18/2017 | Citation Group | 3.000 | 461 | | | L |
| 518439-10-4 | LAUDER ESTEE COS INC | | 09/18/2017 | Citation Group | 5.000 | 551 | | | L |
| 526057-10-4 | LENNAR CORP | | 09/18/2017 | Citation Group | 1.000 | 52 | | | L |
| 52729N-30-8 | LEVEL 3 COMMUNICATIONS INC | | 09/18/2017 | Citation Group | 5.000 | 262 | | | L |
| 532457-10-8 | LILLY ELI & CO | | 09/18/2017 | Citation Group | 34.000 | 2,806 | | | L |
| 501889-20-8 | LKQ CORP | | 09/18/2017 | Citation Group | 2.000 | 70 | | | L |
| 539830-10-9 | LOCKHEED MARTIN CORP | | 09/18/2017 | Citation Group | 11.000 | 3,342 | | | L |
| 548661-10-7 | LOWES COS INC | | 09/18/2017 | Citation Group | 20.000 | 1,554 | | | L |
| 571903-20-2 | MARRIOTT INTL INC NEW | | 09/18/2017 | Citation Group | 9.000 | 950 | | | L |
| 571748-10-2 | MARSH & MCLENNAN COS INC | | 09/18/2017 | Citation Group | 21.000 | 1,711 | | | L |
| 573284-10-6 | MARTIN MARIETTA MATLS INC | | 09/18/2017 | Citation Group | 6.000 | 1,214 | | | L |
| 574599-10-6 | MASCO CORP | | 09/18/2017 | Citation Group | 17.000 | 633 | | | L |
| 579780-20-6 | MCCORMICK & CO INC | | 09/18/2017 | Citation Group | 7.000 | 693 | | | L |
| 580135-10-1 | MCDONALDS CORP | | 09/18/2017 | Citation Group | 39.000 | 6,111 | | | L |
| 58155Q-10-3 | MCKESSON CORP | | 09/18/2017 | Citation Group | 17.000 | 2,523 | | | L |
| 552953-10-1 | MGM RESORTS INTERNATIONAL | | 09/18/2017 | Citation Group | 638.000 | 21,676 | | | L |
| 59522J-10-3 | MID-AMER APT CMNTYS INC | | 09/18/2017 | Citation Group | 4.000 | 433 | | | L |
| 608190-10-4 | MOHAWK INDS INC | | 09/18/2017 | Citation Group | 3.000 | 763 | | | L |
| 60871R-20-9 | MOLSON COORS BREWING CO | | 09/18/2017 | Citation Group | 4.000 | 345 | | | L |
| 609207-10-5 | MONDELEZ INTL INC | | 09/18/2017 | Citation Group | 20.000 | 814 | | | L |
| 61166W-10-1 | MONSANTO CO NEW | | 09/18/2017 | Citation Group | 2.000 | 238 | | | L |
| 61174X-10-9 | MONSTER BEVERAGE CORP NEW | | 09/18/2017 | Citation Group | 27.000 | 1,530 | | | L |
| 615369-10-5 | MOODYS CORP | | 09/18/2017 | Citation Group | 7.000 | 957 | | | L |
| 631103-10-8 | NASDAQ INC | | 09/18/2017 | Citation Group | 5.000 | 376 | | | L |
| 651229-10-6 | NEWELL RUBBERMAID INC | | 09/18/2017 | Citation Group | 45.000 | 1,935 | | | L |
| 651639-10-6 | NEWMONT MINING CORP | | 09/18/2017 | Citation Group | 7.000 | 265 | | | L |
| 65249B-10-9 | NEWS CORP NEW | | 09/18/2017 | Citation Group | 6.000 | 79 | | | L |
| 65249B-20-8 | NEWS CORP NEW | | 09/18/2017 | Citation Group | 3.000 | 40 | | | L |
| 65339F-10-1 | NEXTERA ENERGY INC | | 09/18/2017 | Citation Group | 9.000 | 1,335 | | | L |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 65473P-10-5 | NISOURCE INC | | 09/18/2017 | Citation Group | 15.000 | 398 | | | L |
| 655044-10-5 | NOBLE ENERGY INC | | 09/18/2017 | Citation Group | 13.000 | 339 | | | L |
| 655664-10-0 | NORDSTROM INC | | 09/18/2017 | Citation Group | 7.000 | 327 | | | L |
| 665859-10-4 | NORTHERN TR CORP | | 09/18/2017 | Citation Group | 9.000 | 797 | | | L |
| 666807-10-2 | NORTHROP GRUMMAN CORP | | 09/18/2017 | Citation Group | 4.000 | 1,104 | | | L |
| 670837-10-3 | OGE ENERGY CORP | | 09/13/2017 | ISI GROUP INC | 1,698.000 | 61,365 | | | L |
| 681919-10-6 | OMNICOM GROUP INC | | 09/18/2017 | Citation Group | 5.000 | 364 | | | L |
| 682680-10-3 | ONEOK INC NEW | | 09/18/2017 | Citation Group | 198.000 | 11,110 | | | L |
| 68389X-10-5 | ORACLE CORP | | 09/18/2017 | Citation Group | 255.000 | 12,327 | | | L |
| 690768-40-3 | OWENS ILL INC | | 09/13/2017 | VARIOUS | 6,272.000 | 154,451 | | | L |
| 695156-10-9 | PACKAGING CORP AMER | | 07/25/2017 | Citation Group | 110.000 | 11,945 | | | L |
| 703395-10-3 | PATTERSON COMPANIES INC | | 09/18/2017 | Citation Group | 5.000 | 190 | | | L |
| 704326-10-7 | PAYCHEX INC | | 09/18/2017 | Citation Group | 5.000 | 290 | | | L |
| 70450Y-10-3 | PAYPAL HLDGS INC | | 09/18/2017 | Citation Group | 5.000 | 315 | | | L |
| 713448-10-8 | PEPSICO INC | | 09/18/2017 | Citation Group | 37.000 | 4,255 | | | L |
| 69331C-10-8 | PG&E CORP | | 09/18/2017 | Citation Group | 28.000 | 1,950 | | | L |
| 718172-10-9 | PHILIP MORRIS INTL INC | | 09/18/2017 | Citation Group | 62.000 | 7,198 | | | L |
| 723484-10-1 | PINNACLE WEST CAP CORP | | 09/18/2017 | Citation Group | 4.000 | 353 | | | L |
| 69351T-10-6 | PPL CORP | | 09/18/2017 | Citation Group | 26.000 | 1,017 | | | L |
| 69354M-10-8 | PRA HEALTH SCIENCES INC | | 07/24/2017 | Investment Technology Group | 1,975.000 | 150,332 | | | L |
| 742718-10-9 | PROCTER & GAMBLE CO | | 09/18/2017 | Citation Group | 50.000 | 4,658 | | | L |
| 743315-10-3 | PROGRESSIVE CORP OHIO | | 09/18/2017 | Citation Group | 17.000 | 787 | | | L |
| 74340W-10-3 | PROLOGIS INC | | 09/18/2017 | Citation Group | 10.000 | 650 | | | L |
| 74460D-10-9 | PUBLIC STORAGE | | 09/18/2017 | Citation Group | 10.000 | 2,159 | | | L |
| 744573-10-6 | PUBLIC SVC ENTERPRISE GROUP | | 09/18/2017 | Citation Group | 15.000 | 684 | | | L |
| 74762E-10-2 | QUANTA SVCS INC | | 09/18/2017 | Citation Group | 1.000 | 36 | | | L |
| 74834L-10-0 | QUEST DIAGNOSTICS INC | | 09/18/2017 | Citation Group | 6.000 | 623 | | | L |
| 74876Y-10-1 | QUINTILES TRANSNATIO HLDGS INC | | 09/18/2017 | VARIOUS | 184.000 | 17,572 | | | L |
| 751212-10-1 | RALPH LAUREN CORP | | 09/18/2017 | Citation Group | 3.000 | 271 | | | L |
| 75281A-10-9 | RANGE RES CORP | | 09/18/2017 | Citation Group | 18.000 | 345 | | | L |
| 755111-50-7 | RAYTHEON CO | | 09/18/2017 | Citation Group | 5.000 | 917 | | | L |
| 756109-10-4 | REALTY INCOME CORP | | 09/18/2017 | Citation Group | 6.000 | 357 | | | L |
| 758849-10-3 | REGENCY CTRS CORP | | 09/18/2017 | Citation Group | 2.000 | 128 | | | L |
| 75886F-10-7 | REGENERON PHARMACEUTICALS | | 09/18/2017 | Citation Group | 8.000 | 3,477 | | | L |
| 761152-10-7 | RESMED INC | | 09/18/2017 | Citation Group | 169.000 | 13,137 | | | L |
| 770323-10-3 | ROBERT HALF INTL INC | | 09/18/2017 | Citation Group | 1.000 | 47 | | | L |
| 774341-10-1 | ROCKWELL COLLINS INC | | 09/18/2017 | Citation Group | 7.000 | 914 | | | L |
| 776696-10-6 | ROPER TECHNOLOGIES INC | | 09/18/2017 | Citation Group | 2.000 | 476 | | | L |
| 78409V-10-4 | S&P GLOBAL INC | | 09/18/2017 | Citation Group | 4.000 | 618 | | | L |
| 79466L-30-2 | SALESFORCE COM INC | | 09/18/2017 | Citation Group | 42.000 | 4,022 | | | L |
| 78410G-10-4 | SBA COMMUNICATIONS CORP NEW | | 09/18/2017 | Citation Group | 132.000 | 19,871 | | | L |
| 80589M-10-2 | SCANA CORP NEW | | 09/18/2017 | Citation Group | 2.000 | 117 | | | L |
| 806407-10-2 | SCHEIN HENRY INC | | 09/18/2017 | Citation Group | 12.000 | 971 | | | L |
| 816851-10-9 | SEMPRA ENERGY | | 09/18/2017 | Citation Group | 4.000 | 471 | | | L |
| 817565-10-4 | SERVICE CORP INTL | | 09/13/2017 | ISI GROUP INC | 4,331.000 | 153,126 | | | L |
| 824348-10-6 | SHERWIN WILLIAMS CO | | 09/18/2017 | Citation Group | 4.000 | 1,359 | | | L |
| 831865-20-9 | SMITH A O | | 07/25/2017 | Citation Group | 172.000 | 9,463 | | | L |
| 833034-10-1 | SNAP ON INC | | 09/18/2017 | Citation Group | 1.000 | 147 | | | L |
| 842587-10-7 | SOUTHERN CO | | 09/18/2017 | Citation Group | 28.000 | 1,402 | | | L |
| 854502-10-1 | STANLEY BLACK & DECKER INC | | 09/18/2017 | Citation Group | 4.000 | 599 | | | L |
| 857477-10-3 | STATE STR CORP | | 09/18/2017 | Citation Group | 30.000 | 2,843 | | | L |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| 863667-10-1 | STRYKER CORP | | 09/18/2017 | Citation Group | 16.000 | 2,313 | | | L |
| 871607-10-7 | SYNOPSYS INC | | 09/18/2017 | Citation Group | 2.000 | 161 | | | L |
| 883556-10-2 | THERMO FISHER SCIENTIFIC INC | | 09/18/2017 | Citation Group | 21.000 | 4,029 | | | L |
| 891906-10-9 | TOTAL SYS SVCS INC | | 09/18/2017 | Citation Group | 13.000 | 863 | | | L |
| 893641-10-0 | TRANSDIGM GROUP INC | | 09/18/2017 | Citation Group | 1.000 | 265 | | | L |
| 89417E-10-9 | TRAVELERS COMPANIES INC | | 09/18/2017 | Citation Group | 6.000 | 724 | | | L |
| 896945-20-1 | TRIPADVISOR INC | | 09/18/2017 | Citation Group | 2.000 | 87 | | | L |
| 902494-10-3 | TYSON FOODS INC | | 09/18/2017 | Citation Group | 1.000 | 67 | | | L |
| 902653-10-4 | UDR INC | | 09/18/2017 | Citation Group | 11.000 | 428 | | | L |
| 90384S-30-3 | ULTA SALON COSMETCS & FRAG INC | | 09/18/2017 | Citation Group | 1.000 | 227 | | | L |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 09/18/2017 | Citation Group | 21.000 | 4,162 | | | L |
| 918204-10-8 | V F CORP | | 09/18/2017 | Citation Group | 13.000 | 808 | | | L |
| 92220P-10-5 | VARIAN MED SYS INC | | 09/18/2017 | Citation Group | 1.000 | 107 | | | L |
| 92276F-10-0 | VENTAS INC | | 09/18/2017 | Citation Group | 13.000 | 896 | | | L |
| 92345Y-10-6 | VERISK ANALYTICS INC | | 09/18/2017 | Citation Group | 11.000 | 900 | | | L |
| 92532F-10-0 | VERTEX PHARMACEUTICALS INC | | 09/18/2017 | Citation Group | 22.000 | 3,371 | | | L |
| 92826C-83-9 | VISA INC | | 09/18/2017 | Citation Group | 4.000 | 419 | | | L |
| 929089-10-0 | VOYA FINL INC | | 08/08/2017 | Credit Suisse First Boston | 4,163.000 | 169,693 | | | L |
| 929160-10-9 | VULCAN MATLS CO | | 09/18/2017 | Citation Group | 12.000 | 1,387 | | | L |
| 931427-10-8 | WALGREENS BOOTS ALLIANCE INC | | 09/18/2017 | Citation Group | 85.000 | 7,022 | | | L |
| 94106L-10-9 | WASTE MGMT INC DEL | | 09/18/2017 | Citation Group | 6.000 | 469 | | | L |
| 92939U-10-6 | WEC ENERGY GROUP INC COM | | 09/18/2017 | Citation Group | 11.000 | 720 | | | L |
| 95040Q-10-4 | WELLTOWER INC COM | | 09/18/2017 | Citation Group | 13.000 | 966 | | | L |
| 958102-10-5 | WESTERN DIGITAL CORP | | 09/18/2017 | Citation Group | 4.000 | 357 | | | L |
| 96145D-10-5 | WESTROCK CO | | 09/18/2017 | Citation Group | 2.000 | 116 | | | L |
| 962166-10-4 | WEYERHAEUSER CO | | 09/18/2017 | Citation Group | 29.000 | 968 | | | L |
| 963320-10-6 | WHIRLPOOL CORP | | 09/18/2017 | Citation Group | 3.000 | 513 | | | L |
| 983134-10-7 | WYNN RESORTS LTD | | 09/18/2017 | Citation Group | 4.000 | 575 | | | L |
| 98389B-10-0 | XCEL ENERGY INC | | 09/18/2017 | Citation Group | 27.000 | 1,313 | | | L |
| 988498-10-1 | YUM BRANDS INC | | 09/18/2017 | Citation Group | 31.000 | 2,347 | | | L |
| 98956P-10-2 | ZIMMER HLDGS INC | | 09/18/2017 | Citation Group | 6.000 | 698 | | | L |
| 98978V-10-3 | ZOETIS INC | | 09/18/2017 | Citation Group | 7.000 | 456 | | | L |
| 535919-40-1 | LIONS GATE ENTMNT CORP | C | 09/13/2017 | ISI GROUP INC | 3,168.000 | 96,538 | | | L |
| G1151C-10-1 | ACCENTURE PLC IRELAND | C | 09/18/2017 | Citation Group | 1.000 | 137 | | | L |
| G0176J-10-9 | ALLEGION PUB LTD CO | C | 09/18/2017 | Citation Group | 1.000 | 83 | | | L |
| G0177J-10-8 | ALLERGAN PLC | C | 09/18/2017 | Citation Group | 33.000 | 7,311 | | | L |
| 110448-10-7 | BRITISH AMERN TOB PLC | C | 07/25/2017 | VARIOUS | 502.856 | 34,378 | | | L |
| 143658-30-0 | CARNIVAL CORP | C | 09/18/2017 | Citation Group | 5.000 | 326 | | | L |
| H1467J-10-4 | CHUBB LIMITED COM | C | 09/18/2017 | Citation Group | 1.000 | 144 | | | L |
| P31076-10-5 | COPA HOLDINGS SA | C | 09/13/2017 | ISI GROUP INC | 1,149.000 | 152,920 | | | L |
| Y2687W-10-8 | GASLOG PARTNERS LP | C | 08/09/2017 | VARIOUS | 7,034.000 | 164,650 | | | L |
| 40051E-20-2 | GRUPO AEROPORTUARIO DEL SUREST | C | 08/08/2017 | Credit Suisse First Boston | 896.000 | 189,121 | | | L |
| G47567-10-5 | IHS MARKIT LTD | C | 09/18/2017 | Citation Group | 68.000 | 3,233 | | | L |
| G47791-10-1 | INGERSOLL-RAND PLC | C | 09/18/2017 | Citation Group | 1.000 | 91 | | | L |
| G5960L-10-3 | MEDTRONIC PLC | C | 09/18/2017 | Citation Group | 1.000 | 82 | | | L |
| 594837-30-4 | MICRO FOCUS INTERNATIONAL PLC | C | 09/01/2017 | VARIOUS | 272.580 | 4,911 | | | L |
| N59465-10-9 | MYLAN N V | C | 09/18/2017 | Citation Group | 70.000 | 2,206 | | | L |
| V7780T-10-3 | ROYAL CARIBBEAN CRUISES LTD | C | 09/18/2017 | Citation Group | 5.000 | 594 | | | L |
| 880890-10-8 | TERNIUM SA | C | 08/08/2017 | Credit Suisse First Boston | 6,097.000 | 187,496 | | | L |
| G96629-10-3 | WILLIS GROUP HOLDINGS PUBLIC L | C | 09/18/2017 | Citation Group | 11.000 | 1,673 | | | L |

