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QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code	1212 (Current Period), 1212 (Prior Period)	NAIC Company Code 12353	Employer's ID Number 20-3376102

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)

rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Lori Ann Johnston Mrs.	President
Jeffrey Craig Kuhn Mr.	Secretary
Steven Michael Cavanaugh Mr.	Treasurer #
James Frederick White, Jr. Mr.	Chairman

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resources Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

Lori Ann Johnston Mrs.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Vincent Mature Davis Mr.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Mark Duane Wagoner Mr.

State of Ohio
County of Lucas 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.

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ______, 2019

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 ______

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	91,920,606		91,920,606	166,396,843
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	18,014,534		18,014,534	37,922,715
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 $...............0 encumbrances)				
4.2 Properties held for the production of income (less $...............0 encumbrances)				
4.3 Properties held for sale (less $...............0 encumbrances)				
5. Cash ($......28,933,020), cash equivalents ($.......4,743,348) and short-term investments ($.......1,025,650)	34,702,018		34,702,018	23,816,536
6. Contract loans (including $...............0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	195,343		195,343	16,967
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	144,832,501		144,832,501	228,153,061
13. Title plants less $...............0 charged off (for Title insurers only)				
14. Investment income due and accrued	677,938		677,938	1,145,192
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	15,000,000		15,000,000	16,500,000
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...............0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($...............0) and contracts subject to redetermination ($...............0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				669,811
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($...............0)				
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	37,711		37,711	5,730,892
24. Health care ($......16,021,715) and other amounts receivable	16,021,715		16,021,715	16,894,376
25. Aggregate write-ins for other-than-invested assets	34,630,731	35,200	34,595,531	20,536,787
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	211,200,596	35,200	211,165,396	289,630,119
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	211,200,596	35,200	211,165,396	289,630,119
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid and other	35,200	35,200		
2502. ODM receivable	34,595,531		34,595,531	20,536,787
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	34,630,731	35,200	34,595,531	20,536,787

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...............0 reinsurance ceded)	122,933,307		122,933,307	107,452,323
2.	Accrued medical incentive pool and bonus amounts	2,388,739		2,388,739	2,486,228
3.	Unpaid claims adjustment expenses	2,201,000		2,201,000	1,762,000
4.	Aggregate health policy reserves, including the liability of $...............0 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				
9.	General expenses due or accrued	16,592,964		16,592,964	22,954,552
10.1	Current federal and foreign income tax payable and interest thereon (including $...............0 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	1,664,351		1,664,351	3,199,305
13.	Remittances and items not allocated				
14.	Borrowed money (including $...............0 current) and interest thereon $...............0 (including $...............0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	6,430,589		6,430,589	4,799,195
16.	Derivatives				
17.	Payable for securities	2,137,288		2,137,288	6,735,283
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($...............0 authorized reinsurers, $...............0 unauthorized reinsurers and $...............0 certified reinsurers)				
20.	Reinsurance in unauthorized and certified ($...............0) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including $...............0 current)				
24.	Total liabilities (Lines 1 to 23)	154,348,238		154,348,238	149,388,886
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	58,621,685	58,621,685
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	(1,804,527)	81,619,548
32.	Less treasury stock, at cost:				
	32.1 ....0 shares common (value included in Line 26 $...............0)	XXX	XXX		
	32.2 ....0 shares preferred (value included in Line 27 $...............0)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	56,817,158	140,241,233
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	211,165,396	289,630,119
DETAILS OF WRITE-INS					
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
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 (Lines 2501 through 2503 plus 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 (Lines 3001 through 3003 plus 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	X X X	1,446,360	1,465,214	2,920,593
2.	Net premium income (including $..............0 non-health premium income)	X X X	717,719,777	617,555,237	1,332,258,262
3.	Change in unearned premium reserves and reserves for rate credits	X X X			
4.	Fee-for-service (net of $..............0 medical expenses)	X X X			
5.	Risk revenue	X X X			
6.	Aggregate write-ins for other health care related revenues	X X X		7,645,532	8,849,903
7.	Aggregate write-ins for other non-health revenues	X X X			
8.	Total revenues (Lines 2 to 7)	X X X	717,719,777	625,200,769	1,341,108,165
Hospital and Medical:					
9.	Hospital/medical benefits		530,782,262	372,577,483	832,392,530
10.	Other professional services		2,527,240	2,250,157	5,378,838
11.	Outside referrals				
12.	Emergency room and out-of-area		35,679,807	31,002,734	69,818,444
13.	Prescription drugs		145,653,650	137,854,443	287,519,673
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		588,000	35,000	2,059,404
16.	Subtotal (Lines 9 to 15)		715,230,959	543,719,817	1,197,168,889
Less:					
17.	Net reinsurance recoveries		1,922,009	4,299,211	5,335,878
18.	Total hospital and medical (Lines 16 minus 17)		713,308,950	539,420,606	1,191,833,011
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $.......8,369,356 cost containment expenses		9,827,985	3,992,394	18,438,856
21.	General administrative expenses		84,601,553	84,473,407	158,725,903
22.	Increase in reserves for life and accident and health contracts (including $..............0 increase in reserves for life only)				
23.	Total underwriting deductions (Lines 18 through 22)		807,738,488	627,886,407	1,368,997,770
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(90,018,711)	(2,685,638)	(27,889,605)
25.	Net investment income earned		2,041,538	2,128,632	5,983,818
26.	Net realized capital gains (losses) less capital gains tax of $..............0		2,801,430	(545,170)	(1,549,987)
27.	Net investment gains or (losses) (Lines 25 plus 26)		4,842,968	1,583,462	4,433,831
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $..............0) (amount charged off $..............0)]				
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 (Lines 24 plus 27 plus 28 plus 29)	X X X	(85,175,743)	(1,102,176)	(23,455,774)
31.	Federal and foreign income taxes incurred	X X X			
32.	Net income (loss) (Lines 30 minus 31)	X X X	(85,175,743)	(1,102,176)	(23,455,774)
DETAILS OF WRITE-INS					
0601.	Performance revenue	X X X		7,645,532	8,849,903
0602.		X X X			
0603.		X X X			
0698.	Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X		7,645,532	8,849,903
0701.		X X X			
0702.		X X X			
0703.		X X X			
0798.	Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.					
1402.					
1403.					
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.					
2902.					
2903.					
2998.	Summary of remaining write-ins for Line 29 from overflow page				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	140,241,233	169,387,953	169,387,953
34.	Net income or (loss) from Line 32	(85,175,743)	(1,102,176)	(23,455,774)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $...............0	1,755,168	81,528	(5,675,806)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	(3,500)	(12,440)	(15,140)
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 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	(83,424,075)	(1,033,088)	(29,146,720)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	56,817,158	168,354,865	140,241,233
DETAILS OF WRITE-INS				
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page			
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	719,219,777	612,955,237	1,324,158,262
2.	Net investment income	2,722,737	2,563,554	6,549,344
3.	Miscellaneous income		7,645,532	8,849,903
4.	TOTAL (Lines 1 to 3)	721,942,514	623,164,323	1,339,557,509
5.	Benefit and loss related payments	696,382,983	553,594,057	1,190,243,572
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	100,352,126	89,954,008	177,815,730
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)			
10.	TOTAL (Lines 5 through 9)	796,735,109	643,548,065	1,368,059,302
11.	Net cash from operations (Line 4 minus Line 10)	(74,792,595)	(20,383,742)	(28,501,793)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	119,621,882	49,012,910	99,136,388
	12.2 Stocks	28,953,859	1,386,171	2,909,403
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			1,653,061
	12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	148,575,741	50,399,081	103,698,852
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	45,668,368	51,893,344	102,402,901
	13.2 Stocks	4,138,728	1,677,909	4,997,155
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	4,817,945	3,301,371	479,398
	13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	54,625,041	56,872,624	107,879,454
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)	93,950,700	(6,473,543)	(4,180,602)
	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)	(8,272,623)	(10,165,247)	(20,125,413)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(8,272,623)	(10,165,247)	(20,125,413)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	10,885,482	(37,022,532)	(52,807,808)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	23,816,536	76,624,343	76,624,343
	19.2 End of period (Line 18 plus Line 19.1)	34,702,018	39,601,811	23,816,536

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				
20.0002				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	237,600								237,600	
2. First Quarter	240,668								240,668	
3. Second Quarter	244,987								244,987	
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	1,446,360								1,446,360	
Total Member Ambulatory Encounters for Period:										
7. Physician	206,960								206,960	
8. Non-Physician	31,779								31,779	
9. Total	238,739								238,739	
10. Hospital Patient Days Incurred	149,589								149,589	
11. Number of Inpatient Admissions	19,844								19,844	
12. Health Premiums Written (a)	719,475,954								719,475,954	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	719,475,954								719,475,954	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	699,207,129								699,207,129	
18. Amount Incurred for Provision of Health Care Services	715,230,958								715,230,958	

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $..............0.