(continues)

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | |
| G98294-10-4 | XL GROUP PLC | C | 09/18/2017 | Citation Group | 2.000 | 78 | | | L |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,899,816 | | | |
| 9799997 - Subtotal - Common Stocks - Part 3 | | | | | | 3,899,816 | | | |
| 9799999 - Subtotal - Common Stocks | | | | | | 3,899,816 | | | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 3,995,753 | | | |
| 9999999 - TOTALS | | | | | | 10,235,313 | | 3,585 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 3620AA-TY-4 | GNMA PASS-THRU X SINGLE FAMILY | | 09/15/2017 | PRINCIPAL RECEIPT | | 11,704 | 11,703.68 | 12,172 | 12,151 | | (448) | | (448) | | 11,704 | | | | 408 | 09/15/2039 | 1 |
| 912828-RT-9 | UNITED STATES TREAS NTS | | 09/05/2017 | CitiGroup Global Markets Inc | | 475,705 | 475,000.00 | 479,063 | 477,439 | | (859) | | (859) | | 476,580 | | (875) | (875) | 5,122 | 11/30/2018 | 1 |
| 0599999 - Subtotal - Bonds - U.S. Governments | | | | | | 487,409 | 486,703.68 | 491,235 | 489,591 | | (1,307) | | (1,307) | | 488,284 | | (875) | (875) | 5,530 | | |
| Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | | |
| 3128PL-A2-8 | FHLMC PC GOLD 15 YR | | 09/15/2017 | PRINCIPAL RECEIPT | | 2,977 | 2,976.96 | 3,002 | 2,992 | | (16) | | (16) | | 2,977 | | | | 92 | 06/01/2023 | 1 |
| 312935-M2-2 | FHLMC PC GOLD COMB 30 | | 09/15/2017 | PRINCIPAL RECEIPT | | 21,580 | 21,580.10 | 22,511 | 22,481 | | (900) | | (900) | | 21,580 | | | | 677 | 09/01/2039 | 1 |
| 31416N-3J-9 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 2,427 | 2,427.39 | 2,561 | 2,470 | | (42) | | (42) | | 2,427 | | | | 72 | 09/01/2020 | 1 |
| 31371L-6G-9 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 6,235 | 6,234.58 | 6,226 | 6,226 | | | | | | 6,226 | | 9 | 9 | 220 | 04/01/2035 | 1 |
| 3138AB-YR-4 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 17,233 | 17,232.87 | 17,823 | 17,800 | | (567) | | (567) | | 17,233 | | | | 537 | 04/01/2041 | 1 |
| 3138AK-QW-2 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 9,550 | 9,549.71 | 9,935 | 9,948 | | (398) | | (398) | | 9,550 | | | | 288 | 07/01/2041 | 1 |
| 3138E2-GH-2 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 15,018 | 15,018.31 | 16,109 | 16,062 | | (1,044) | | (1,044) | | 15,018 | | | | 407 | 01/01/2042 | 1 |
| 3138EG-HX-5 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 14,388 | 14,388.10 | 14,527 | 14,562 | | (173) | | (173) | | 14,388 | | | | 385 | 04/01/2041 | 1 |
| 3138M5-LN-7 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 66,134 | 66,133.86 | 68,573 | 68,536 | | (2,402) | | (2,402) | | 66,134 | | | | 1,522 | 08/01/2042 | 1 |
| 3138WE-6X-2 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 96,401 | 96,400.66 | 102,757 | 102,730 | | (6,329) | | (6,329) | | 96,401 | | | | 2,641 | 07/01/2045 | 1 |
| 31402Q-WA-5 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 8,426 | 8,426.39 | 8,247 | 8,257 | | 170 | | 170 | | 8,426 | | | | 306 | 01/01/2035 | 1 |
| 31403C-6L-0 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 6,041 | 6,041.08 | 6,257 | 6,244 | | (202) | | (202) | | 6,041 | | | | 204 | 02/01/2036 | 1 |
| 31403D-WU-9 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 8,237 | 8,236.67 | 8,728 | 8,715 | | (478) | | (478) | | 8,237 | | | | 300 | 11/01/2036 | 1 |
| 31408F-6B-0 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 3,781 | 3,780.60 | 3,585 | 3,595 | | 185 | | 185 | | 3,781 | | | | 128 | 01/01/2036 | 1 |
| 31409W-LB-5 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 1,356 | 1,355.73 | 1,313 | 1,315 | | 41 | | 41 | | 1,356 | | | | 46 | 04/01/2036 | 1 |
| 31411E-2C-0 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 6,299 | 6,299.42 | 6,221 | 6,221 | | | | | | 6,221 | | 79 | 79 | 224 | 01/01/2037 | 1 |
| 31411E-YD-3 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 1,614 | 1,614.32 | 1,593 | 1,593 | | | | | | 1,593 | | 21 | 21 | 60 | 01/01/2037 | 1 |
| 31412P-6K-2 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 4,818 | 4,818.38 | 4,924 | 4,917 | | (98) | | (98) | | 4,818 | | | | 163 | 02/01/2035 | 1 |
| 31412W-N2-8 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 2,019 | 2,019.11 | 2,012 | 2,012 | | 8 | | 8 | | 2,019 | | | | 79 | 06/01/2037 | 1 |
| 31413V-UA-3 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 10,405 | 10,404.77 | 10,423 | 10,420 | | (15) | | (15) | | 10,405 | | | | 417 | 12/01/2037 | 1 |
| 31416T-L5-6 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 13,654 | 13,653.95 | 14,100 | 14,079 | | (425) | | (425) | | 13,654 | | | | 466 | 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 | | | | | | 318,593 | 318,592.96 | 331,426 | 331,172 | | (12,688) | | (12,688) | | 318,484 | | 109 | 109 | 9,234 | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 055657-AA-8 | BMW VEH LEASE TR 2017-1 | | 09/20/2017 | PRINCIPAL RECEIPT | | 89,653 | 89,653.39 | 89,653 | | | | | | | 89,653 | | | | 381 | 03/20/2018 | 1FE |
| 12636W-AA-4 | CNH EQUIPMENT TR 2017-A | | 09/15/2017 | PRINCIPAL RECEIPT | | 128,490 | 128,490.40 | 128,490 | | | | | | | 128,490 | | | | 547 | 04/13/2018 | 1FE |
| 12637B-AA-9 | CNH EQUIPMENT TR 2017-B | | 09/15/2017 | PRINCIPAL RECEIPT | | 58,844 | 58,844.12 | 58,844 | | | | | | | 58,844 | | | | 79 | 08/15/2018 | 1FE |
| 34531G-AA-9 | FORD CREDIT AUTO LEASE 2017-A | | 09/15/2017 | PRINCIPAL RECEIPT | | 469,225 | 469,224.86 | 469,225 | | | | | | | 469,225 | | | | 2,033 | 04/15/2018 | 1FE |
| 34530P-AD-4 | FORD CREDIT AUTO OWN TR 2014-C | | 09/15/2017 | PRINCIPAL RECEIPT | | 57,003 | 57,003.18 | 56,995 | 57,002 | | 2 | | 2 | | 57,003 | | | | 412 | 05/15/2019 | 1FE |
| 34531E-AA-4 | FORD CREDIT AUTO OWN TR 2017-A | | 08/15/2017 | PRINCIPAL RECEIPT | | 181,441 | 181,441.30 | 181,441 | | | | | | | 181,441 | | | | 804 | 02/15/2018 | 1FE |
| 36159J-DH-1 | GE CAP CCMT 2012-6 | | 08/15/2017 | PRINCIPAL RECEIPT | | 1,000,000 | 1,000,000.00 | 999,611 | 999,984 | | 16 | | 16 | | 1,000,000 | | | | 9,067 | 08/15/2020 | 1FE |
| 43814J-AC-8 | HONDA AUTO RECV 2014-4 | | 09/15/2017 | PRINCIPAL RECEIPT | | 97,810 | 97,809.53 | 97,792 | 97,806 | | 3 | | 3 | | 97,810 | | | | 644 | 09/17/2018 | 1FE |
| 44931P-AA-4 | HYUNDAI AUTO RECV TR 2017-A | | 09/15/2017 | PRINCIPAL RECEIPT | | 342,523 | 342,522.95 | 342,523 | | | | | | | 342,523 | | | | 1,454 | 04/16/2018 | 1FE |
| 47788B-AA-2 | JOHN DEERE OWNER TR 2017-B | | 09/15/2017 | PRINCIPAL RECEIPT | | 103,347 | 103,346.86 | 103,347 | | | | | | | 103,347 | | | | 229 | 07/16/2018 | 1FE |
| 65478G-AA-8 | NISSAN AUTO REC TR 2017-B | | 09/15/2017 | PRINCIPAL RECEIPT | | 116,488 | 116,487.62 | 116,488 | | | | | | | 116,488 | | | | 95 | 08/15/2018 | 1FE |
| 65477U-AC-4 | NISSAN AUTO RECV 2015-A | | 09/15/2017 | PRINCIPAL RECEIPT | | 62,594 | 62,593.52 | 62,580 | 62,605 | | (11) | | (11) | | 62,594 | | | | 446 | 10/15/2019 | 1FE |
| 654747-AA-2 | NISSAN AUTO RECV 2017-A | | 09/15/2017 | PRINCIPAL RECEIPT | | 300,303 | 300,303.37 | 300,303 | | | | | | | 300,303 | | | | 1,173 | 04/16/2018 | 1FE |
| 3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,007,721 | 3,007,721.10 | 3,007,294 | 1,217,397 | | 10 | | 10 | | 3,007,721 | | | | 17,364 | | |
| 8399997 - Subtotal - Bonds - Part 4 | | | | | | 3,813,723 | 3,813,017.74 | 3,829,955 | 2,038,160 | | (13,985) | | (13,985) | | 3,814,489 | | (766) | (766) | 32,128 | | |
| 8399999 - Subtotal - Bonds | | | | | | 3,813,723 | 3,813,017.74 | 3,829,955 | 2,038,160 | | (13,985) | | (13,985) | | 3,814,489 | | (766) | (766) | 32,128 | | |

(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 | | 09/18/2017 | Citation Group | 5.000 | 1,069 | | 651 | 893 | (242) | | | (242) | | 651 | | 418 | 418 | 19 | | L |
| 00751Y-10-6 | ADVANCE AUTO PARTS INC | | 09/18/2017 | Citation Group | 4.000 | 394 | | 636 | 661 | (38) | | | (38) | | 636 | | (242) | (242) | 1 | | L |
| 007903-10-7 | ADVANCED MICRO DEVICES INC | | 09/18/2017 | Citation Group | 21.000 | 274 | | 287 | | | | | | | 287 | | (13) | (13) | | | L |
| 008252-10-8 | AFFILIATED MANAGERS GROUP | | 09/18/2017 | Citation Group | 2.000 | 365 | | 389 | 286 | 98 | | | 98 | | 389 | | (24) | (24) | 1 | | L |
| 001055-10-2 | AFLAC INC | | 09/18/2017 | Citation Group | 4.000 | 333 | | 234 | 278 | (45) | | | (45) | | 234 | | 99 | 99 | 5 | | L |
| 009158-10-6 | AIR PRODS & CHEMS INC | | 09/18/2017 | Citation Group | 3.000 | 453 | | 309 | 431 | (122) | | | (122) | | 309 | | 143 | 143 | 8 | | L |
| 00971T-10-1 | AKAMAI TECHNOLOGIES INC | | 09/18/2017 | Citation Group | 6.000 | 285 | | 268 | 396 | (131) | | | (131) | | 268 | | 18 | 18 | | | L |
| 011659-10-9 | ALASKA AIR GROUP INC | | 09/18/2017 | Citation Group | 1.000 | 73 | | 66 | 88 | (22) | | | (22) | | 66 | | 7 | 7 | 1 | | L |
| 012653-10-1 | ALBEMARLE CORP | | 09/18/2017 | Citation Group | 15.000 | 1,965 | | 1,211 | 1,234 | (95) | | | (95) | | 1,211 | | 754 | 754 | 14 | | L |
| 016255-10-1 | ALIGN TECHNOLOGY INC | | 09/18/2017 | Citation Group | 5.000 | 942 | | 726 | | | | | | | 726 | | 215 | 215 | | | L |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP | | 09/18/2017 | Citation Group | 7.000 | 1,520 | | 1,678 | 1,599 | 79 | | | 79 | | 1,678 | | (159) | (159) | 8 | | L |
| 01877R-10-8 | ALLIANCE RES PARTNER L P | | 07/24/2017 | Investment Technology Group | 4,396.000 | 87,299 | | 108,048 | 98,690 | 9,358 | | | 9,358 | | 108,048 | | (20,750) | (20,750) | 3,847 | | L |
| 023135-10-6 | AMAZON COM INC | | 09/18/2017 | Citation Group | 2.000 | 1,948 | | 693 | 1,487 | (810) | | | (810) | | 693 | | 1,256 | 1,256 | | | L |
| 02376R-10-2 | AMERICAN AIRLS GROUP INC | | 09/18/2017 | Citation Group | 94.000 | 4,258 | | 5,106 | 4,389 | 718 | | | 718 | | 5,106 | | (848) | (848) | 28 | | L |
| 025816-10-9 | AMERICAN EXPRESS CO | | 09/18/2017 | Citation Group | 31.000 | 2,724 | | 1,574 | 2,297 | (723) | | | (723) | | 1,574 | | 1,150 | 1,150 | 30 | | L |
| 03076C-10-6 | AMERIPRISE FINL INC | | 09/18/2017 | Citation Group | 7.000 | 986 | | 741 | 777 | (36) | | | (36) | | 741 | | 245 | 245 | 17 | | L |
| 031162-10-0 | AMGEN INC | | 09/18/2017 | Citation Group | 32.000 | 5,967 | | 3,790 | 4,635 | (893) | | | (893) | | 3,790 | | 2,176 | 2,176 | 110 | | L |
| 032095-10-1 | AMPHENOL CORP NEW | | 09/18/2017 | Citation Group | 2.000 | 166 | | 87 | 134 | (47) | | | (47) | | 87 | | 78 | 78 | 1 | | L |
| 032511-10-7 | ANADARKO PETE CORP | | 09/18/2017 | Citation Group | 62.000 | 2,712 | | 4,661 | 4,090 | 414 | | | 414 | | 4,661 | | (1,949) | (1,949) | 6 | | L |
| 032654-10-5 | ANALOG DEVICES INC | | 09/18/2017 | Citation Group | 11.000 | 937 | | 604 | 667 | (211) | | | (211) | | 604 | | 333 | 333 | 9 | | L |
| 03349M-10-5 | ANDEAVOR | | 09/18/2017 | VARIOUS | 693.000 | 66,852 | | 45,418 | 60,486 | (15,192) | | | (15,192) | | 45,418 | | 21,434 | 21,434 | 891 | | L |
| 037411-10-5 | APACHE CORP | | 09/18/2017 | Citation Group | 34.000 | 1,438 | | 2,101 | 2,105 | (46) | | | (46) | | 2,101 | | (663) | (663) | 25 | | L |
| 037833-10-0 | APPLE INC | | 09/18/2017 | Citation Group | 80.000 | 12,693 | | 5,311 | 9,198 | (3,970) | | | (3,970) | | 5,311 | | 7,381 | 7,381 | 146 | | L |
| 038222-10-5 | APPLIED MATLS INC | | 09/18/2017 | Citation Group | 104.000 | 4,996 | | 1,870 | 3,255 | (1,519) | | | (1,519) | | 1,870 | | 3,126 | 3,126 | 32 | | L |
| 039483-10-2 | ARCHER DANIELS MIDLAND CO | | 09/18/2017 | Citation Group | 25.000 | 1,102 | | 996 | 1,133 | (145) | | | (145) | | 996 | | 106 | 106 | 25 | | L |
| 03965L-10-0 | ARCONIC INC | | 09/18/2017 | Citation Group | 76.000 | 1,925 | | 1,694 | 1,379 | 272 | | | 272 | | 1,694 | | 231 | 231 | 14 | | L |
| 04621X-10-8 | ASSURANT INC | | 09/18/2017 | Citation Group | 1.000 | 94 | | 65 | 93 | (28) | | | (28) | | 65 | | 29 | 29 | 1 | | L |
| 00206R-10-2 | AT&T INC | | 09/18/2017 | Citation Group | 263.000 | 9,839 | | 8,618 | 11,004 | (2,555) | | | (2,555) | | 8,618 | | 1,221 | 1,221 | 383 | | L |
| 05329W-10-2 | AUTONATION INC | | 08/16/2017 | Jefferies | 76.000 | 3,187 | | 3,730 | 3,649 | 41 | | | 41 | | 3,730 | | (544) | (544) | | | L |
| 053332-10-2 | AUTOZONE INC | | 09/18/2017 | Citation Group | 1.000 | 563 | | 478 | 790 | (312) | | | (312) | | 478 | | 85 | 85 | | | L |
| 053611-10-9 | AVERY DENNISON CORP | | 09/18/2017 | Citation Group | 2.000 | 198 | | 90 | 140 | (50) | | | (50) | | 90 | | 108 | 108 | 2 | | L |
| 05722G-10-0 | BAKER HUGHES A GE CO | | 09/18/2017 | Citation Group | 23.000 | 859 | | 851 | | | | | | | 851 | | 8 | 8 | 4 | | L |
| 057224-10-7 | BAKER HUGHES INC | | 07/03/2017 | Citation Group | 495.000 | 26,982 | | 26,291 | 31,770 | (5,838) | | | (5,838) | | 26,291 | | 692 | 692 | 167 | | L |
| 060505-10-4 | BANK AMER CORP | | 09/18/2017 | Citation Group | 855.000 | 21,109 | | 13,102 | 18,733 | (5,803) | | | (5,803) | | 13,102 | | 8,007 | 8,007 | 242 | | L |
| 064058-10-0 | BANK NEW YORK MELLON CORP | | 09/18/2017 | Citation Group | 4.000 | 207 | | 131 | 190 | (59) | | | (59) | | 131 | | 76 | 76 | 2 | | L |
| 075896-10-0 | BED BATH & BEYOND INC | | 07/25/2017 | Citation Group | 172.000 | 4,867 | | 9,858 | 6,990 | 2,868 | | | 2,868 | | 9,858 | | (4,990) | (4,990) | 70 | | L |
| 086516-10-1 | BEST BUY INC | | 09/18/2017 | Citation Group | 16.000 | 917 | | 418 | 683 | (265) | | | (265) | | 418 | | 500 | 500 | 11 | | L |
| 09062X-10-3 | BIOGEN INC | | 09/18/2017 | Citation Group | 2.000 | 636 | | 422 | 521 | (109) | | | (109) | | 422 | | 214 | 214 | | | L |
| 097023-10-5 | BOEING CO | | 09/18/2017 | Citation Group | 7.000 | 1,771 | | 621 | 1,090 | (468) | | | (468) | | 621 | | 1,150 | 1,150 | 30 | | L |
| 099724-10-6 | BORGWARNER INC | | 09/18/2017 | Citation Group | 12.000 | 590 | | 623 | 471 | 150 | | | 150 | | 623 | | (33) | (33) | 5 | | L |
| 10922N-10-3 | BRIGHTHOUSE FINL INC | | 09/18/2017 | VARIOUS | 5.910 | 338 | | 268 | | | | | | | 268 | | 70 | 70 | | | L |
| 127097-10-3 | CABOT OIL & GAS CORP | | 09/18/2017 | Citation Group | 1.000 | 27 | | 29 | 23 | 5 | | | 5 | | 29 | | (2) | (2) | | | L |
| 14575E-10-5 | CARS COM INC | | 07/19/2017 | Abel Noser Corporation | 83.000 | 1,929 | | 1,972 | | | | | | | 1,972 | | (44) | (44) | | | L |
| 149123-10-1 | CATERPILLAR INC DEL | | 09/18/2017 | Citation Group | 8.000 | 991 | | 688 | 732 | (55) | | | (55) | | 688 | | 303 | 303 | 18 | | L |
| 12504L-10-9 | CBRE GROUP INC | | 09/18/2017 | Citation Group | 3.000 | 110 | | 77 | 93 | (18) | | | (18) | | 77 | | 33 | 33 | | | L |
| 15135B-10-1 | CENTENE CORP DEL COM | | 09/18/2017 | Citation Group | 5.000 | 473 | | 335 | 280 | 52 | | | 52 | | 335 | | 138 | 138 | | | L |
| 125269-10-0 | CF INDS HLDGS INC | | 09/18/2017 | Citation Group | 10.000 | 351 | | 437 | 307 | 123 | | | 123 | | 437 | | (86) | (86) | 9 | | L |
| 16411R-20-8 | CHENIERE ENERGY INC | | 09/13/2017 | ISI GROUP INC | 2,923.000 | 123,584 | | 133,092 | | | | | | | 133,092 | | (9,508) | (9,508) | | | L |
| 166764-10-0 | CHEVRON CORP NEW | | 09/18/2017 | Citation Group | 83.000 | 9,560 | | 7,717 | 9,496 | (2,030) | | | (2,030) | | 7,717 | | 1,843 | 1,843 | 280 | | 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) | | | | | | | | | | | | | | | | | | | | | |