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	17,186,798	4,837,865	1,315,321	1,547,595	2,833,368	27,720,947
0499999 Subtotals	17,186,798	4,837,865	1,315,321	1,547,595	2,833,368	27,720,947
0599999 Unreported claims and other claim reserves						95,212,360
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						122,933,307
0899999 Accrued Medical Incentive Pool And Bonus Amounts						2,388,739

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	103,989,926	592,707,194	7,697,291	115,236,016	111,687,217	107,452,322
8. Other health						
9. Health subtotal (Lines 1 to 8)	103,989,926	592,707,194	7,697,291	115,236,016	111,687,217	107,452,322
10. Healthcare receivables (a)		4,066,049				4,608,894
11. Other non-health						
12. Medical incentive pools and bonus amounts	685,489		1,800,739	588,000	2,486,228	2,486,228
13. Totals (Lines 9 - 10 + 11 + 12)	104,675,415	588,641,145	9,498,030	115,824,016	114,173,445	105,329,656

(a) Excludes $..............0 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Paramount Advantage (Company) are presented on a basis of accounting practices prescribed by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed practices by the State of Ohio.

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 of Domicile	Jun 30 2019	Dec. 31 2018
NET INCOME	Ohio		
Paramount Advantage state basis		(85,175,743)	(23,455,774)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(85,175,743)	(23,455,774)
SURPLUS			
Paramount Advantage state basis		56,817,158	140,241,233
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		56,817,158	14,0241,233

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Expenses incurred in connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. The Company has no common stock investments.
4. The Company has no preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.

Notes to Financial Statement

9. The Company does not invest in derivatives.
10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
11. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on limited past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.
12. The Company has not modified its capitalization policy from the prior period.
13. The Company estimates its pharmaceutical rebate receivables based on historical cash payments and actual prescriptions filled.

2. Accounting Changes and Corrections of Errors

-NOT APPLICABLE

3. Business Combinations and Goodwill

-NOT APPLICABLE

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

A. The company does not have any Mortgage Loan investments.

B. The company is not a creditor for any Restructured Debt.

C. The company does not have any reverse mortgages.

D. The company does not have any loan-backed securities.

E. The company does not have any repurchase agreements or security lending transactions.

F. The company does not have any repurchase agreements.

G. The company does not have any reverse repurchase agreements.

H. The company does not have repurchase agreements accounted for as a sale.

I. The company does not have reverse repurchase agreements accounted for as a sale.

J. The company does not have any real estate investments

K. The company does not have any low-income housing tax credits.

L. Restricted Assets

M. The company does not have any working capital financing investments.

Notes to Financial Statement

N. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.

O. The company does not have any structured notes.

P. The company does not have any 5* securities.

Q. The company does not have any short sales.

R. Prepayment Penalty and Acceleration Fees
No significant change.

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

7. Investment Income

No significant change.

8. Derivative Instruments

-NOT APPLICABLE

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates

No significant changes.

11. Debt

-NOT APPLICABLE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

-NOT APPLICABLE

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

-NOT APPLICABLE

16. Off-Balance Sheet Risk

-NOT APPLICALBE

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

-NOT APPLICABLE

Notes to Financial Statement

18. Gain or loss to the Reporting Entity from Uninsured A&H Plans and the uninsured Portion of partially Insured Plans

    -NOT APPLICABLE

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

    -NOT APPLICABLE

20. Fair Value Measurement

A1.				
Description for each class of asset	Level 1	Level 2	Level 3	Total
Assets at fair value				
Common Stock				
Industrial and Misc	$ 14,311,395			$ 14,311,395
Mutual Funds	3,703,139			3,703,139
Total Common Stock	18,014,534	-	-	18,014,534
Total Assets at Fair Value	$ 18,014,534	-	-	$ 18,014,534

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value	Not Practicable Carrying Value
Bonds	$ 93,339,433	$ 91,920,606		$ 93,339,433			
Common Stock	18,014,534	18,014,534	18,014,534				
Short term investments	1,022,769	1,025,650	1,022,769				
Cash Equivalents	4,742,867	4,743,348	4,742,867				
Cash	28,933,020	28,933,020	28,933,020				

21. Other Items

    No significant change.

22. Subsequent Events

    No significant change.

23. Reinsurance

    No significant change.

24. Retrospectively Rated Contracts

    -NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

    Reserves as of December 31, 2018 were $109,214,323. As of June 30, 2019, $105,489,390 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $7,697,291 a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicaid lines of insurance. Therefore, there has been a ($3,972,358) unfavorable prior-year development since December 31, 2018 to June 30, 2019. The increase is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

    -NOT APPLICABLE

27. Structured Settlements

Notes to Financial Statement

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	$ -
2. Date of the most recent evaluation of this liability	1/21/2019
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

-NOT APPLICABLE

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[X] No[ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes[X] No[ ] N/A[ ]

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:

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

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. 12/31/2015

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). 12/09/2016

6.4 By what department or departments?
Ohio Departmenet 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[ ] No[ ] N/A[X]

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

7.2 If yes, give full information

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
....	....	No	No	No	No
....	....	No	No	No	No

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

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

9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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: $ 0

13\. Amount of real estate and mortgages held in short-term investments: $ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[ ] No[X]
14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock		
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		
14.28	Total Investment in Parent included in Lines 14.21 to 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[ ] N/A[X]
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 the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	Three Mellon Center, Suite 153-3925, Pittsburg, PA

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]
17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Name of Firm or Individual	2 Affiliation
Income Research & Management	U
Crossmark Global Investments	U
Frontier Capital Management Company, LLC	U
Harbor (Int'l Core)	U
Harbor (Int's Growth)	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[ ] No[X]
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[ ] No[X]
17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104863	Income Resarch & Management	NA	SEC	DS
113360	Crossmark Global Investments	NA	SEC	DS
106274	Frontier Capital Management Company, LLC	NA	SEC	DS
128223	Harbor (Int'l Core)	NA	SEC	

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
110296	Harbor (Intt'l Growth)	549300OJXEENXLO4FW52	SEC	

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:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018 .
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent	101.000%
1.2	A&H cost containment percent	1.000%
1.3	A&H expense percent excluding cost containment expenses	12.000%
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.	$ 0
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.	$ 0
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes[ ] No[X]
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes[ ] No[X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
16535	36-4233459	01/01/2019	ZURICH AMER INS CO	NY	SSL/A/I	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only							
	1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	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 Columns 2 Through 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			719,475,954				719,475,954	
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			719,475,954				719,475,954	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	XXX			719,475,954				719,475,954	
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG	1	R Registered - Non-domiciled RRGs	
E Eligible - Reporting entities eligible or approved to write surplus lines in the state		Q Qualified - Qualified or accredited reinsurer	
N None of the above Not allowed to write business in the state	56		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

ORGANIZATION CHART

Paramount Advantage is ultimately controlled by ProMedica Health System, Inc., ("ProMedica"), a nonprofit holding company exempt from federal taxation under Section 501(c)(3) and 509(a)(3) of the Internal Revenue Code. The following coding system is used to show the interrelationships among the various members of the insurance holding company system:

l A circle means that ProMedica is the sole member/parent of the entity.
u Each entity marked with a diamond is a subsidiary of the entity listed directly above and denoted with a circle.
n Each entity marked with a square is a subsidiary of the entity listed directly above and marked with a diamond.
n Each entity marked with a small square is a subsidiary of the entity listed directly above and marked with a larger square
o Each entity marked with an open circle is a subsidiary of the entity listed directly above and marked with a small square.
Ø Each entity marked with an arrow is a member of the insurance holding company system.

The following list depicts the identities and interrelationships of affiliated persons within the insurance holding company system:

l ProMedica Foundation, an Ohio nonprofit corporation, of which Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica Physicians & Continuum Services Foundation f/k/a ProMedica Continuing Care Services Corporation Foundation, Bixby Hospital Foundation, Herrick Hospital Foundation, Memorial Hospital Foundation, Monroe Regional Hospital Foundation, Community Health Center Foundation and Metro Foundation (which includes Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children's Hospital Foundation and Flower Hospital Foundation) are divisions.

u Mission Pointe Golf Course, LLC, a Michigan limited liability company, with ProMedica Foundation d/b/a Herrick Hospital Foundation as its sole member.

u HCR ManorCare Foundation, Inc.

u Heartland Hospice Memorial Fund, Inc.

u The Hug Fund

l ProMedica Health Network, Inc., an Ohio for profit corporation, with ProMedica Health System, Inc. as the sole shareholder.

l ProMedica Innovations, LLC, an Ohio limited liability company with ProMedica Health System as its sole member.

l Fostoria Hospital Association, an Ohio nonprofit corporation.

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

- ProMedica Continuum Services f/k/a ProMedica Physicians and Continuum Services f/k/a ProMedica Physician Corporation f/k/a ProMedica Physicians Enterprises, an Ohio nonprofit corporation.
  - ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation.
  - Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
  - ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
  - ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
  - Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
  - The Surgical Institute of Monroe Ambulatory Surgery Center, LLC, a Michigan limited liability company which ProMedica Continuum Service f/k/a ProMedica Physicians & Continuum Services holds 54% ownership interest and various physicians holding the remaining 46% interest.
- ProMedica Physician Group, Inc., an Ohio non-profit corporation.
  - The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
  - ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
  - Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ProMedica Physician Management Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

u ProMedica Surgical Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

u ProMedica Monroe Physicians, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.

u ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

u ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.

u ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

u ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.

u Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

u Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.

u ProMedica Primary Care Providers, an Ohio limited liability company with ProMedica Physicians Group, Inc. as its sole member.

l ProMedica Indemnity Corporation, a Vermont corporation.

l ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.

u Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.

n Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.

n Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options

u NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.

u Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.

u NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- u NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- u NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
- u NAIC 96687-Health Resources, Inc., an Indiana for-profit corporation with ProMedica Insurance Corporation as its the sole member.