| 169656-10-5 | CHIPOTLE MEXICAN GRILL INC | | 09/18/2017 | Citation Group | 5.000 | 1,509 | | 2,507 | 1,887 | 620 | | | 620 | | 2,507 | | (997) | (997) | | | L |
| 125509-10-9 | CIGNA CORPORATION | | 09/18/2017 | Citation Group | 3.000 | 556 | | 269 | 400 | (131) | | | (131) | | 269 | | 286 | 286 | | | L |
| 171798-10-1 | CIMAREX ENERGY CO | | 09/18/2017 | Citation Group | 14.000 | 1,501 | | 1,474 | 1,759 | (384) | | | (384) | | 1,474 | | 28 | 28 | 3 | | L |
| 17275R-10-2 | CISCO SYS INC | | 09/18/2017 | Citation Group | 44.000 | 1,430 | | 743 | 1,328 | (587) | | | (587) | | 743 | | 688 | 688 | 37 | | L |
| 172967-42-4 | CITIGROUP INC | | 09/18/2017 | Citation Group | 140.000 | 9,882 | | 6,465 | 8,297 | (1,857) | | | (1,857) | | 6,465 | | 3,418 | 3,418 | 89 | | L |
| 174610-10-5 | CITIZENS FINL GROUP INC | | 09/18/2017 | Citation Group | 38.000 | 1,352 | | 808 | 1,354 | (546) | | | (546) | | 808 | | 544 | 544 | 17 | | L |
| 177376-10-0 | CITRIX SYS INC | | 09/18/2017 | Citation Group | 13.000 | 994 | | 562 | 1,016 | (454) | | | (454) | | 562 | | 432 | 432 | | | L |
| 12572Q-10-5 | CME GROUP INC | | 09/18/2017 | Citation Group | 1.000 | 131 | | 75 | 115 | (41) | | | (41) | | 75 | | 57 | 57 | 5 | | L |
| 189754-10-4 | COACH INC | | 09/18/2017 | Citation Group | 5.000 | 202 | | 173 | 172 | (3) | | | (3) | | 173 | | 29 | 29 | 5 | | L |
| 200340-10-7 | COMERICA INC | | 09/18/2017 | Citation Group | 8.000 | 565 | | 367 | 532 | (177) | | | (177) | | 367 | | 198 | 198 | 6 | | L |
| 20605P-10-1 | CONCHO RES INC | | 09/18/2017 | Citation Group | 23.000 | 2,830 | | 2,257 | 2,816 | (770) | | | (770) | | 2,257 | | 573 | 573 | | | L |
| 20825C-10-4 | CONOCOPHILLIPS | | 09/18/2017 | Citation Group | 79.000 | 3,719 | | 3,757 | 3,904 | (199) | | | (200) | | 3,757 | | (38) | (38) | 62 | | L |
| 21676P-10-3 | COOPER STD HLDGS INC | | 08/08/2017 | Credit Suisse First Boston | 1,070.000 | 108,198 | | 76,604 | 110,617 | (34,013) | | | (34,013) | | 76,604 | | 31,594 | 31,594 | | | L |
| 219350-10-5 | CORNING INC | | 09/18/2017 | Citation Group | 24.000 | 709 | | 412 | 582 | (170) | | | (170) | | 412 | | 296 | 296 | 21 | | L |
| 22160K-10-5 | COSTCO WHSL CORP NEW | | 09/18/2017 | Citation Group | 8.000 | 1,287 | | 925 | 1,266 | (357) | | | (357) | | 925 | | 362 | 362 | 67 | | L |
| 222070-20-3 | COTY INC | | 09/18/2017 | Citation Group | 14.000 | 237 | | 271 | 249 | 15 | | | 15 | | 271 | | (34) | (34) | 5 | | L |
| 126408-10-3 | CSX CORP | | 09/18/2017 | Citation Group | 31.000 | 1,607 | | 847 | 1,107 | (270) | | | (270) | | 847 | | 760 | 760 | 19 | | L |
| 126650-10-0 | CVS HEALTH CORP | | 09/18/2017 | Citation Group | 32.000 | 2,666 | | 1,936 | 2,525 | (589) | | | (589) | | 1,936 | | 729 | 729 | 48 | | L |
| 23331A-10-9 | D R HORTON INC | | 09/18/2017 | Citation Group | 1.000 | 37 | | 21 | 27 | (6) | | | (6) | | 21 | | 16 | 16 | | | L |
| 237194-10-5 | DARDEN RESTAURANTS INC | | 09/18/2017 | Citation Group | 11.000 | 928 | | 503 | 768 | (304) | | | (304) | | 503 | | 425 | 425 | 19 | | L |
| 23918K-10-8 | DAVITA HEALTHCARE PARTNERS INC | | 09/18/2017 | Citation Group | 4.000 | 243 | | 242 | 257 | (15) | | | (15) | | 242 | | 1 | 1 | | | L |
| 247361-70-2 | DELTA AIR LINES INC DEL | | 09/18/2017 | Citation Group | 96.000 | 4,603 | | 2,362 | 4,603 | (2,367) | | | (2,367) | | 2,362 | | 2,241 | 2,241 | 71 | | L |
| 25179M-10-3 | DEVON ENERGY CORP NEW | | 09/18/2017 | Citation Group | 57.000 | 1,936 | | 1,979 | 2,477 | (586) | | | (586) | | 1,979 | | (43) | (43) | 7 | | L |
| 254709-10-8 | DISCOVER FINL SVCS | | 09/18/2017 | Citation Group | 17.000 | 1,024 | | 572 | 1,226 | (654) | | | (654) | | 572 | | 452 | 452 | 16 | | L |
| 25470F-10-4 | DISCOVERY COMMUNICATNS NEW | | 09/18/2017 | Citation Group | 5.000 | 107 | | 167 | 133 | 30 | | | 30 | | 167 | | (60) | (60) | | | L |
| 25470F-30-2 | DISCOVERY COMMUNICATNS NEW | | 09/18/2017 | Citation Group | 14.000 | 282 | | 458 | 375 | 83 | | | 83 | | 458 | | (176) | (176) | | | L |
| 256677-10-5 | DOLLAR GEN CORP NEW | | 09/18/2017 | Citation Group | 6.000 | 464 | | 332 | 430 | (112) | | | (112) | | 332 | | 132 | 132 | 5 | | L |
| 256746-10-8 | DOLLAR TREE INC | | 09/18/2017 | Citation Group | 8.000 | 665 | | 457 | 592 | (158) | | | (158) | | 457 | | 208 | 208 | | | L |
| 258278-10-0 | DORMAN PRODUCTS INC | | 08/08/2017 | Credit Suisse First Boston | 1,007.000 | 75,898 | | 78,430 | | | | | | | 78,430 | | (2,532) | (2,532) | | | L |
| 260003-10-8 | DOVER CORP | | 09/18/2017 | Citation Group | 4.000 | 360 | | 288 | 293 | (13) | | | (13) | | 288 | | 73 | 73 | 6 | | L |
| 260543-10-3 | DOW CHEM CO | | 08/31/2017 | Citation Group | 1,312.000 | 85,149 | | 55,101 | 74,214 | (20,079) | | | (20,079) | | 55,101 | | 30,047 | 30,047 | 1,797 | | L |
| 26078J-10-0 | DOWDUPONT INC | | 09/18/2017 | Citation Group | 47.670 | 3,324 | | 3,094 | | | | | | | 3,094 | | 231 | 231 | | | L |
| 263534-10-9 | DU PONT E I DE NEMOURS & CO | | 08/31/2017 | Citation Group | 1,013.000 | 84,272 | | 58,456 | 73,767 | (15,971) | | | (15,971) | | 58,456 | | 25,816 | 25,816 | 833 | | L |
| 23355L-10-6 | DXC TECHNOLOGY CO | | 09/18/2017 | Citation Group | 4.000 | 339 | | 237 | | | | | | | 237 | | 102 | 102 | | | L |
| 267475-10-1 | DYCOM INDS INC | | 08/08/2017 | Credit Suisse First Boston | 156.000 | 13,118 | | 12,279 | 12,525 | (247) | | | (247) | | 12,279 | | 839 | 839 | | | L |
| 269246-40-1 | E TRADE FINANCIAL CORP | | 09/18/2017 | Citation Group | 4.000 | 166 | | 79 | 139 | (60) | | | (60) | | 79 | | 87 | 87 | | | L |
| 277432-10-0 | EASTMAN CHEM CO | | 09/18/2017 | Citation Group | 1.000 | 85 | | 74 | 74 | (1) | | | (1) | | 74 | | 11 | 11 | 2 | | L |
| 278642-10-3 | EBAY INC | | 09/18/2017 | Citation Group | 20.000 | 768 | | 335 | 592 | (259) | | | (259) | | 335 | | 433 | 433 | | | L |
| 291011-10-4 | EMERSON ELEC CO | | 09/18/2017 | Citation Group | 29.000 | 1,826 | | 1,771 | 1,581 | 151 | | | 151 | | 1,771 | | 55 | 55 | 44 | | L |
| 26875P-10-1 | EOG RES INC | | 09/18/2017 | Citation Group | 61.000 | 5,675 | | 4,222 | 5,902 | (1,913) | | | (1,913) | | 4,222 | | 1,453 | 1,453 | 30 | | L |
| 26884L-10-9 | EQT CORP | | 09/18/2017 | Citation Group | 8.000 | 514 | | 607 | 523 | 83 | | | 83 | | 607 | | (92) | (92) | 1 | | L |
| 30219G-10-8 | EXPRESS SCRIPTS HLDG CO | | 09/18/2017 | Citation Group | 2.000 | 124 | | 134 | 138 | (3) | | | (3) | | 134 | | (10) | (10) | | | L |
| 30231G-10-2 | EXXON MOBIL CORP | | 09/18/2017 | Citation Group | 59.000 | 4,725 | | 5,208 | 5,123 | (102) | | | (102) | | 5,208 | | (483) | (483) | 140 | | L |
| 302491-30-3 | F M C CORP | | 09/18/2017 | Citation Group | 2.000 | 183 | | 108 | 113 | (5) | | | (5) | | 108 | | 74 | 74 | 1 | | L |
| 315616-10-2 | F5 NETWORKS INC | | 08/08/2017 | Credit Suisse First Boston | 560.000 | 67,014 | | 54,369 | 81,043 | (26,674) | | | (26,674) | | 54,369 | | 12,645 | 12,645 | | | L |
| 311900-10-4 | FASTENAL CO | | 09/18/2017 | Citation Group | 10.000 | 441 | | 440 | 463 | (29) | | | (29) | | 440 | | | | 10 | | L |
| 316773-10-0 | FIFTH THIRD BANCORP | | 09/18/2017 | Citation Group | 42.000 | 1,128 | | 693 | 1,133 | (440) | | | (440) | | 693 | | 435 | 435 | 18 | | L |
| 31787A-50-7 | FINISAR CORP | | 08/08/2017 | Credit Suisse First Boston | 2,960.000 | 73,623 | | 87,172 | 89,599 | (2,427) | | | (2,428) | | 87,172 | | (13,548) | (13,548) | | | L |
| 302445-10-1 | FLIR SYS INC | | 09/18/2017 | Citation Group | 6.000 | 244 | | 175 | 212 | (42) | | | (42) | | 175 | | 69 | 69 | 3 | | L |

(continues)

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued) | | | | | | | | | | | | | | | | | | | | | |
| 34354P-10-5 | FLOWSERVE CORP | | 09/18/2017 | Citation Group | 9.000 | 372 | | 525 | 421 | 93 | | | 93 | | 525 | | (152) | (152) | 5 | | L |
| 343412-10-2 | FLUOR CORP NEW | | 09/18/2017 | Citation Group | 11.000 | 442 | | 656 | 544 | 83 | | | 83 | | 656 | | (214) | (214) | 7 | | L |
| 344849-10-4 | FOOT LOCKER INC | | 09/18/2017 | Citation Group | 9.000 | 326 | | 484 | 614 | (147) | | | (147) | | 484 | | (158) | (158) | 8 | | L |
| 345370-86-0 | FORD MTR CO DEL | | 09/18/2017 | Citation Group | 65.000 | 755 | | 910 | 777 | 122 | | | 122 | | 910 | | (155) | (155) | 32 | | L |
| 34959J-10-8 | FORTIVE CORP | | 09/18/2017 | Citation Group | 4.000 | 281 | | 140 | 213 | (75) | | | (75) | | 140 | | 142 | 142 | 1 | | L |
| 35352P-10-4 | FRANKLIN FINL NETWORK INC | | 09/13/2017 | ISI GROUP INC | 2,195.000 | 73,859 | | 81,127 | 91,861 | (10,733) | | | (10,733) | | 81,127 | | (7,268) | (7,268) | | | L |
| 354613-10-1 | FRANKLIN RES INC | | 09/18/2017 | Citation Group | 19.000 | 812 | | 865 | 752 | 113 | | | 113 | | 865 | | (52) | (52) | 11 | | L |
| 35671D-85-7 | FREEPORT-MCMORAN INC | | 09/18/2017 | Citation Group | 37.000 | 522 | | 498 | 424 | 16 | | | 16 | | 498 | | 25 | 25 | | | L |
| 364760-10-8 | GAP INC DEL | | 09/18/2017 | Citation Group | 19.000 | 530 | | 711 | 421 | 284 | | | 284 | | 711 | | (181) | (181) | 13 | | L |
| 37045V-10-0 | GENERAL MTRS CO | | 09/18/2017 | Citation Group | 132.000 | 5,092 | | 4,155 | 4,527 | (443) | | | (443) | | 4,155 | | 938 | 938 | 109 | | L |
| 37940X-10-2 | GLOBAL PMTS INC | | 09/18/2017 | Citation Group | 1.000 | 97 | | 74 | 69 | 5 | | | 5 | | 74 | | 23 | 23 | | | L |
| 38141G-10-4 | GOLDMAN SACHS GROUP INC | | 09/18/2017 | Citation Group | 15.000 | 3,413 | | 2,228 | 3,567 | (1,363) | | | (1,363) | | 2,228 | | 1,185 | 1,185 | 34 | | L |
| 382550-10-1 | GOODYEAR TIRE & RUBR CO | | 09/18/2017 | Citation Group | 26.000 | 842 | | 619 | 771 | (187) | | | (187) | | 619 | | 223 | 223 | 8 | | L |
| 384802-10-4 | GRAINGER W W INC | | 09/18/2017 | Citation Group | 3.000 | 513 | | 702 | 686 | 8 | | | 7 | | 702 | | (189) | (189) | 11 | | L |
| 388689-10-1 | GRAPHIC PACKAGING HLDG CO | | 08/08/2017 | Credit Suisse First Boston | 8,418.000 | 111,102 | | 87,898 | 105,057 | (17,158) | | | (17,158) | | 87,898 | | 23,204 | 23,204 | 1,894 | | L |
| 406216-10-1 | HALLIBURTON CO | | 09/18/2017 | Citation Group | 56.000 | 2,386 | | 2,161 | 2,935 | (853) | | | (853) | | 2,161 | | 225 | 225 | 21 | | L |
| 410345-10-2 | HANESBRANDS INC | | 09/18/2017 | Citation Group | 1.000 | 25 | | 21 | 22 | 12 | | 13 | (1) | | 21 | | 4 | 4 | | | L |
| 413875-10-5 | HARRIS CORP DEL | | 09/18/2017 | Citation Group | 5.000 | 645 | | 338 | 512 | (174) | | | (174) | | 338 | | 306 | 306 | 5 | | L |
| 40412C-10-1 | HCA HOLDINGS INC | | 09/18/2017 | Citation Group | 6.000 | 466 | | 442 | 440 | (2) | | | (2) | | 442 | | 24 | 24 | | | L |
| 42226A-10-7 | HEALTHEQUITY INC | | 09/13/2017 | ISI GROUP INC | 2,200.000 | 99,770 | | 78,710 | 89,144 | (10,434) | | | (10,434) | | 78,710 | | 21,060 | 21,060 | | | L |
| 423452-10-1 | HELMERICH & PAYNE INC | | 09/18/2017 | Citation Group | 14.000 | 702 | | 863 | 1,050 | (211) | | | (211) | | 863 | | (161) | (161) | 29 | | L |
| 42809H-10-7 | HESS CORP | | 09/18/2017 | Citation Group | 25.000 | 1,062 | | 1,729 | 1,463 | 200 | | | 200 | | 1,729 | | (667) | (667) | 12 | | L |
| 42824C-10-9 | HEWLETT PACKARD ENTERPRISE COMPANY | | 09/18/2017 | VARIOUS | 99.000 | 6,251 | | 5,787 | 6,348 | (795) | | | (795) | | 5,787 | | 464 | 464 | 19 | | L |
| 40434L-10-5 | HP INC COM | | 09/18/2017 | Citation Group | 83.000 | 1,625 | | 1,084 | 1,198 | (153) | | | (153) | | 1,084 | | 541 | 541 | 34 | | L |
| 446150-10-4 | HUNTINGTON BANCSHARES INC | | 09/18/2017 | Citation Group | 34.000 | 445 | | 317 | 441 | (133) | | | (133) | | 317 | | 128 | 128 | 8 | | L |
| 452308-10-9 | ILLINOIS TOOL WKS INC | | 09/18/2017 | Citation Group | 3.000 | 441 | | 239 | 367 | (129) | | | (129) | | 239 | | 202 | 202 | 6 | | L |
| 45768S-10-5 | INNOSPEC INC | | 09/13/2017 | ISI GROUP INC | 1,237.000 | 69,242 | | 53,761 | 84,735 | (30,974) | | | (30,974) | | 53,761 | | 15,482 | 15,482 | 470 | | L |
| 45774W-10-8 | INSTEEL INDUSTRIES INC | | 09/13/2017 | VARIOUS | 5,498.000 | 141,367 | | 144,667 | 195,949 | (51,282) | | | (51,282) | | 144,667 | | (3,300) | (3,300) | 7,367 | | L |
| 458140-10-0 | INTEL CORP | | 09/18/2017 | Citation Group | 284.000 | 10,505 | | 6,791 | 10,151 | (3,506) | | | (3,506) | | 6,791 | | 3,714 | 3,714 | 227 | | L |
| 459506-10-1 | INTERNATIONAL FLAVORS&FRAGRANC | | 09/18/2017 | Citation Group | 1.000 | 144 | | 89 | 115 | (30) | | | (30) | | 89 | | 56 | 56 | 2 | | L |
| 469814-10-7 | JACOBS ENGR GROUP INC DEL | | 09/18/2017 | Citation Group | 5.000 | 284 | | 225 | 279 | (60) | | | (60) | | 225 | | 59 | 59 | 2 | | L |
| 46590V-10-0 | JBG SMITH PPTYS | | 07/25/2017 | VARIOUS | 101.500 | 3,552 | | 3,180 | | | | | | | 3,180 | | 372 | 372 | | | L |
| 478160-10-4 | JOHNSON & JOHNSON | | 09/18/2017 | Citation Group | 27.000 | 3,655 | | 1,989 | 3,108 | (1,122) | | | (1,122) | | 1,989 | | 1,666 | 1,666 | 71 | | L |
| 46625H-10-0 | JPMORGAN CHASE & CO | | 09/18/2017 | Citation Group | 155.000 | 14,401 | | 7,795 | 13,292 | (5,580) | | | (5,580) | | 7,795 | | 6,605 | 6,605 | 229 | | L |
| 48203R-10-4 | JUNIPER NETWORKS INC | | 09/18/2017 | Citation Group | 16.000 | 443 | | 338 | 446 | (114) | | | (114) | | 338 | | 105 | 105 | 5 | | L |
| 485170-30-2 | KANSAS CITY SOUTHERN | | 09/18/2017 | Citation Group | 1.000 | 106 | | 94 | 85 | 9 | | | 9 | | 94 | | 13 | 13 | 1 | | L |
| 487836-10-8 | KELLOGG CO | | 09/18/2017 | Citation Group | 1.000 | 69 | | 59 | 73 | (15) | | | (15) | | 59 | | 10 | 10 | 2 | | L |
| 493267-10-8 | KEYCORP NEW | | 09/18/2017 | Citation Group | 81.000 | 1,464 | | 1,031 | 1,453 | (449) | | | (449) | | 1,031 | | 434 | 434 | 23 | | L |
| 494368-10-3 | KIMBERLY CLARK CORP | | 09/18/2017 | Citation Group | 1.000 | 122 | | 101 | 114 | (13) | | | (13) | | 101 | | 21 | 21 | 3 | | L |
| 49456B-10-1 | KINDER MORGAN INC DEL | | 09/18/2017 | Citation Group | 37.000 | 717 | | 670 | 747 | (95) | | | (95) | | 670 | | 47 | 47 | 14 | | L |
| 500255-10-4 | KOHLS CORP | | 09/18/2017 | Citation Group | 18.000 | 808 | | 911 | 889 | 22 | | | 22 | | 911 | | (103) | (103) | 22 | | L |
| 501044-10-1 | KROGER CO | | 09/18/2017 | Citation Group | 269.000 | 5,765 | | 5,440 | 7,640 | (3,261) | | | (3,261) | | 5,440 | | 324 | 324 | 87 | | L |
| 501797-10-4 | L BRANDS INC | | 09/18/2017 | Citation Group | 20.000 | 799 | | 1,145 | 1,267 | (161) | | | (161) | | 1,145 | | (346) | (346) | 35 | | L |
| 502413-10-7 | L3 TECHNOLOGIES INC | | 09/18/2017 | Citation Group | 1.000 | 187 | | 103 | 149 | (49) | | | (49) | | 103 | | 84 | 84 | 2 | | L |
| 512807-10-8 | LAM RESEARCH CORP | | 09/18/2017 | Citation Group | 12.000 | 2,128 | | 687 | 1,217 | (601) | | | (601) | | 687 | | 1,440 | 1,440 | 16 | | L |
| 524660-10-7 | LEGGETT & PLATT INC | | 09/18/2017 | Citation Group | 2.000 | 92 | | 59 | 98 | (39) | | | (39) | | 59 | | 33 | 33 | 2 | | L |
| 527288-10-4 | LEUCADIA NATL CORP | | 09/18/2017 | Citation Group | 8.000 | 187 | | 173 | 186 | (13) | | | (13) | | 173 | | 14 | 14 | 1 | | L |
| 534187-10-9 | LINCOLN NATL CORP IND | | 09/18/2017 | Citation Group | 17.000 | 1,201 | | 584 | 1,114 | (543) | | | (543) | | 584 | | 617 | 617 | 15 | | L |
| 540424-10-8 | LOEWS CORP | | 09/18/2017 | Citation Group | 4.000 | 190 | | 166 | 187 | (21) | | | (21) | | 166 | | 24 | 24 | 1 | | 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) | | | | | | | | | | | | | | | | | | | | | |
| 55261F-10-4 | M & T BK CORP | | 09/18/2017 | Citation Group | 9.000 | 1,365 | | 1,027 | 1,392 | (381) | | | (381) | | 1,027 | | 337 | 337 | 21 | | L |
| 554382-10-1 | MACERICH CO | | 09/18/2017 | Citation Group | 16.000 | 872 | | 911 | 1,133 | (222) | | | (222) | | 911 | | (40) | (40) | 34 | | L |
| 55616P-10-4 | MACYS INC | | 09/18/2017 | Citation Group | 15.000 | 331 | | 780 | 537 | 243 | | | 243 | | 780 | | (448) | (448) | 17 | | L |
| 565849-10-6 | MARATHON OIL CORP | | 09/18/2017 | Citation Group | 66.000 | 793 | | 924 | 1,108 | (209) | | | (209) | | 924 | | (132) | (132) | 10 | | L |
| 56585A-10-2 | MARATHON PETE CORP | | 09/18/2017 | Citation Group | 19.000 | 1,018 | | 746 | 938 | (211) | | | (211) | | 746 | | 272 | 272 | 22 | | L |
| 574795-10-0 | MASIMO CORP | | 07/24/2017 | Investment Technology Group | 875.000 | 85,022 | | 61,874 | 39,307 | (4,748) | | | (4,748) | | 61,874 | | 23,148 | 23,148 | | | L |
| 57636Q-10-4 | MASTERCARD INC | | 09/18/2017 | Citation Group | 20.000 | 2,828 | | 1,502 | 2,065 | (563) | | | (563) | | 1,502 | | 1,326 | 1,326 | 13 | | L |
| 577081-10-2 | MATTEL INC | | 09/18/2017 | Citation Group | 40.000 | 594 | | 1,199 | 1,017 | 117 | | | 117 | | 1,199 | | (604) | (604) | 34 | | L |
| 58933Y-10-5 | MERCK & CO INC NEW | | 09/18/2017 | Citation Group | 116.000 | 7,654 | | 5,770 | 6,686 | (1,069) | | | (1,069) | | 5,770 | | 1,884 | 1,884 | 160 | | L |
| 59100U-10-8 | META FINL GROUP INC | | 09/13/2017 | ISI GROUP INC | 1,020.000 | 78,567 | | 62,065 | 104,958 | (42,893) | | | (42,893) | | 62,065 | | 16,502 | 16,502 | 631 | | L |
| 59156R-10-8 | METLIFE INC | | 09/18/2017 | VARIOUS | 43.000 | 7,316 | | 6,748 | 7,354 | (606) | | | (606) | | 6,748 | | 568 | 568 | 55 | | L |
| 595017-10-4 | MICROCHIP TECHNOLOGY INC | | 09/18/2017 | Citation Group | 6.000 | 546 | | 281 | 354 | (113) | | | (113) | | 281 | | 265 | 265 | 6 | | L |
| 595112-10-3 | MICRON TECHNOLOGY INC | | 09/18/2017 | Citation Group | 7.000 | 248 | | 81 | 149 | (74) | | | (74) | | 81 | | 167 | 167 | | | L |
| 594918-10-4 | MICROSOFT CORP | | 09/18/2017 | Citation Group | 58.000 | 4,359 | | 2,093 | 3,593 | (1,512) | | | (1,512) | | 2,093 | | 2,265 | 2,265 | 72 | | L |
| 596278-10-1 | MIDDLEBY CORP | | 08/08/2017 | Credit Suisse First Boston | 691.000 | 88,980 | | 88,406 | 89,008 | (601) | | | (601) | | 88,406 | | 574 | 574 | | | L |
| 617446-44-8 | MORGAN STANLEY | | 09/18/2017 | Citation Group | 92.000 | 4,352 | | 2,807 | 3,887 | (1,080) | | | (1,080) | | 2,807 | | 1,545 | 1,545 | 60 | | L |