- l Bay Park Community Hospital, an Ohio nonprofit corporation.
- l Community Health Center of Branch County, dba ProMedica Coldwater Regional Hospital, a Michigan nonprofit corporation.
- l Defiance Hospital, Inc., an Ohio nonprofit corporation.
  - u Kaitlyn’s Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.
- l Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.
  - u Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
    - n Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.
  - u Lenawee Clinical Partners is a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 50% ownership interest with various physicians holding the remaining 50% interest.
  - u Wolf Creek Associates, LLC, a Michigan limited liability company with Emma L. Bixby Medical Center as its sole member.
- ● Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation with ProMedica Health System, Inc. as its sole member.
- l The Toledo Hospital, an Ohio nonprofit corporation, of which ProMedica Flower Hospital, ProMedica Toledo Children’s Hospital f/k/a ProMedica Children’s Medical Center of Northwest Ohio and ProMedica Wildwood Orthopaedic and Spine Hospital are divisions.
  - u PHS Investments, LLC, an Ohio for-profit limited company with The Toledo Hospital as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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n Credit Adjustments, Inc, an Ohio corporation in which PHS Investments, LLC owns 30%

u Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital holds 62.66% ownership interest, with various physicians holding a remaining 37.34% interest.

u Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital holds 50% ownership interest with TRA Investment Club, LLC, holding the remaining 50% interest.

u Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.

u West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.

u ProMedica Hickman Cancer Center Pharmacy, LLC, an Ohio limited liability company with The Toledo Hospital as its sole member.

u ProMedica Pathology Laboratories, LLC, a Delaware limited liability company where The Toledo Hospital holds 51% ownership interest.

l PHS Ventures, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Delaware LLC with ProMedica Health System, Inc., as its sole member.

l Memorial Hospital, an Ohio nonprofit corporation.

u Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.

n Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.

u East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.

l Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.

u Monroe Health Ventures, Inc., a Michigan for-profit corporation.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

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- u Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.

- l 300 Madison Building, LLC, an Ohio limited liability company.
- l ProMedica Active Mobility, LLC, an Ohio limited liability company.
- l ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.
- l ProMedica International, LLC, an Ohio limited liability company.
- l ProMedica Manager Member, LLC, an Ohio limited liability company.
- l ProMedica Master Tenant, LLC, an Ohio limited liability company
- l 1611 Monroe Investors, LLC, an Ohio limited liability company
- l Marina District Development, LLC, an Ohio limited liability company
- l IST Theatre, LLC, an Ohio limited liability company in which ProMedica Health System holds 100% ownership interest.
- l Ball Park Properties, LLC, an Ohio limited liability company in which ProMedica Health System holds 100% ownership interest.
- l HCR ManorCare, Inc. an Ohio nonprofit corporation
  - u Well PM Properties, LLC, a limited liability company where HCR ManorCare, Inc. holds 20% ownership interest.
  - u HCR Healthcare, LLC
    - n Ancillary Services Management, LLC
    - n HCR Home Health Care and Hospice, LLC
    - n HCR Canterbury Village, LLC

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- HCR Home Health Care and Hospice, LLC
    - HCR Manor Care Services of Florida III, LLC
    - HCR Manor Care Services of Florida, LLC
    - Heartland Home Health Care Services, LLC
    - Heartland Hospice Services, LLC
- HCR II Healthcare, LLC
    - HCR III Healthcare, LLC (**See list of HCR III Healthcare, LLC OpCos)**
        - HCR IV Healthcare, LLC (**see list of HCR IV Healthcare, LLC OpCos)**
- HCR Manor Care Services, LLC
    - Heartland Care, LLC (which holds 2.3% interest in Ohio Employee health Partnership , LTD)
- Health Care and Retirement Corporation of America, LLC
- Heartland Employment Services, LLC
- Heartland Rehabilitation Services, LLC
    - HCR ManorCare Medical Services of Florida, LLC
    - Heartland Home Care, LLC
    - Heartland Rehabilitation Extension Services, LLC
    - Heartland Rehabilitation Services of Florida, LLC
    - Heartland Rehabilitation Services of Michigan, LLC

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§ Heartland Rehabilitation Services of New Jersey, LLC

§ Heartland Rehabilitation Services of Ohio, LLC

§ Heartland Rehabilitation Services of Virginia, LLC

§ MileStone Healthcare, LLC

§ Rehabilitation Administration, LLC

o American Rehabilitation Group, LLC

o Heartland Rehabilitation Services of Kentucky, LLC

n Heartland Services, LLC

§ Heartland Healthcare Services, LLC- Joint Venture where Heartland Services, LLC has 50% interest (its disregarded entities: Heartland Pharmacy of Illinois, LLC, Heartland Pharmacy of Pennsylvania, LLC, and Sun Pharmacy, LLC)

n Heartland Therapy Provider Network, LLC

n Industrial Wastes, LLC

n Manor Care Aviation, LLC

n Manor Care Insurance, Inc.

n Manor Care of Delaware County, LLC (which holds 50% interest in Mercy/Manor Partnership)

n Manor Care Supply, LLC

n ManorCare Health Services of Oklahoma, LLC (which holds 60.5% ownership interest in Norman Specialty Hospital, LLC)

n ManorCare Health Services of Toledo OH, LLC

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- § ProMedica of Sylvania OH, LLC (NOTE: this was f/k/a Arden Courts of Germantown MD, LLC and previously fell under ManorCare Health Services, LLC)
- § ProMedica of Adrian MI, LLC (Note: this was f/k/a Arden Courts of Centerville VA, LLC and previously fell under ManorCare Health Services, LLC)
- § Monroe Community Health Services, a Michigan nonprofit corporation
- § Lenawee Long Term Care, a Michigan nonprofit corporation.

- n ManorCare Health Services, LLC
  - § Heartland of Toledo OH, LLC
  - § In Home Health, LLC
  - § Manor Care of Lacey WA, LLC
  - § Manor Care of Salmon Creek WA, LLC
  - § Winter Park Nursing Center, LLC
    - o Manor Care of Winter Park FL, LLC- Winter Park Nursing Center, LLC has 50% interest
- n Portfolio One, LLC
- n Forum Purchasing, LLC, a limited liability company in which HCR Healthcare, LLC holds 27.3% ownership interest.

<u>Other Affiliated Entities</u>

- Ø Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, LLC, each hold 50% ownership interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- Ø ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company is which The Toledo Hospital and Bay Park Community Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.
- Ø ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital and Bay Park Community Hospital share 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- Ø Interactive Physical Therapy, an Ohio limited liability company in which ProMedica Health System, Inc., holds 50% ownership interest and various individuals holding the remaining 50% interest.
- Ø ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital and Bay Park Community Hospital share 50% ownership interest with various physicians holding the remaining 50% interest.
- Ø Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation holds 25% ownership interest, Monroe Regional Hospital holds 25% interest, and various other corporations hold the remaining 50% interest.
- Ø Kapios, LLC, an Ohio limited liability company in which ProMedica Health System, Inc. holds 100% ownership interest.
- Ø APM Plus, LLC a Delaware limited liability company in which ProMedica Health System, Inc. holds 40% ownership interest and Strategic Health System holds the remaining interest.
- Ø HCRMC- ProMedica JV, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ProMedica Continuum Services f/k/a ProMedica Physicians & Continuum Services holds 8.8% ownership interest and ManorCare Health Services of Toledo OH, LLC holding the remaining 91.2% interest
- Ø Fort Industry Manager, LLC an Ohio limited liability company in which ProMedica Health System, Inc. holds 27% ownership interest.
- Ø Front Health Holdco, LLC, an Ohio limited liability company in which ProMedica Health System holds 50% ownership interest.

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Entity Name	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Arden Courts of Avon CT, LLC	DE	07/24/07	26-0625113	CT	09/10/07	HCR III Healthcare, LLC
Arden Courts of Farmington CT, LLC	DE	07/24/07	26-0625092	CT	09/10/07	HCR III Healthcare, LLC
Manor Care-Pike Creek of Wilmington DE, LLC	DE	07/24/07	26-0623346	N/A--------------------		HCR III Healthcare, LLC
Arden Courts of Wilmington DE, LLC	DE	07/24/07	26-0625127	N/A--------------------		HCR III Healthcare, LLC
Manor Care of Wilmington DE, LLC	DE	07/24/07	26-0623367	N/A--------------------		HCR III Healthcare, LLC
Heartland of Boca Raton FL, LLC	DE	07/24/07	26-0623949	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Boca Raton FL, LLC	DE	07/24/07	26-0624217	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Boynton Beach FL, LLC	DE	07/24/07	26-0623523	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Boynton Beach FL, LLC	DE	07/24/07	26-0624241	FL	08/27/07	HCR III Healthcare, LLC
Manor Care-Carrollwood of Tampa FL, LLC	DE	07/24/07	26-0624118	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Delray Beach FL, LLC	DE	07/24/07	26-0625237	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Delray Beach FL, LLC	DE	07/24/07	26-0624068	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Dunedin FL, LLC	DE	07/24/07	26-0624190	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Ft. Myers FL, LLC	DE	07/24/07	26-0625314	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Fort Myers FL, LLC	DE	07/24/07	26-0623726	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Ft. Myers FL, LLC	DE	07/24/07	26-0624272	FL	08/27/07	HCR III Healthcare, LLC
Heartland-South Jacksonville of Jacksonville FL, LLC	DE	07/24/07	26-0623559	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Jacksonville FL, LLC	DE	07/24/07	26-0623590	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Kendall FL, LLC	DE	07/24/07	26-0623392	FL	08/27/07	HCR III Healthcare, LLC
Kensington Manor-Sarasota FL, LLC	DE	07/24/07	26-0623931	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Largo FL, LLC	DE	07/24/07	26-0625141	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Lauderhill FL, LLC	DE	07/24/07	26-0623998	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts-Lely Palms of Naples FL, LLC	DE	07/24/07	26-0625279	FL	08/27/07	HCR III Healthcare, LLC
Manor Care-Lely Palms of Naples FL (SH), LLC	DE	07/24/07	26-0625295	FL	08/27/07	HCR III Healthcare, LLC
Heartland-Miami Lakes of Hialeah FL, LLC	DE	07/24/07	26-0623652	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Naples FL, LLC	DE	07/24/07	26-0624049	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Orange Park FL, LLC	DE	07/24/07	26-0623613	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Palm Harbor FL, LLC	DE	07/24/07	26-0625222	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Palm Harbor FL, LLC	DE	07/24/07	26-0624018	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Plantation FL, LLC	DE	07/24/07	26-0624255	FL	08/27/07	HCR III Healthcare, LLC
Heartland-Prosperity Oaks of Palm Beach Gardens FL, LLC	DE	07/24/07	26-0623909	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Sarasota FL, LLC	DE	07/24/07	26-0625246	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Sarasota FL, LLC	DE	07/24/07	26-0623968	FL	08/27/07	HCR III Healthcare, LLC
Manor Care Nursing Center of Sarasota FL, LLC	DE	07/24/07	26-0624159	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Seminole FL, LLC	DE	07/24/07	26-0625266	FL	08/27/07	HCR III Healthcare, LLC
Heartland of Tamarac FL, LLC	DE	07/24/07	26-0623500	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Tampa FL, LLC	DE	07/24/07	26-0625330	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of Venice FL, LLC	DE	07/24/07	26-0624092	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of W. Palm Beach FL, LLC	DE	07/24/07	26-0625258	FL	08/27/07	HCR III Healthcare, LLC
Manor Care of W. Palm Beach FL, LLC	DE	07/24/07	26-0624142	FL	08/27/07	HCR III Healthcare, LLC
Arden Courts of Winter Springs FL, LLC	DE	07/24/07	26-0625340	FL	08/27/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Heartland of Zephyrhills FL, LLC	DE	07/24/07	26-0623476	FL	08/27/07	HCR III Healthcare, LLC
Manor Care Rehabilitation Center of Decatur GA, LLC	DE	07/24/07	26-0624293	GA	09/10/07	HCR III Healthcare, LLC
Manor Care of Marietta GA, LLC	DE	07/24/07	26-0624336	GA	09/10/07	HCR III Healthcare, LLC
Manor Care of Cedar Rapids IA, LLC	DE	07/24/07	26-0624378	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Davenport IA, LLC	DE	07/24/07	26-0624394	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Dubuque IA, LLC	DE	07/24/07	26-0624416	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of Waterloo IA, LLC	DE	07/24/07	26-0624363	IA	09/10/07	HCR III Healthcare, LLC
Manor Care of West Des Moines IA, LLC	DE	07/24/07	26-0624438	IA	09/10/07	HCR III Healthcare, LLC
Heartland of Adelphi MD, LLC	DE	07/24/07	26-0620015	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Bethesda MD, LLC	DE	07/24/07	26-0620122	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Chevy Chase MD, LLC	DE	07/24/07	26-0620158	MD	09/07/07	HCR III Healthcare, LLC
Heartland of Hyattsville MD, LLC	DE	07/24/07	26-0619980	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Kensington MD, LLC	DE	07/24/07	26-0622568	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Largo MD, LLC	DE	07/24/07	26-0620266	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Pikesville MD, LLC	DE	07/24/07	26-0622121	MD	09/07/07	HCR III Healthcare, LLC
Springhouse of Pikesville MD, LLC	DE	07/24/07	26-0620079	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Potomac MD, LLC	DE	07/24/07	26-0622198	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Potomac MD, LLC	DE	07/24/07	26-0620187	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Rossville MD, LLC	DE	07/24/07	26-0620310	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Roland Park MD, LLC	DE	07/24/07	26-0620341	MD	09/07/07	HCR III Healthcare, LLC
Manor Care-Ruxton MD, LLC	DE	07/24/07	26-0620431	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Silver Spring MD, LLC	DE	07/24/07	26-0622164	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Silver Spring MD, LLC	DE	07/24/07	26-0620058	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Towson MD, LLC	DE	07/24/07	26-0622661	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Towson, LLC	DE	07/24/07	26-0620456	MD	09/07/07	HCR III Healthcare, LLC
Manor Care of Wheaton MD, LLC	DE	07/24/07	26-0620376	MD	09/07/07	HCR III Healthcare, LLC
Arden Courts of Cherry Hill NJ, LLC	DE	07/24/07	26-0623009	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care of Mountainside NJ, LLC	DE	07/24/07	26-0612791	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care of Voorhees NJ, LLC	DE	07/24/07	26-0612955	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Wayne NJ, LLC	DE	07/24/07	26-0622912	NJ	09/10/07	HCR III Healthcare, LLC
Manor Care-West Deptford of Paulsboro NJ, LLC	DE	07/24/07	26-0612993	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of W. Orange NJ, LLC	DE	07/24/07	26-0622938	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Whippany NJ, LLC	DE	07/24/07	26-0623155	NJ	09/10/07	HCR III Healthcare, LLC
Arden Courts of Allentown PA, LLC	DE	07/24/07	26-0623965	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Allentown PA, LLC	DE	07/24/07	26-0610673	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethel Park PA, LLC	DE	07/24/07	26-0622002	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethlehem PA (2021), LLC	DE	07/24/07	26-0614878	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Bethlehem PA (2029), LLC	DE	07/24/07	26-0621845	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Camp Hill PA, LLC	DE	07/24/07	26-0623070	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Carlisle PA, LLC	DE	07/24/07	26-0610623	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Chambersburg PA, LLC	DE	07/24/07	26-0614915	PA	08/31/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of Dallastown PA, LLC	DE	07/24/07	26-0614534	PA	08/31/07	HCR III Healthcare, LLC
Donahoe Manor-Bedford PA, LLC	DE	07/24/07	26-0623108	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Easton PA, LLC	DE	07/24/07	26-0621877	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Greentree of Pittsburgh PA, LLC	DE	07/24/07	26-0622713	PA	08/31/07	HCR III Healthcare, LLC
Hampton House-Wilkes Barre, PA, LLC	DE	07/24/07	26-0610244	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Huntingdon Valley PA, LLC	DE	07/24/07	26-0610582	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Jefferson Hills PA, LLC	DE	07/24/07	26-0624075	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Jersey Shore PA, LLC	DE	07/24/07	26-0614957	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of King of Prussia PA, LLC	DE	07/24/07	26-0624032	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of King of Prussia PA, LLC	DE	07/24/07	26-0610645	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Kingston PA, LLC	DE	07/24/07	26-0615323	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Kingston Court of York PA, LLC	DE	07/24/07	26-0610561	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Lancaster PA, LLC	DE	07/24/07	26-0621637	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Lansdale of Montgomeryville PA, LLC	DE	07/24/07	26-0614451	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Laureldale PA, LLC	DE	07/24/07	26-0615380	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Lebanon PA, LLC	DE	07/24/07	26-0615358	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-Linden Village of Lebanon PA, LLC	DE	07/24/07	26-0621960	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of McMurray PA, LLC	DE	07/24/07	26-0614341	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Monroeville PA, LLC	DE	07/24/07	26-0623898	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Monroeville PA, LLC	DE	07/24/07	26-0614497	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-North Hills of Pittsburgh PA, LLC	DE	07/24/07	26-0623920	PA	08/31/07	HCR III Healthcare, LLC
Manor Care-North Hills of Pittsburgh PA, LLC	DE	07/24/07	26-0610604	PA	08/31/07	HCR III Healthcare, LLC
Old Orchard Health Care Center-Easton PA, LLC	DE	07/24/07	26-0623007	PA	08/31/07	HCR III Healthcare, LLC
Heartland of Pittsburgh PA, LLC	DE	07/24/07	26-0610260	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Pottstown PA, LLC	DE	07/24/07	26-0615421	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Pottsville PA, LLC	DE	07/24/07	26-0615453	PA	08/31/07	HCR III Healthcare, LLC
Shadyside Nursing and Rehabilitation Center-Pittsburgh PA, LLC	DE	07/24/07	26-0610325	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Sinking Spring PA, LLC	DE	07/24/07	26-0621908	PA	08/31/07	HCR III Healthcare, LLC
Sky Vue Terrace-Pittsburgh PA, LLC	DE	07/24/07	26-0610347	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Sunbury PA, LLC	DE	07/24/07	26-0615499	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-Susquehanna of Harrisburg PA, LLC	DE	07/24/07	26-0624065	PA	08/31/07	HCR III Healthcare, LLC
Wallingford Nursing and Rehabilitation Center-Walllingford PA, LLC	DE	07/24/07	26-0610542	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of West Reading PA, LLC	DE	07/24/07	26-0615529	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts-Warminster of Hatboro PA, LLC	DE	07/24/07	26-0623869	PA	08/31/07	HCR III Healthcare, LLC
Whitehall Borough-Pittsburgh PA, LLC	DE	07/24/07	26-0622805	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Williamsport PA (North), LLC	DE	07/24/07	26-0621747	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Williamsport PA (South), LLC	DE	07/24/07	26-0621778	PA	08/31/07	HCR III Healthcare, LLC
Arden Courts of Yardley PA, LLC	DE	07/24/07	26-0623944	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Yardley PA, LLC	DE	07/24/07	26-0614171	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of Yeadon PA, LLC	DE	07/24/07	26-0621815	PA	08/31/07	HCR III Healthcare, LLC
Manor Care of York PA (North), LLC	DE	07/24/07	26-0622887	PA	08/31/07	HCR III Healthcare, LLC