| 61945C-10-3 | MOSAIC CO NEW | | 09/18/2017 | Citation Group | 43.000 | 916 | | 1,185 | 1,185 | (59) | | | (59) | | 1,185 | | (269) | (269) | 19 | | L |
| 620076-30-7 | MOTOROLA SOLUTIONS INC | | 09/18/2017 | Citation Group | 3.000 | 256 | | 183 | 245 | (65) | | | (65) | | 183 | | 73 | 73 | 4 | | L |
| 626717-10-2 | MURPHY OIL CORP | | 07/25/2017 | Citation Group | 199.000 | 5,116 | | 9,264 | 5,852 | 3,133 | | | 3,133 | | 9,264 | | (4,148) | (4,148) | 94 | | L |
| 637071-10-1 | NATIONAL OILWELL VARCO INC | | 09/18/2017 | Citation Group | 50.000 | 1,738 | | 1,674 | 1,767 | (188) | | | (188) | | 1,674 | | 64 | 64 | 5 | | L |
| 63938C-10-8 | NAVIENT CORP | | 09/18/2017 | Citation Group | 11.000 | 153 | | 163 | 181 | (18) | | | (18) | | 163 | | (10) | (10) | 6 | | L |
| 64110D-10-4 | NETAPP INC | | 09/18/2017 | Citation Group | 24.000 | 975 | | 854 | 823 | 6 | | | 6 | | 854 | | 121 | 121 | 14 | | L |
| 64110L-10-6 | NETFLIX INC | | 09/18/2017 | Citation Group | 9.000 | 1,661 | | 503 | 1,099 | (615) | | | (615) | | 503 | | 1,159 | 1,159 | | | L |
| 651290-10-8 | NEWFIELD EXPL CO | | 09/18/2017 | Citation Group | 25.000 | 692 | | 696 | 966 | (304) | | | (304) | | 696 | | (4) | (4) | | | L |
| 654106-10-3 | NIKE INC | | 09/18/2017 | Citation Group | 76.000 | 4,065 | | 2,252 | 3,761 | (1,612) | | | (1,612) | | 2,252 | | 1,813 | 1,813 | 43 | | L |
| 655844-10-8 | NORFOLK SOUTHERN CORP | | 09/18/2017 | Citation Group | 13.000 | 1,655 | | 1,149 | 1,380 | (258) | | | (258) | | 1,149 | | 506 | 506 | 25 | | L |
| 670346-10-5 | NUCOR CORP | | 09/18/2017 | Citation Group | 24.000 | 1,302 | | 1,176 | 1,289 | (241) | | | (241) | | 1,176 | | 126 | 126 | 25 | | L |
| 67066G-10-4 | NVIDIA CORP | | 09/18/2017 | Citation Group | 39.000 | 7,314 | | 1,143 | 3,798 | (3,017) | | | (3,017) | | 1,143 | | 6,171 | 6,171 | 17 | | L |
| 67103H-10-7 | O REILLY AUTOMOTIVE INC NEW | | 09/18/2017 | Citation Group | 9.000 | 1,891 | | 1,191 | 2,482 | (1,311) | | | (1,311) | | 1,191 | | 700 | 700 | | | L |
| 674599-10-5 | OCCIDENTAL PETE CORP DEL | | 09/18/2017 | Citation Group | 28.000 | 1,730 | | 2,131 | 1,925 | 146 | | | 146 | | 2,131 | | (401) | (401) | 66 | | L |
| 693718-10-8 | PACCAR INC | | 09/18/2017 | Citation Group | 5.000 | 354 | | 281 | 320 | (38) | | | (38) | | 281 | | 73 | 73 | 7 | | L |
| 695156-10-9 | PACKAGING CORP AMER | | 09/18/2017 | Citation Group | 1.000 | 116 | | 109 | | | | | | | 109 | | 8 | 8 | | | L |
| 701094-10-4 | PARKER HANNIFIN CORP | | 09/18/2017 | Citation Group | 4.000 | 694 | | 454 | 560 | (106) | | | (106) | | 454 | | 240 | 240 | 8 | | L |
| 712704-10-5 | PEOPLES UNITED FINANCIAL INC | | 09/18/2017 | Citation Group | 15.000 | 255 | | 219 | 258 | (68) | | | (68) | | 219 | | 36 | 36 | 7 | | L |
| 714046-10-9 | PERKINELMER INC | | 09/18/2017 | Citation Group | 1.000 | 69 | | 40 | 52 | (12) | | | (12) | | 40 | | 29 | 29 | | | L |
| 717081-10-3 | PFIZER INC | | 09/18/2017 | Citation Group | 145.000 | 5,153 | | 4,024 | 4,686 | (686) | | | (686) | | 4,024 | | 1,129 | 1,129 | 139 | | L |
| 718546-10-4 | PHILLIPS 66 | | 09/18/2017 | Citation Group | 29.000 | 2,561 | | 2,092 | 2,467 | (411) | | | (411) | | 2,092 | | 468 | 468 | 58 | | L |
| 71943U-10-4 | PHYSICIANS RLTY TR | | 09/13/2017 | VARIOUS | 9,390.000 | 172,552 | | 178,989 | | | | | | | 178,989 | | (6,437) | (6,437) | 2,160 | | L |
| 723787-10-7 | PIONEER NAT RES CO | | 09/18/2017 | Citation Group | 23.000 | 3,151 | | 3,339 | 3,867 | (770) | | | (770) | | 3,339 | | (188) | (188) | 1 | | L |
| 693475-10-5 | PNC FINL SVCS GROUP INC | | 09/18/2017 | Citation Group | 27.000 | 3,502 | | 2,055 | 3,158 | (1,103) | | | (1,103) | | 2,055 | | 1,447 | 1,447 | 50 | | L |
| 73278L-10-5 | POOL CORPORATION | | 08/08/2017 | Credit Suisse First Boston | 612.000 | 65,596 | | 25,108 | 63,856 | (38,748) | | | (38,748) | | 25,108 | | 40,488 | 40,488 | 416 | | L |
| 693506-10-7 | PPG INDS INC | | 09/18/2017 | Citation Group | 1.000 | 107 | | 91 | 95 | (4) | | | (4) | | 91 | | 16 | 16 | 1 | | L |
| 74144T-10-8 | PRICE T ROWE GROUP INC | | 09/18/2017 | Citation Group | 9.000 | 768 | | 699 | 675 | 22 | | | 22 | | 699 | | 69 | 69 | 10 | | L |
| 74251V-10-2 | PRINCIPAL FINL GROUP INC | | 09/18/2017 | Citation Group | 4.000 | 250 | | 175 | 230 | (57) | | | (57) | | 175 | | 75 | 75 | 6 | | L |
| 744320-10-2 | PRUDENTIAL FINL INC | | 09/18/2017 | Citation Group | 16.000 | 1,654 | | 1,295 | 1,648 | (371) | | | (371) | | 1,295 | | 359 | 359 | 38 | | L |
| 745867-10-1 | PULTE GROUP INC | | 09/18/2017 | Citation Group | 3.000 | 79 | | 53 | 55 | (2) | | | (2) | | 53 | | 26 | 26 | 1 | | L |
| 693656-10-0 | PVH CORP | | 09/18/2017 | Citation Group | 1.000 | 128 | | 97 | 89 | 6 | | | 6 | | 97 | | 31 | 31 | | | L |
| 74736K-10-1 | QORVO INC | | 09/18/2017 | VARIOUS | 491.000 | 33,904 | | 33,112 | 608 | (85) | | | (85) | | 33,112 | | 791 | 791 | | | L |
| 747525-10-3 | QUALCOMM INC | | 09/18/2017 | Citation Group | 82.000 | 4,284 | | 4,732 | 5,239 | (600) | | | (600) | | 4,732 | | (449) | (449) | 96 | | 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) | | | | | | | | | | | | | | | | | | | | | |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | 09/18/2017 | Citation Group | 7.000 | 566 | | 518 | | | | | | | 518 | | 49 | 49 | 3 | | L |
| 7591EP-10-0 | REGIONS FINL CORP NEW | | 09/18/2017 | Citation Group | 38.000 | 532 | | 333 | 546 | (212) | | | (212) | | 333 | | 199 | 199 | 8 | | L |
| 761713-10-6 | REYNOLDS AMERICAN INC | | 07/25/2017 | CITATION GROUP/E | 956.000 | 62,522 | | 27,097 | 53,463 | (26,489) | | | (26,489) | | 27,097 | | 35,425 | 35,425 | 1,508 | | L |
| 773903-10-9 | ROCKWELL AUTOMATION INC | | 09/18/2017 | Citation Group | 7.000 | 1,226 | | 774 | 935 | (168) | | | (168) | | 774 | | 452 | 452 | 17 | | L |
| 778296-10-3 | ROSS STORES INC | | 09/18/2017 | Citation Group | 22.000 | 1,338 | | 740 | 1,425 | (702) | | | (701) | | 740 | | 597 | 597 | 8 | | L |
| 800422-10-7 | SANFILIPPO JOHN B & SON INC | | 07/24/2017 | Investment Technology Group | 1,484.000 | 98,001 | | 101,723 | | | | | | | 101,723 | | (3,722) | (3,722) | | | L |
| 808194-10-4 | SCHULMAN A INC | | 07/24/2017 | Investment Technology Group | 2,401.000 | 62,570 | | 78,492 | 80,313 | (1,821) | | | (1,821) | | 78,492 | | (15,923) | (15,923) | 1,477 | | L |
| 808513-10-5 | SCHWAB CHARLES CORP NEW | | 09/18/2017 | Citation Group | 58.000 | 2,357 | | 1,505 | 2,262 | (785) | | | (785) | | 1,505 | | 852 | 852 | 14 | | L |
| 811065-10-1 | SCRIPPS NETWORKS INTERACT INC | | 09/18/2017 | Citation Group | 1.000 | 86 | | 72 | 70 | 1 | | | 1 | | 72 | | 13 | 13 | 1 | | L |
| 81211K-10-0 | SEALED AIR CORP NEW | | 09/18/2017 | Citation Group | 3.000 | 129 | | 98 | 135 | (38) | | | (38) | | 98 | | 31 | 31 | 2 | | L |
| 812578-10-2 | SEATTLE GENETICS INC | | 07/24/2017 | Investment Technology Group | 2,431.000 | 132,268 | | 144,213 | | | | | | | 144,213 | | (11,946) | (11,946) | | | L |
| 81618T-10-0 | SELECT INCOME REIT | | 07/24/2017 | Investment Technology Group | 6,116.000 | 143,187 | | 153,969 | 154,123 | (154) | | | (154) | | 153,969 | | (10,782) | (10,782) | 9,357 | | L |
| 828806-10-9 | SIMON PPTY GROUP INC NEW | | 09/18/2017 | Citation Group | 7.000 | 1,131 | | 1,026 | 1,220 | (217) | | | (217) | | 1,026 | | 105 | 105 | 37 | | L |
| 784305-10-4 | SJW CORP | | 08/08/2017 | Credit Suisse First Boston | 1,586.000 | 86,371 | | 74,173 | 88,784 | (14,612) | | | (14,612) | | 74,173 | | 12,198 | 12,198 | 690 | | L |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC | | 09/18/2017 | Citation Group | 11.000 | 1,182 | | 1,082 | 810 | 256 | | | 256 | | 1,082 | | 101 | 101 | 10 | | L |
| 78440X-10-1 | SL GREEN RLTY CORP | | 09/18/2017 | Citation Group | 9.000 | 884 | | 1,170 | 920 | 203 | | | 203 | | 1,170 | | (286) | (286) | 20 | | L |
| 831865-20-9 | SMITH A O | | 09/18/2017 | Citation Group | 4.000 | 233 | | 220 | | | | | | | 220 | | 13 | 13 | 1 | | L |
| 832696-40-5 | SMUCKER J M CO | | 09/18/2017 | Citation Group | 7.000 | 777 | | 712 | 883 | (184) | | | (184) | | 712 | | 66 | 66 | 16 | | L |
| 838518-10-8 | SOUTH JERSEY INDS INC | | 08/08/2017 | Credit Suisse First Boston | 3,687.000 | 128,312 | | 130,652 | | | | | | | 130,652 | | (2,340) | (2,340) | 1,005 | | L |
| 844741-10-8 | SOUTHWEST AIRLS CO | | 09/18/2017 | Citation Group | 65.000 | 3,515 | | 1,305 | 3,231 | (1,935) | | | (1,935) | | 1,305 | | 2,210 | 2,210 | 31 | | L |
| 78469C-10-3 | SP PLUS CORP | | 07/24/2017 | Investment Technology Group | 6,139.000 | 198,112 | | 174,302 | 106,998 | (9,934) | | | (9,934) | | 174,302 | | 23,810 | 23,810 | | | L |
| 855030-10-2 | STAPLES INC | | 09/13/2017 | Citation Group | 785.000 | 8,046 | | 8,368 | 6,815 | 1,271 | | | 1,271 | | 8,368 | | (322) | (322) | 275 | | L |
| 855244-10-9 | STARBUCKS CORP | | 09/18/2017 | Citation Group | 56.000 | 3,062 | | 2,130 | 3,039 | (984) | | | (984) | | 2,130 | | 932 | 932 | 41 | | L |
| 858912-10-8 | STERICYCLE INC | | 09/18/2017 | Citation Group | 3.000 | 213 | | 334 | 227 | 102 | | | 102 | | 334 | | (121) | (121) | | | L |
| 867914-10-3 | SUNTRUST BKS INC | | 09/18/2017 | Citation Group | 25.000 | 1,389 | | 889 | 1,364 | (482) | | | (482) | | 889 | | 500 | 500 | 24 | | L |
| 871503-10-8 | SYMANTEC CORP | | 09/18/2017 | Citation Group | 47.000 | 1,587 | | 988 | 1,097 | (140) | | | (140) | | 988 | | 599 | 599 | 11 | | L |
| 87165B-10-3 | SYNCHRONY FINL | | 09/18/2017 | Citation Group | 8.000 | 234 | | 244 | 290 | (46) | | | (46) | | 244 | | (10) | (10) | 3 | | L |
| 871829-10-7 | SYSCO CORP | | 09/18/2017 | Citation Group | 7.000 | 377 | | 248 | 388 | (139) | | | (139) | | 248 | | 129 | 129 | 7 | | L |
| 87612E-10-6 | TARGET CORP | | 09/18/2017 | Citation Group | 55.000 | 3,249 | | 3,195 | 3,819 | (736) | | | (736) | | 3,195 | | 55 | 55 | 103 | | L |
| 87901J-10-5 | TEGNA INC COM | | 07/24/2017 | Investment Technology Group | 6,111.000 | 90,398 | | 100,931 | | | | | | | 100,931 | | (10,533) | (10,533) | 428 | | L |
| 882508-10-4 | TEXAS INSTRS INC | | 09/18/2017 | Citation Group | 56.000 | 4,823 | | 2,465 | 4,014 | (1,628) | | | (1,628) | | 2,465 | | 2,358 | 2,358 | 83 | | L |