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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of York PA (South), LLC	DE	07/24/07	26-0622947	PA	08/31/07	HCR III Healthcare, LLC
Heartland-Charleston of Hanahan SC, LLC	DE	07/24/07	26-0623167	SC	09/10/07	HCR III Healthcare, LLC
Columbia Rehabilitation and Nursing Center-Columbia SC, LLC	DE	07/24/07	26-0623408	SC	09/10/07	HCR III Healthcare, LLC
Oakmont East-Greenville SC, LLC	DE	07/24/07	26-0623316	SC	09/10/07	HCR III Healthcare, LLC
Oakmont West-Greenville SC, LLC	DE	07/24/07	26-0623335	SC	09/10/07	HCR III Healthcare, LLC
Oakmont of Union SC, LLC	DE	07/24/07	26-0623208	SC	09/10/07	HCR III Healthcare, LLC
West Ashley Rehabilitation and Nursing Center-Charleston SC, LLC	DE	07/24/07	26-0623364	SC	09/10/07	HCR III Healthcare, LLC
Manor Care of Fond Du Lac WI, LLC	DE	07/24/07	26-0624802	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Green Bay WI (East), LLC	DE	07/24/07	26-0624767	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Green Bay WI (West), LLC	DE	07/24/07	26-0624786	WI	09/10/07	HCR III Healthcare, LLC
Heartland-Pewaukee of Waukesha WI, LLC	DE	07/24/07	26-0624873	WI	09/10/07	HCR III Healthcare, LLC
Heartland of Platteville WI, LLC	DE	07/24/07	26-0624818	WI	09/10/07	HCR III Healthcare, LLC
Heartland-Washington Manor of Kenosha WI, LLC	DE	07/24/07	26-0624859	WI	09/10/07	HCR III Healthcare, LLC
Manor Care of Citrus Heights CA, LLC	DE	07/24/07	26-0622564	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Fountain Valley CA, LLC	DE	07/24/07	26-0622988	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Hemet CA, LLC	DE	07/24/07	26-0623107	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Palm Desert CA, LLC	DE	07/24/07	26-0623221	CA	09/10/07	HCR IV Healthcare. LLC
Manor Care of Sunnyvale CA, LLC	DE	07/24/07	26-0623034	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care-Tice Valley CA, LLC	DE	07/24/07	26-0622591	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Walnut Creek CA, LLC	DE	07/24/07	26-0623196	CA	09/10/07	HCR IV Healthcare, LLC
Manor Care of Denver CO, LLC	DE	07/24/07	26-0623262	CO	09/17/07	HCR IV Healthcare, LLC
Manor Care of Boulder CO, LLC	DE	07/24/07	26-0623287	CO	09/17/07	HCR IV Healthcare, LLC
Heartland of Canton IL, LLC	DE	07/24/07	26-0604153	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Champaign IL, LLC	DE	07/24/07	26-0615806	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Decatur IL, LLC	DE	07/24/07	26-0615541	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Elk Grove Village IL, LLC	DE	07/24/07	26-0618782	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Galesburg IL, LLC	DE	07/24/07	26-0624455	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Geneva IL, LLC	DE	07/24/07	26-0625428	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Glen Ellyn IL, LLC	DE	07/24/07	26-0625418	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Henry IL, LLC	DE	07/24/07	26-0614845	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Hinsdale IL, LLC	DE	07/24/07	26-0615984	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Homewood IL, LLC	DE	07/24/07	26-0614920	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Libertyville IL, LLC	DE	07/24/07	26-0615859	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Macomb IL, LLC	DE	07/24/07	26-0624476	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Moline IL, LLC	DE	07/24/07	26-0624491	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Naperville IL, LLC	DE	07/24/07	26-0615638	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Normal IL, LLC	DE	07/24/07	26-0615386	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Northbrook IL, LLC	DE	07/24/07	26-0618960	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Oak Lawn (East) IL, LLC	DE	07/24/07	26-0615929	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Oak Lawn (West) IL, LLC	DE	07/24/07	26-0616038	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Palos Heights IL, LLC	DE	07/24/07	26-0615889	IL	09/11/07	HCR IV Healthcare, LLC

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

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Manor Care of Palos Heights (West) IL, LLC	DE	07/24/07	26-0618879	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Paxton IL, LLC	DE	07/24/07	26-0614884	IL	09/11/07	HCR IV Healthcare, LLC
Heartland of Peoria IL, LLC	DE	07/24/07	26-0615478	IL	09/11/07	HCR IV Healthcare, LLC
Heartland-Riverview of East Peoria IL (SNF), LLC	DE	07/24/07	26-0619009	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Rolling Meadows IL, LLC	DE	07/24/07	26-0619150	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of South Holland IL, LLC	DE	07/24/07	26-0622045	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of South Holland IL, LLC	DE	07/24/07	26-0615010	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Westmont IL, LLC	DE	07/24/07	26-0619027	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Palos Heights IL, LLC	DE	07/24/07	26-0625390	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Elk Grove Village IL, LLC	DE	07/24/07	26-0625405	IL	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Northbrook IL, LLC	DE	07/24/07	26-0625378	IL	09/11/07	HCR IV Healthcare, LLC
Manor Care of Indy (South) IN, LLC	DE	07/24/07	26-0619623	IN	09/13/07	HCR IV Healthcare, LLC
Manor Care-Summer Trace of Carmel IN, LLC	DE	07/24/07	26-0619716	IN	09/13/07	HCR IV Healthcare, LLC
Manor Care of Topeka KS, LLC	DE	07/24/07	26-0619810	KS	09/10/07	HCR IV Healthcare, LLC
Manor Care of Wichita KS, LLC	DE	07/24/07	26-0619870	KS	09/10/07	HCR IV Healthcare, LLC
Heartland of Allen Park MI, LLC	DE	07/24/07	26-0611286	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Ann Arbor MI, LLC	DE	07/24/07	26-0612384	MI		HCR IV Healthcare, LLC
Heartland of Battle Creek MI, LLC	DE	07/24/07	26-0612206	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Bingham Farms MI, LLC	DE	07/24/07	26-0622828	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Briarwood MI, LLC	DE	07/24/07	26-0611711	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Canton MI, LLC	DE	07/24/07	26-0620527	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Dearborn Heights MI, LLC	DE	07/24/07	26-0611231	MI	08/16/07	HCR IV Healthcare, LLC
Fostrian Courts Assisted Living-Flushing MI, LLC	DE	07/24/07	26-0622894	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Fostrian of Flushing MI, LLC	DE	07/24/07	26-0611818	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Georgian East of Grosse Pointe MI, LLC	DE	07/24/07	26-0611334	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Hampton of Bay City MI, LLC	DE	07/24/07	26-0611865	MI	08/16/07	HCR IV Healthcare, LLC
Manor Care of Kingsford MI, LLC	DE	07/24/07	26-0611592	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Livonia MI, LLC	DE	07/24/07	26-0622866	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-Oakland MI, LLC	DE	07/24/07	26-0620480	MI	08/16/07	HCR IV Healthcare, LLC
Arden Courts of Sterling Heights MI, LLC	DE	07/24/07	26-0622772	MI	08/16/07	HCR IV Healthcare, LLC
Heartland of Three Rivers MI, LLC	DE	07/24/07	26-0612325	MI	08/16/07	HCR IV Healthcare, LLC
Heartland-University of Livonia MI, LLC	DE	07/24/07	26-0611184	MI	08/16/07	HCR IV Healthcare, LLC
Manor Care of Fargo ND, LLC	DE	07/24/07	26-0612718	ND	09/21/07	HCR IV Healthcare, LLC
Arden Courts of Akron OH, LLC	DE	07/24/07	26-0623857	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Akron OH, LLC	DE	07/24/07	26-0610034	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Barberton OH, LLC	DE	07/24/07	26-0609528	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Beavercreek of Dayton OH, LLC	DE	07/24/07	26-0609445	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Bucyrus OH, LLC	DE	07/24/07	26-0614610	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts-Anderson of Cincinnati OH, LLC	DE	07/24/07	26-0623677	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts-Bainbridge of Chagrin Falls OH, LLC	DE	07/24/07	26-0623202	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care-Belden Village of Canton OH, LLC	DE	07/24/07	26-0613074	OH	08/28/07	HCR IV Healthcare, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Heartland of Bellefontaine OH, LLC	DE	07/24/07	26-0609497	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Centerville OH, LLC	DE	07/24/07	26-0609683	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Chillicothe OH, LLC	DE	07/24/07	26-0609311	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care-Euclid Beach of Cleveland OH, LLC	DE	07/24/07	26-0609550	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Greenville OH, LLC	DE	07/24/07	26-0614250	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Hillsboro OH, LLC	DE	07/24/07	26-0609351	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Holly Glen of Toledo OH, LLC	DE	07/24/07	26-0614404	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Jackson OH, LLC	DE	07/24/07	26-0614303	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Kenwood OH, LLC	DE	07/24/07	26-0623245	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Kettering OH, LLC	DE	07/24/07	26-0609231	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Madeira OH, LLC	DE	07/24/07	26-0609604	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Marion OH, LLC	DE	07/24/07	26-0613105	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Marietta OH, LLC	DE	07/24/07	26-0609259	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Mayfield Heights OH, LLC	DE	07/24/07	26-0609565	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Mentor OH, LLC	DE	07/24/07	26-0610122	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Miamisburg OH, LLC	DE	07/24/07		OH	09/07/07	HCR IV Healthcare, LLC
Manor Care of North Olmsted OH, LLC	DE	07/24/07	26-0610082	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Oak Pavilion of Cincinnati OH, LLC	DE	07/24/07	26-0614533	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Oregon OH, LLC	DE	07/24/07	26-0609590	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Parma OH, LLC	DE	07/24/07	26-0623801	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Parma OH, LLC	DE	07/24/07	26-0609661	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Piqua OH, LLC	DE	07/24/07	26-0609466	OH	09/07/07	HCR IV Healthcare, LLC
Heartland of Perrysburg OH, LLC	DE	07/24/07	26-0609189	OH	08/28/07	HCR IV Healthcare, LLC
Perrysburg Commons Senior Housing-Perrysburg OH, LLC	DE	07/24/07	26-0623264	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Portsmouth OH, LLC	DE	07/24/07	26-0609290	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Riverview of South Point OH, LLC	DE	07/24/07	26-0609484	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Springfield OH, LLC	DE	07/24/07	26-0609416	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Waterville OH, LLC	DE	07/24/07	26-0609511	OH	08/28/07	HCR IV Healthcare, LLC
Heartland of Wauseon OH, LLC	DE	07/24/07	26-0614568	OH	08/28/07	HCR IV Healthcare, LLC
Heartland Village of Westerville OH (NC), LLC	DE	07/24/07	26-0609323	OH	08/28/07	HCR IV Healthcare, LLC
Heartland Village of Westerville OH (RC), LLC	DE	07/24/07	26-0609337	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Westerville OH, LLC	DE	07/24/07	26-0609626	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Westlake OH, LLC	DE	07/24/07	26-0623289	OH	08/28/07	HCR IV Healthcare, LLC
Manor Care of Willoughby OH, LLC	DE	07/24/07	26-0610097	OH	08/28/07	HCR IV Healthcare, LLC
Heartland-Woodridge of Fairfield OH, LLC	DE	07/24/07	26-0623327	OH	08/28/07	HCR IV Healthcare, LLC
Arden Courts of Austin TX, LLC	DE	07/24/07	26-0624145	TX	08/30/07	HCR IV Healthcare, LLC
Arden Courts of Richardson TX, LLC	DE	07/24/07	26-0624214	TX	08/30/07	HCR IV Healthcare, LLC
Arden Courts of San Antonio TX, LLC	DE	07/24/07	26-0624189	TX	08/30/07	HCR IV Healthcare, LLC
Manor Care of Alexandria VA, LLC	DE	07/24/07	26-0624590	VA	09/11/07	HCR IV Healthcare, LLC
Arden Courts of Annandale VA, LLC	DE	07/24/07	26-0624314	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care of Arlington VA, LLC	DE	07/24/07	26-0624619	VA	09/11/07	HCR IV Healthcare, LLC

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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PART 1 - ORGANIZATIONAL CHART

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624353	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624605	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Imperial of Richmond VA, LLC	DE	07/24/07	26-0624643	VA	09/11/07	HCR IV Healthcare, LLC
Medical Care Center-Lynchburg VA, LLC	DE	07/24/07	26-0624567	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Stratford Hall of Richmond VA, LLC	DE	07/24/07	26-0624664	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care of Gig Harbor WA, LLC	DE	07/24/07	26-0624719	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Lynwood WA, LLC	DE	07/24/07	26-0624675	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Spokane WA, LLC	DE	07/24/07	26-0624687	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Tacoma WA, LLC	DE	07/24/07	26-0624696	WA	09/06/07	HCR IV Healthcare, LLC

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-2031975				HCR ManorCare Foundation Inc.	OH	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-0497199				Heartland Hospice Memorial Fund, Inc.	OH	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-2272848				The Hug Fund	OH	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496				ProMedica Health Network, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				ProMedica Innovations, LLC	OH	NIA	ProMedica Health Network, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1880767				ProMedica Continuum Services	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	NIA	ProMedica Continuum Services	Ownership	54.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	46.0	Various Physicians	N	0000001
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-1325141				The Pharmacy Counter, LLC.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	34-1899439				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-1111822				ProMedica Monroe Physicians, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-4976786				ProMedica Multi Specialty Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-1120436				ProMedica Genito-Urinary Surgeons, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1899439				ProMedica Hospitalists, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1899439				ProMedica Hospitalists, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-3763993				Memorial Professional Services, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5763680				Memorial Anesthesia, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	83-1731861				ProMedica Primary Care Providers	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3952430				Paramount Preferred Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	96687	35-1682400				Health Resources Inc.	IN	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-6108110				Community Health Center of Branch County	MI	NIA	ProMedica Health System, Inc.	Ownership	101.0	ProMedica Health System, Inc.	N	
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-4781053				Kaitlyn's Cottage, Inc.	OH	NIA	Defiance Hospital, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation	Ownership	71.8	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians	Ownership	28.2	Various Physicians	N	0000001
		00000	82-1072366				Lenawee Clinical Partners	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	82-1072366				Lenawee Clinical Partners	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	38-3164818				Wolf Creek Associates, LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4428256				PHS Investments, LLC	OH	NIA	The Toledo Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0941570				Credit Adjustments, Inc.	OH	NIA	PHS Investments, LLC	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	34-0941570				Credit Adjustments, Inc.	OH	OTH	Others	Ownership	70.0	Others	N	0000001
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital	Ownership	62.7	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.3	Various Physicians	N	0000001
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC	Ownership	50.0	TRA Investment Club, LLC	N	0000001
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC	Ownership	70.0	Toledo Holding Company, LLC	N	0000001
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-4428256				ProMedica Hickman Cancer Center Pharmacy, LLC	OH	NIA	The Toledo Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	83-1022842				ProMedica Pathology Laboratories, LLC	DE	NIA	The Toledo Hospital	Ownership	51.0	ProMedica Health System, Inc.	N	
		00000	83-1022842				ProMedica Pathology Laboratories, LLC	DE	OTH	Others	Ownership	49.0	Others	N	0000001
		00000	34-1880473				PHS Ventures, LLC.	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4430849				Memorial Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	OTH	Fremont Physicians Associations	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1770910				Sandusky County Medical Specialist, LLC	OH	NIA	Fremont Hospital Physician Organization	Ownership	100.0	Fremont Hospital Physician Organization	N	0000001
		00000	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	N	0000001