| 883203-10-1 | TEXTRON INC | | 09/18/2017 | Citation Group | 15.000 | 787 | | 480 | 728 | (249) | | | (249) | | 480 | | 307 | 307 | 1 | | L |
| 886547-10-8 | TIFFANY & CO NEW | | 09/18/2017 | Citation Group | 4.000 | 358 | | 342 | 300 | 30 | | | 30 | | 342 | | 16 | 16 | 5 | | L |
| 887317-30-3 | TIME WARNER INC | | 09/18/2017 | Citation Group | 9.000 | 918 | | 559 | 850 | (310) | | | (310) | | 559 | | 359 | 359 | 11 | | L |
| 872540-10-9 | TJX COS INC NEW | | 09/18/2017 | Citation Group | 26.000 | 1,909 | | 1,413 | 1,928 | (540) | | | (540) | | 1,413 | | 495 | 495 | 23 | | L |
| 892356-10-6 | TRACTOR SUPPLY CO | | 09/18/2017 | Citation Group | 12.000 | 736 | | 731 | 892 | (174) | | | (174) | | 731 | | 5 | 5 | 10 | | L |
| 896288-10-7 | TRINET GROUP INC | | 08/08/2017 | Credit Suisse First Boston | 1,386.000 | 54,677 | | 31,123 | 35,509 | (4,386) | | | (4,386) | | 31,123 | | 23,554 | 23,554 | | | L |
| 896818-10-1 | TRIUMPH GROUP INC NEW | | 07/24/2017 | Investment Technology Group | 3,488.000 | 116,584 | | 92,738 | | | | | | | 92,738 | | 23,846 | 23,846 | 326 | | L |
| 90130A-10-1 | TWENTY FIRST CENTY FOX INC | | 09/18/2017 | Citation Group | 87.000 | 2,305 | | 2,743 | 2,342 | 305 | | | 305 | | 2,743 | | (438) | (438) | 15 | | L |
| 90130A-20-0 | TWENTY FIRST CENTY FOX INC | | 09/18/2017 | Citation Group | 91.000 | 2,368 | | 2,674 | 2,391 | 195 | | | 195 | | 2,674 | | (307) | (307) | 16 | | L |
| 902681-10-5 | UGI CORP NEW | | 08/08/2017 | Credit Suisse First Boston | 1,853.000 | 88,993 | | 67,106 | 85,386 | (18,280) | | | (18,280) | | 67,106 | | 21,886 | 21,886 | 1,343 | | L |
| 904311-10-7 | UNDER ARMOUR INC | | 09/18/2017 | Citation Group | 16.000 | 278 | | 430 | 430 | (25) | | | (25) | | 430 | | (153) | (153) | | | L |
| 904311-20-6 | UNDER ARMOUR INC | | 09/18/2017 | Citation Group | 9.000 | 145 | | 300 | 217 | 75 | | | 75 | | 300 | | (155) | (155) | | | L |
| 907818-10-8 | UNION PAC CORP | | 09/18/2017 | Citation Group | 44.000 | 4,929 | | 3,055 | 4,562 | (1,507) | | | (1,507) | | 3,055 | | 1,874 | 1,874 | 85 | | L |
| 910047-10-9 | UNITED CONTL HLDGS INC | | 09/18/2017 | Citation Group | 33.000 | 1,917 | | 1,968 | 2,405 | (437) | | | (437) | | 1,968 | | (51) | (51) | | | L |
| 911363-10-9 | UNITED RENTALS INC | | 09/18/2017 | Citation Group | 9.000 | 1,165 | | 907 | 870 | (43) | | | (43) | | 907 | | 258 | 258 | | | L |
| 913017-10-9 | UNITED TECHNOLOGIES CORP | | 09/18/2017 | Citation Group | 13.000 | 1,466 | | 1,163 | 1,425 | (263) | | | (263) | | 1,163 | | 303 | 303 | 28 | | L |
| 91529Y-10-6 | UNUM GROUP | | 09/18/2017 | Citation Group | 5.000 | 245 | | 161 | 220 | (59) | | | (59) | | 161 | | 84 | 84 | 3 | | L |
| 902973-30-4 | US BANCORP DEL | | 09/18/2017 | Citation Group | 55.000 | 2,880 | | 2,175 | 2,798 | (651) | | | (651) | | 2,175 | | 706 | 706 | 46 | | 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) | | | | | | | | | | | | | | | | | | | | | |
| 91913Y-10-0 | VALERO ENERGY CORP NEW | | 09/18/2017 | Citation Group | 22.000 | 1,588 | | 1,054 | 1,478 | (448) | | | (448) | | 1,054 | | 534 | 534 | 46 | | L |
| 918194-10-1 | VCA INC | | 07/24/2017 | Investment Technology Group | 1,220.000 | 112,844 | | 68,617 | 83,753 | (15,136) | | | (15,136) | | 68,617 | | 44,227 | 44,227 | | | L |
| 92343E-10-2 | VERISIGN INC | | 09/18/2017 | Citation Group | 2.000 | 210 | | 95 | 152 | (57) | | | (57) | | 95 | | 115 | 115 | | | L |
| 92343V-10-4 | VERIZON COMMUNICATIONS INC | | 09/18/2017 | Citation Group | 176.000 | 8,462 | | 8,269 | 9,192 | (1,102) | | | (1,102) | | 8,269 | | 193 | 193 | 301 | | L |
| 92553P-20-1 | VIACOM INC NEW | | 09/18/2017 | Citation Group | 14.000 | 382 | | 564 | 466 | 73 | | | 73 | | 564 | | (182) | (182) | 8 | | L |
| 929042-10-9 | VORNADO RLTY TR | | 09/18/2017 | VARIOUS | 3.000 | 3,403 | | 3,376 | 3,366 | (70) | | | (70) | | 3,376 | | 28 | 28 | 6 | | L |
| 931142-10-3 | WAL-MART STORES INC | | 09/18/2017 | Citation Group | 35.000 | 2,800 | | 2,573 | 2,411 | 154 | | | 154 | | 2,573 | | 226 | 226 | 74 | | L |
| 94188P-10-1 | WATERSTONE FINL INC MD | | 07/24/2017 | Investment Technology Group | 4,864.000 | 92,099 | | 81,648 | 89,498 | (7,850) | | | (7,850) | | 81,648 | | 10,451 | 10,451 | 4,183 | | L |
| 949746-10-1 | WELLS FARGO & CO NEW | | 09/18/2017 | Citation Group | 204.000 | 10,751 | | 7,020 | 11,151 | (4,220) | | | (4,220) | | 7,020 | | 3,730 | 3,730 | 233 | | L |
| 959802-10-9 | WESTERN UN CO | | 09/18/2017 | Citation Group | 17.000 | 325 | | 262 | 369 | (107) | | | (107) | | 262 | | 62 | 62 | 6 | | L |
| 966837-10-6 | WHOLE FOODS MKT INC | | 08/28/2017 | MERGER | 399.000 | 16,758 | | 15,341 | 11,350 | 2,710 | | | 2,710 | | 15,341 | | 1,417 | 1,417 | 175 | | L |
| 969457-10-0 | WILLIAMS COS INC DEL | | 09/18/2017 | Citation Group | 48.000 | 1,467 | | 1,586 | 1,175 | 118 | | | 118 | | 1,586 | | (119) | (119) | 27 | | L |
| 98310W-10-8 | WYNDHAM WORLDWIDE CORP | | 09/18/2017 | Citation Group | 2.000 | 203 | | 101 | 153 | (52) | | | (52) | | 101 | | 102 | 102 | 4 | | L |
| 984121-60-8 | XEROX CORP | | 09/18/2017 | Citation Group | 9.000 | 291 | | 279 | | | | | | | 279 | | 12 | 12 | 2 | | L |
| 983919-10-1 | XILINX INC | | 09/18/2017 | Citation Group | 12.000 | 836 | | 497 | 724 | (228) | | | (228) | | 497 | | 339 | 339 | 12 | | L |
| 989701-10-7 | ZIONS BANCORPORATION | | 09/18/2017 | Citation Group | 7.000 | 308 | | 195 | 300 | (107) | | | (107) | | 195 | | 113 | 113 | 2 | | L |
| G0408V-10-2 | AON PLC | C | 09/18/2017 | Citation Group | 2.000 | 288 | | 163 | 223 | (61) | | | (61) | | 163 | | 126 | 126 | 2 | | L |
| 110448-10-7 | BRITISH AMERN TOB PLC | C | 08/04/2017 | VARIOUS | 502.856 | 35,111 | | 34,378 | | | | | | | 34,378 | | 733 | 733 | | | L |
| Y09827-10-9 | BROADCOM LTD SHS | C | 09/18/2017 | Citation Group | 10.000 | 2,498 | | 1,100 | 1,701 | (687) | | | (688) | | 1,100 | | 1,398 | 1,398 | 20 | | L |
| G27823-10-6 | DELPHI AUTOMOTIVE PLC | C | 09/18/2017 | Citation Group | 6.000 | 603 | | 360 | 404 | (44) | | | (44) | | 360 | | 243 | 243 | 5 | | L |
| G29183-10-3 | EATON CORP PLC | C | 09/18/2017 | Citation Group | 27.000 | 2,103 | | 1,717 | 1,811 | (94) | | | (94) | | 1,717 | | 386 | 386 | 41 | | L |
| G3223R-10-8 | EVEREST RE GROUP LTD | C | 09/18/2017 | Citation Group | 2.000 | 453 | | 511 | | | | | | | 511 | | (58) | (58) | | | L |
| H2906T-10-9 | GARMIN LTD | C | 09/18/2017 | Citation Group | 5.000 | 262 | | 225 | 239 | (17) | | | (17) | | 225 | | 37 | 37 | 5 | | L |
| G491BT-10-8 | INVESCO LTD | C | 09/18/2017 | Citation Group | 12.000 | 401 | | 401 | 363 | 36 | | | 36 | | 401 | | 1 | 1 | 10 | | L |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES N V | C | 09/18/2017 | Citation Group | 25.000 | 2,389 | | 1,935 | 2,085 | (206) | | | (206) | | 1,935 | | 454 | 454 | 69 | | L |
| G5785G-10-7 | MALLINCKRODT PUB LTD CO | C | 07/25/2017 | Citation Group | 115.000 | 5,452 | | 10,077 | 5,729 | 4,347 | | | 4,347 | | 10,077 | | (4,625) | (4,625) | | | L |
| G60754-10-1 | MICHAEL KORS HLDGS LTD | C | 09/18/2017 | Citation Group | 18.000 | 804 | | 995 | 774 | 221 | | | 221 | | 995 | | (191) | (191) | | | L |
| 594837-30-4 | MICRO FOCUS INTERNATIONAL PLC | C | 09/18/2017 | VARIOUS | 272.580 | 8,837 | | 4,911 | | | | | | | 4,911 | | 3,926 | 3,926 | | | L |
| 607409-10-9 | MOBILE TELESYSTEMS PJSC | C | 07/24/2017 | Investment Technology Group | 11,273.000 | 93,796 | | 105,612 | | | | | | | 105,612 | | (11,816) | (11,816) | 4,641 | | L |
| G6518L-10-8 | NIELSEN HLDGS PLC SHS EUR | C | 09/18/2017 | Citation Group | 6.000 | 241 | | 256 | 252 | 4 | | | 4 | | 256 | | (14) | (14) | 6 | | L |
| G7S00T-10-4 | PENTAIR PLC | C | 09/18/2017 | Citation Group | 9.000 | 590 | | 576 | 497 | 70 | | | 70 | | 576 | | 14 | 14 | 9 | | L |
| G97822-10-3 | PERRIGO CO PLC | C | 09/18/2017 | Citation Group | 16.000 | 1,386 | | 1,062 | 1,332 | 910 | | 1,180 | (269) | | 1,062 | | 323 | 323 | 7 | | L |
| 806857-10-8 | SCHLUMBERGER LTD | C | 09/18/2017 | Citation Group | 87.000 | 5,904 | | 7,266 | 7,037 | 7 | | | 7 | | 7,266 | | (1,362) | (1,362) | 134 | | L |
| G7945M-10-7 | SEAGATE TECHNOLOGY PLC | C | 09/18/2017 | Citation Group | 23.000 | 771 | | 1,135 | 863 | 255 | | | 255 | | 1,135 | | (364) | (364) | 35 | | L |
| G81276-10-0 | SIGNET JEWELERS LIMITED | C | 09/18/2017 | Citation Group | 13.000 | 877 | | 901 | 1,225 | 528 | | 853 | (325) | | 901 | | (23) | (23) | 11 | | L |
| H84989-10-4 | TE CONNECTIVITY LTD | C | 09/18/2017 | Citation Group | 11.000 | 909 | | 583 | 758 | (179) | | | (179) | | 583 | | 326 | 326 | 14 | | L |
| G87110-10-5 | TECHNIPFMC PLC | C | 09/18/2017 | Citation Group | 77.000 | 2,097 | | 2,642 | | | | | | | 2,642 | | (545) | (545) | | | L |
| H8817H-10-0 | TRANSOCEAN LTD | C | 07/25/2017 | Citation Group | 475.000 | 4,161 | | 8,027 | 6,648 | 1,172 | | | 1,172 | | 8,027 | | (3,866) | (3,866) | | | L |
| 984245-10-0 | YPF SOCIEDAD ANONIMA | C | 07/24/2017 | Investment Technology Group | 5,757.000 | 115,467 | | 137,953 | | | | | | | 137,953 | | (22,486) | (22,486) | | | L |
| 9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,020,648 | | 3,629,257 | 2,709,812 | (486,994) | | 2,046 | (489,040) | | 3,629,257 | | 391,391 | 391,391 | 52,339 | | |
| 9799997 - Subtotal - Common Stocks - Part 4 | | | | | | 4,020,648 | | 3,629,257 | 2,709,812 | (486,994) | | 2,046 | (489,040) | | 3,629,257 | | 391,391 | 391,391 | 52,339 | | |
| 9799999 - Subtotal - Common Stocks | | | | | | 4,020,648 | | 3,629,257 | 2,709,812 | (486,994) | | 2,046 | (489,040) | | 3,629,257 | | 391,391 | 391,391 | 52,339 | | |
| 9899999 - Subtotal - Preferred and Common Stocks | | | | | | 4,020,648 | | 3,629,257 | 2,709,812 | (486,994) | | 2,046 | (489,040) | | 3,629,257 | | 391,391 | 391,391 | 52,339 | | |
| 9999999 - TOTALS | | | | | | 7,834,371 | | 7,459,212 | 4,747,971 | (486,994) | (13,985) | 2,046 | (503,026) | | 7,443,747 | | 390,625 | 390,625 | 84,467 | | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Exchange, Counterparty or Central Clearinghouse | | | | | | | | | | | | | | | | | | | |
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/Exhibit Identifier | Type(s) of Risk(s) (a) | Name | LEI | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |