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		00000	38-1984289				Mercy Memorial Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				1611 Monroe Investors, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Marina District Development, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				IST Theatre, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Ball Park Properties, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	82-5373223				HCR ManorCare, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1264270				Well PM Properties, LLC	DE	NIA	HCR ManorCare, Inc.	Ownership	20.0	ProMedica Health System, Inc.	N	
		00000	26-1264270				Well PM Properties, LLC	DE	OTH	Others	Ownership	80.0	Others	N	0000001
		00000	26-0624435				HCR Healthcare, LLC	DE	NIA	HCR ManorCare, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1636874				Ancillary Services Management, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2032536				HCR Canterbury Village, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787978				HCR Home Health Care and Hospice, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-2507279				HCR Manor Care Services of Florida III, LLC	FL	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	74-3193136				HCR Manor Care Services of Florida, LLC	FL	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787967				Heartland Home Health Care Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1788398				Heartland Hospice Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-1250342				HCR II HealthCare, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624411				HCR III HealthCare, LLC	DE	NIA	HCR II HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625113				Arden Courts of Avon CT, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625092				Arden Courts of Farmington CT, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623346				Manor Care-Pike Creek of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625127				Arden Courts of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623367				Manor Care of Wilmington DE, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623949				Heartland of Boca Raton FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624217				Manor Care of Boca Raton FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623523				Heartland of Boynton Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624241				Manor Care of Boynton Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624118				Manor Care-Carrollwood of Tampa FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625237				Arden Courts of Delray Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624068				Manor Care of Delray Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624190				Manor Care of Dunedin FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625314				Arden Courts of Ft. Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623726				Heartland of Fort Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624272				Manor Care of Ft. Myers FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623559				Heartland-South Jacksonville of Jacksonville FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623590				Heartland of Jacksonville FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623392				Heartland of Kendall FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623931				Kensington Manor-Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625141				Arden Courts of Largo FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623998				Heartland of Lauderhill FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625279				Arden Courts-Lely Palms of Naples FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0625295				Manor Care-Lely Palms of Naples FL (SH), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623652				Heartland-Miami Lakes of Hialeah FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624049				Manor Care of Naples FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623613				Heartland of Orange Park FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625222				Arden Courts of Palm Harbor FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624018				Manor Care of Palm Harbor FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624255				Manor Care of Plantation FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623909				Heartland-Prosperity Oaks of Palm Beach Gardens FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625246				Arden Courts of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623968				Heartland of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624159				Manor Care Nursing Center of Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625266				Arden Courts of Seminole FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623500				Heartland of Tamarac FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625330				Arden Courts of Tampa FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624092				Manor Care of Venice FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625258				Arden Courts of W. Palm Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624142				Manor Care of W. Palm Beach FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625340				Arden Courts of Winter Springs FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623476				Heartland of Zephyrhills FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624293				Manor Care Rehabilitation Center of Decatur GA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624336				Manor Care of Marietta GA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624378				Manor Care of Cedar Rapids IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624394				Manor Care of Davenport IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624416				Manor Care of Dubuque IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624363				Manor Care of Waterloo IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0624438				Manor Care of West Des Moines IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620015				Heartland of Adelphi MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620122				Manor Care of Bethesda MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620158				Manor Care of Chevy Chase MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619980				Heartland of Hyattsville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622568				Arden Courts of Kensington MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620266				Manor Care-Largo MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622121				Arden Courts of Pikesville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620079				Springhouse of Pikesville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622198				Arden Courts of Potomac MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620187				Manor Care of Potomac MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620310				Manor Care-Rossville MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620341				Manor Care-Roland Park MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620431				Manor Care-Ruxton MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622164				Arden Courts of Silver Spring MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620058				Manor Care of Silver Spring MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622661				Arden Courts of Towson MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620456				Manor Care of Towson, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620376				Manor Care of Wheaton MD, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623009				Arden Courts of Cherry Hill NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612791				Manor Care of Mountainside NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612955				Manor Care of Voorhees NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622912				Arden Courts of Wayne NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612993				Manor Care-West Deptford of Paulsboro NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622938				Arden Courts of W. Orange NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0623155				Arden Courts of Whippany NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623965				Arden Courts of Allentown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610673				Manor Care of Allentown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622002				Manor Care of Bethel Park PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614878				Manor Care of Bethlehem PA (2021), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621845				Manor Care of Bethlehem PA (2029), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623070				Manor Care of Camp Hill PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610623				Manor Care of Carlisle PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614915				Manor Care of Chambersburg PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614534				Manor Care of Dallastown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623108				Donahoe Manor-Bedford PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621877				Manor Care of Easton PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622713				Manor Care-Greentree of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610244				Hampton House-Wilkes Barre, PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610582				Manor Care of Huntingdon Valley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624075				Arden Courts of Jefferson Hills PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614957				Manor Care of Jersey Shore PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624032				Arden Courts of King of Prussia PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610645				Manor Care of King of Prussia PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615323				Manor Care of Kingston PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610561				Manor Care-Kingston Court of York PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621637				Manor Care of Lancaster PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614451				Manor Care-Lansdale of Montgomeryville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615380				Manor Care of Laureldale PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615358				Manor Care of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0621960				Manor Care-Linden Village of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614341				Manor Care of McMurray PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623898				Arden Courts of Monroeville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614497				Manor Care of Monroeville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623920				Arden Courts-North Hills of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610604				Manor Care-North Hills of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623007				Old Orchard Health Care Center-Easton PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610260				Heartland of Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615421				Manor Care of Pottstown PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615453				Manor Care of Pottsville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610325				Shadyside Nursing and Rehabilitation Center-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621908				Manor Care of Sinking Spring PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610347				Sky Vue Terrace-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615499				Manor Care of Sunbury PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624065				Arden Courts-Susquehanna of Harrisburg PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610542				Wallingford Nursing and Rehabilitation Center-Walllingford PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615529				Manor Care of West Reading PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623869				Arden Courts-Warminster of Hatboro PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622805				Whitehall Borough-Pittsburgh PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621747				Manor Care of Williamsport PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621778				Manor Care of Williamsport PA (South), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623944				Arden Courts of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614171				Manor Care of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621815				Manor Care of Yeadon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622887				Manor Care of York PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0622947				Manor Care of York PA (South), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623167				Heartland-Charleston of Hanahan SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623408				Columbia Rehabilitation and Nursing Center-Columbia SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623316				Oakmont East-Greenville SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623335				Oakmont West-Greenville SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623208				Oakmont of Union SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623364				West Ashley Rehabilitation and Nursing Center-Charleston SC, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624802				Manor Care of Fond Du Lac WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624767				Manor Care of Green Bay WI (East), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624786				Manor Care of Green Bay WI (West), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624873				Heartland-Pewaukee of Waukesha WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624818				Heartland of Platteville WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624859				Heartland-Washington Manor of Kenosha WI, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1283803				HCR IV HealthCare, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622564				Manor Care of Citrus Heights CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622988				Manor Care of Fountain Valley CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623107				Manor Care of Hemet CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623221				Manor Care of Palm Desert CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623034				Manor Care of Sunnyvale CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622591				Manor Care-Tice Valley CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623196				Manor Care of Walnut Creek CA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623262				Manor Care of Denver CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623287				Manor Care of Boulder CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0604153				Heartland of Canton IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615806				Heartland of Champaign IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0615541				Heartland of Decatur IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618782				Manor Care of Elk Grove Village IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624455				Heartland of Galesburg IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625428				Arden Courts of Geneva IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625418				Arden Courts of Glen Ellyn IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614845				Heartland of Henry IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615984				Manor Care of Hinsdale IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614920				Manor Care of Homewood IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615859				Manor Care of Libertyville IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624476				Heartland of Macomb IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624491				Heartland of Moline IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615638				Manor Care of Naperville IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615386				Heartland of Normal IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618960				Manor Care of Northbrook IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615929				Manor Care of Oak Lawn (East) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0616038				Manor Care of Oak Lawn (West) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615889				Manor Care of Palos Heights IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0618879				Manor Care of Palos Heights (West) IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614884				Heartland of Paxton IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615478				Heartland of Peoria IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619009				Heartland-Riverview of East Peoria IL (SNF), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619150				Manor Care of Rolling Meadows IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622045				Arden Courts of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615010				Manor Care of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619027				Manor Care of Westmont IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0625390				Arden Courts of Palos Heights IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625405				Arden Courts of Elk Grove Village IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625378				Arden Courts of Northbrook IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619623				Manor Care of Indy (South) IN, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619716				Manor Care-Summer Trace of Carmel IN, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619810				Manor Care of Topeka KS, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619870				Manor Care of Wichita KS, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611286				Heartland of Allen Park MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612384				Heartland of Ann Arbor MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612206				Heartland of Battle Creek MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622828				Arden Courts of Bingham Farms MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611711				Heartland-Briarwood MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620527				Heartland of Canton MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611231				Heartland of Dearborn Heights MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622894				Fostrian Courts Assisted Living-Flushing MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611818				Heartland-Fostrian of Flushing MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611334				Heartland-Georgian East of Grosse Pointe MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611865				Heartland-Hampton of Bay City MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611592				Manor Care of Kingsford MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622866				Arden Courts of Livonia MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0620480				Heartland-Oakland MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622772				Arden Courts of Sterling Heights MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612325				Heartland of Three Rivers MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611184				Heartland-University of Livonia MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612718				Manor Care of Fargo ND, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Comp-any Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domic-iliary Loca-tion	10 Relation-ship to Report-ing Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	26-0623857				Arden Courts of Akron OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610034				Manor Care of Akron OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609528				Manor Care of Barberton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609445				Heartland-Beavercreek of Dayton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614610				Heartland of Bucyrus OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623677				Arden Courts-Anderson of Cincinnati OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623202				Arden Courts-Bainbridge of Chagrin Falls OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0613074				Manor Care-Belden Village of Canton OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609497				Heartland of Bellefontaine OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609683				Heartland of Centerville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609311				Heartland of Chillicothe OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609550				Manor Care-Euclid Beach of Cleveland OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614250				Heartland of Greenville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609351				Heartland of Hillsboro OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614404				Heartland-Holly Glen of Toledo OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614303				Heartland of Jackson OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623245				Arden Courts of Kenwood OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609231				Heartland of Kettering OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609604				Heartland of Madeira OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0613105				Heartland of Marion OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609259				Heartland of Marietta OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609565				Manor Care of Mayfield Heights OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610122				Heartland of Mentor OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					Heartland of Miamisburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610082				Manor Care of North Olmsted OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0614533				Heartland-Oak Pavilion of Cincinnati OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609590				Heartland of Oregon OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623801				Arden Courts of Parma OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609661				Manor Care of Parma OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609466				Heartland of Piqua OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609189				Heartland of Perrysburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623264				Perrysburg Commons Senior Housing-Perrysburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609290				Heartland of Portsmouth OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609484				Heartland-Riverview of South Point OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609416				Heartland of Springfield OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609511				Heartland of Waterville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614568				Heartland of Wauseon OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609323				Heartland Village of Westerville OH (NC), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609337				Heartland Village of Westerville OH (RC), LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0609626				Manor Care of Westerville OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623289				Arden Courts of Westlake OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610097				Manor Care of Willoughby OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623327				Heartland-Woodridge of Fairfield OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624145				Arden Courts of Austin TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624214				Arden Courts of Richardson TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624189				Arden Courts of San Antonio TX, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624590				Manor Care of Alexandria VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624314				Arden Courts of Annandale VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624619				Manor Care of Arlington VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624353				Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	26-0624605				Manor Care-Fair Oaks of Fairfax VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624643				Manor Care-Imperial of Richmond VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624567				Medical Care Center-Lynchburg VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624664				Manor Care-Stratford Hall of Richmond VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624719				Manor Care of Gig Harbor WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624675				Manor Care of Lynwood WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624687				Manor Care of Spokane WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624696				Manor Care of Tacoma WA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1838217				HCR Manor Care Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	32-0091717				Heartland Care, LLC	OH	NIA	HCR Manor Care Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1477840				Ohio Employee Health Partnership, LTD	OH	NIA	Heartland Care, LLC	Ownership	2.3	ProMedica Health System, Inc.	N	
		00000	34-1477840				Ohio Employee Health Partnership, LTD	OH	OTH	Others	Ownership	97.7	Others	N	0000001
		00000	26-1305723				Health Care and Retirement Corporation of America, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1903270				Heartland Employment Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1280619				Heartland Rehabilitation Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	65-0666550				HCR ManorCare Medical Services of Florida, LLC	FL	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787895				Heartland Home Care, LLC	OH	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-2116419				Heartland Rehabilitation Extension Services LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	59-2504386				Heartland Rehabilitation Services of Florida, LLC	FL	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	30-0535129				Heartland Rehabilitation Services of Michigan, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	22-2137595				Heartland Rehabilitation Services of New Jersey, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1479648				Heartland Rehabilitation Services of Ohio LLC	OH	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	54-1508699				Heartland Rehabilitation Services of Virginia, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	75-2592398				Milestone Healthcare, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1295825				Rehabilitation Administration, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	61-1284533				American Rehabilitation Group, LLC	DE	NIA	Rehabilitation Administration, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1301414				Heartland Rehabilitation Services of Kentucky, LLC	DE	NIA	Rehabilitation Administration, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1760503				Heartland Services, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1766299				Heartland Healthcare Services, LLC	OH	NIA	Heartland Services, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1766299				Heartland Healthcare Services, LLC	OH	OTH	Others	Ownership	50.0	Others	N	0000001
		00000	37-1027432				Heartland Therapy Provider Network, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	25-1457630				Industrial Wastes, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1462072				Manor Care Aviation, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	98-0428947				Manor Care Insurance, Inc.	UT	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1916053				Manor Care of Delaware County, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-1931012				Mercy/Manor Partnership	PA	NIA	Manor Care of Delaware County, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	52-1931012				Mercy/Manor Partnership	PA	OTH	Others	Ownership	50.0	Others	N	0000001
		00000	52-2055097				Manor Care Supply, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	52-2055078				ManorCare Health Services of Oklahoma, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	42-1627672				Norman Specialty Hospital, LLC	DE	NIA	ManorCare Health Services of Oklahoma, LLC	Ownership	60.5	ProMedica Health System, Inc.	N	
		00000	42-1627672				Norman Specialty Hospital, LLC	DE	OTH	Others	Ownership	39.5	Others	N	0000001
		00000	90-0904333				ManorCare Health Services of Toledo OH, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1771805				ProMedica of Sylvania OH, LLC	DE	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3985660				ProMedica of Adrian MI, LLC	DE	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2934134				Monroe Community Health Services	MI	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1305666				ManorCare Health Services, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	30-1202528				Heartland of Toledo OH, LLC	OH	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	41-1458213				In Home Health, LLC	MN	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624391				Manor Care of Lacey WA, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624375				Manor Care of Salmon Creek WA, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	37-1019107				Winter Park Nursing Center, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	36-2899194				Manor Care of Winter Park, FL, LLC	DE	NIA	Winter Park Nursing Center, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	36-2899194				Manor Care of Winter Park, FL, LLC	DE	NIA	ManorCare Health Services, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	22-1604502				Portfolio One, LLC	OH	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	22-3874333				Forum Purchasing LLC	DE	NIA	HCR HealthCare, LLC	Ownership	27.3	ProMedica Health System, Inc.	N	
		00000	22-3874333				Forum Purchasing LLC	DE	OTH	Others	Ownership	72.7	Others	N	0000001
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Others	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-3082229				APM Plus, LLC	DE	NIA	ProMedica Health System, Inc.	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	81-3082229				APM Plus, LLC	DE	OTH	Strategic Health System	Ownership	60.0	Strategic Health System	N	0000001
		00000	46-1343453				HCRMC-ProMedica JV, LLC	OH	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	91.2	ProMedica Health System, Inc.	N	
		00000	46-1343453				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Continuum Services	Ownership	8.8	ProMedica Health System, Inc.	N	
		00000	34-1517671				Fort Industry Manager, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	27.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Fort Industry Manager, LLC	OH	OTH	Others	Ownership	73.0	Others	N	0000001
		00000					Front Health Holdco, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000					Front Health Holdco, LLC	OH	OTH	Others	Ownership	50.0	Others	N	0000001