# NONE

(a)

| Code | Description of Hedged Risk(s) |
|---|---|

**NONE**

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|

**NONE**

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Exchange | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Name | Legal Entity Identifier (LEI) | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |

# NONE

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|

**NONE**

(a)

| Code | Description of Hedged Risk(s) |
|---|---|

**NONE**

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|

**NONE**

# SCHEDULE DB - Part D - Section 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description of Exchange, Counterparty or Central Clearinghouse | | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book/Adjusted Carrying Value 5 Contracts With Book/Adjusted Carrying Value > 0 | 6 Contracts With Book/Adjusted Carrying Value < 0 | 7 Exposure Net of Collateral | Fair Value 8 Contracts With Fair Value > 0 | 9 Contracts With Fair Value < 0 | 10 Exposure Net of Collateral | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|---|---|---|---|---|---|---|---|---|---|---|---|

NONE

| | | |
|---|---|---|
| 1. Offset per SSAP No. 64 | ................. | ................... |
| 2. Net after right of offset per SSAP No. 64 | ................. | ................... |

# SCHEDULE DB - Part D - Section 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|---|
| Name | Legal Entity Identifier (LEI) | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |

NONE

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|---|
| Name | Legal Entity Identifier (LEI) | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Dates |
|---|---|---|---|---|---|---|

# NONE

General Interrogatories:
1. Total activity for the year to date Fair Value $ ............................ Book/Adjusted Carrying Value $ ............................
2. Average Balance for the year to date Fair Value $ ............................ Book/Adjusted Carrying Value $ ............................
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation
NAIC 1 $ .................. ; NAIC 2 $ .................. ; NAIC 3 $ .................. ; NAIC 4 $ .................. ; NAIC 5 $ .................. ; NAIC 6 $ ..................

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation/Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Dates |
|---|---|---|---|---|---|---|

NONE

General Interrogatories:
1. Total activity for the year to date Fair Value $ ........................... Book/Adjusted Carrying Value $ .............................
2. Average Balance for the year to date Fair Value $ ........................... Book/Adjusted Carrying Value $ .............................

# 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 | | | 1,860 | | (2,918,119) | (3,024,380) | (7,732,414) | |
| 0199999 - TOTAL - Open Depositories | | | | 1,860 | | (2,918,119) | (3,024,380) | (7,732,414) | |
| 0399999 - TOTAL Cash on Deposit | | | | 1,860 | | (2,918,119) | (3,024,380) | (7,732,414) | |
| 0599999 - TOTALS | | | | 1,860 | | (2,918,119) | (3,024,380) | (7,732,414) | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| Bonds: U.S. Government - Issuer Obligations | | | | | | | |
| REPURCHASE AGREEMENT - PNC BANK | | 09/29/2017 | 0.150 | 10/01/2017 | 105,557,077 | 13,014 | |
| 0199999 - Bonds: U.S. Government - Issuer Obligations | | | | | 105,557,077 | 13,014 | |
| 0599999 - Bonds: Subtotals - U.S. Government Bonds | | | | | 105,557,077 | 13,014 | |
| 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 | | 08/31/2017 | | 11/29/2017 | 1,994,840 | 1,774 | |
| FEDL HOME LN MTG CORP DISC NT | | 09/20/2017 | | 11/21/2017 | 444,234 | 136 | |
| 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 | | | | | 2,439,074 | 1,910 | |
| 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 | | | | | 2,439,074 | 1,910 | |
| Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | |
| AMERICAN HONDA FIN CORP Disc C/P | | 09/06/2017 | | 10/16/2017 | 1,248,389 | 1,006 | |
| AMERICAN HONDA FIN CORP Disc C/P | | 09/19/2017 | | 12/09/2017 | 947,118 | 426 | |
| BMW US CAP LLC Disc C/P | | 07/06/2017 | | 10/04/2017 | 1,794,690 | 5,132 | |
| BANK TOKYO MITS Disc C/P | | 08/04/2017 | | 10/04/2017 | 598,770 | 1,170 | |
| CHARTA LLC Disc C/P | | 09/25/2017 | | 11/22/2017 | 499,010 | 102 | |
| CHEVRON CORP NEW Disc C/P | | 09/12/2017 | | 10/23/2017 | 998,767 | 571 | |
| CHEVRON CORP NEW Disc C/P | | 09/25/2017 | | 11/07/2017 | 739,024 | 136 | |
| CISCO SYS INC Disc C/P | | 09/19/2017 | | 11/08/2017 | 599,042 | 230 | |
| FAIRWAY FIN CORP Disc C/P | | 08/17/2017 | | 11/13/2017 | 697,793 | 1,127 | |
| FAIRWAY FIN CORP Disc C/P | | 09/05/2017 | | 12/04/2017 | 498,400 | 461 | |
| JPMORGAN SECURITIES LLC Disc C/P | | 08/11/2017 | | 10/19/2017 | 299,281 | 531 | |
| JOHNSON & JOHNSON Disc C/P | | 09/12/2017 | | 10/18/2017 | 799,144 | 451 | |
| JOHNSON & JOHNSON Disc C/P | | 08/02/2017 | | 10/23/2017 | 1,496,139 | 2,823 | |
| LIBERTY STR FDG CORP Disc C/P | | 08/10/2017 | | 11/03/2017 | 2,292,957 | 4,326 | |
| LILLY ELI & CO Disc C/P | | 08/03/2017 | | 09/03/2017 | 499,051 | 949 | |
| LILLY ELI & CO Disc C/P | | 09/18/2017 | | 10/17/2017 | 599,468 | 238 | |
| METLIFE SHORT TERM FG LLC Disc C/P | | 08/07/2017 | | 10/23/2017 | 1,496,150 | 2,748 | |
| METLIFE SHORT TERM FDG Disc C/P | | 09/22/2017 | | 12/07/2017 | 398,995 | 119 | |
| MICROSOFT CORP Disc C/P | | 08/14/2017 | | 10/10/2017 | 598,917 | 912 | |
| MICROSOFT CORP Disc C/P | | 09/12/2017 | | 11/02/2017 | 998,458 | 574 | |
| NEW YORK LIFE CAP CORP Disc C/P | | 07/06/2017 | | 10/04/2017 | 1,495,538 | 4,313 | |
| NEW YORK LIFE CAP Disc C/P | | 08/30/2017 | | 11/27/2017 | 797,680 | 833 | |
| NOVARTIS FIN CORP Disc C/P | | 09/20/2017 | | 10/06/2017 | 699,652 | 240 | |
| NOVARTIS FIN CORP Disc C/P | | 08/16/2017 | | 10/16/2017 | 1,097,838 | 1,630 | |
| OLD LINE FUNDING LLC Disc C/P | | 07/31/2017 | | 10/04/2017 | 498,890 | 1,059 | |
| OLD LINE FUNDING LLC Disc C/P | | 09/01/2017 | | 10/13/2017 | 599,160 | 600 | |
| OLD LINE FUNDING LLC Disc C/P | | 09/19/2017 | | 10/17/2017 | 499,533 | 200 | |
| STARBIRD FDG CORP Disc C/P | | 09/01/2017 | | 10/03/2017 | 1,198,795 | 1,130 | |
| STARBIRD FDG CORP Disc C/P | | 07/06/2017 | | 10/04/2017 | 797,340 | 2,571 | |
| STARBIRD FDG CORP Disc C/P | | 09/01/2017 | | 10/18/2017 | 693,839 | 741 | |
| VICTORY RECEIVABLES CORP Disc C/P | | 09/19/2017 | | 11/09/2017 | 1,696,966 | 713 | |
| 3299999 - Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 28,174,793 | 38,061 | |
| 3899999 - Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | 28,174,793 | 38,061 | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| 7799999 - Total Bonds - Subtotals - Issuer Obligations | | | | | 136,170,944 | 52,985 | |
| 8399999 - Total Bonds - Subtotals - Bonds | | | | | 136,170,944 | 52,985 | |
| 8699999 - Total Cash Equivalents | | | | | 136,170,944 | 52,985 | |