Asterisk	Explanation
0000001	Non-related entity

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement

12353201936500002 2019 Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
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/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year To Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
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 mortgage interest points and commitment fees		
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 (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 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)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
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 (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	204,319,558	206,818,769
2.	Cost of bonds and stocks acquired	49,807,096	107,400,056
3.	Accrual of discount	84,174	193,879
4.	Unrealized valuation increase (decrease)	1,794,810	(5,535,311)
5.	Total gain (loss) on disposals	2,803,362	(1,070,589)
6.	Deduct consideration for bonds and stocks disposed of	148,575,741	102,061,815
7.	Deduct amortization of premium	298,119	962,057
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		479,398
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		16,024
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	109,935,140	204,319,558
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	109,935,140	204,319,558

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	114,620,286	20,430,020	64,059,326	(38,770)	114,620,286	70,952,211		133,656,151
2. NAIC 2 (a)	30,111,496	4,705,638	10,584,025	(21,495)	30,111,496	24,211,613		34,194,836
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	144,731,783	25,135,658	74,643,351	(60,265)	144,731,783	95,163,825		167,850,987
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	144,731,783	25,135,658	74,643,351	(60,265)	144,731,783	95,163,825		167,850,987

(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 $.......3,243,220; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	1,025,650	X X X	1,020,282		

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired	1,589,735	
3.	Accrual of discount	8,881	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,715)	
6.	Deduct consideration received on disposals	571,251	
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 (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,025,650	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,025,650	

SI04 Schedule DB - Part A Verification . . . . NONE

SI04 Schedule DB - Part B Verification . . . . NONE

SI05 Schedule DB Part C Section 1 . . . . NONE

SI06 Schedule DB Part C Section 2 . . . . NONE

SI07 Schedule DB - Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,554,100	6,062,577
2.	Cost of cash equivalents acquired	3,212,568	12,535,832
3.	Accrual of discount	7,327	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(217)	
6.	Deduct consideration received on disposals	11,030,430	6,044,309
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 (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,743,348	12,554,100
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,743,348	12,554,100

E01 Schedule A Part 2 . . . . NONE

E01 Schedule A Part 3 . . . . NONE

E02 Schedule B Part 2 . . . . NONE

E02 Schedule B Part 3 . . . . NONE

E03 Schedule BA Part 2 . . . . NONE

E03 Schedule BA Part 3 . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Governments									
912810SD1	U S TREASURY BOND 3% 8/15/48		06/14/2019	NATWEST MARKETS SECURITIES INC.,NEW YORK	XXX	681,552	654,000	5,105	1
912810PX0	U S TREASURY BOND 4.5% 5/15/38		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	621,785	467,000	1,885	1
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		06/27/2019	GOLDMAN SACHS & CO, NY	XXX	635,322	635,000	850	1
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		06/06/2019	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	378,423	379,000	2,950	1
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		06/14/2019	NOMURA SECS, NEW YORK	XXX	2,646,494	2,591,000	16,665	1
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		06/14/2019	NOMURA SECS, NEW YORK	XXX	730,501	698,000	6,175	1
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		04/24/2019	HSBC SECS INC, NEW YORK	XXX	128,775	128,000	1,504	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	4,040,402	3,964,000	26,200	1
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		04/24/2019	GOLDMAN SACHS & CO, NY	XXX	981,721	968,000	12,454	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	10,844,974	10,484,000	73,787	XXX
Bonds - U.S. Special Revenue, Special Assessment									
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	445,000	445,000		1FE
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		05/23/2019	BANK OF NEW YORK, NEW YORK	XXX	48,846	46,687	70	1
35563PKG3	FHLMC SEASONED CREDIT RISK 2 MA 8/25/58		05/08/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	99,502	98,000	419	1
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		06/26/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	343,841	342,477		1
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42		06/25/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	264,711	253,958	748	1
3131XHQH2	FNMA POOL #0ZL2256 4.5% 10/1/41		06/17/2019	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	472,814	440,948	772	1
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		04/11/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	339,674	338,000	582	1
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		06/12/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	180,839	180,000	255	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	2,195,227	2,145,069	2,846	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00912XAX2	AIR LEASE CORP 2.75% 1/15/23		06/28/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	190,073	190,000	2,424	2FE
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		06/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	103,414	100,000	1,077	1FE
03522AAJ9	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46		05/14/2019	EXCHANGE	XXX	183,664	181,000		2FE
00206RGD8	AT&T INC VAR 6/12/24		06/14/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	60,435	60,000	36	2FE
05523UAP5	BAE SYSTEMS HOLDINGS INC 3.85% 12/15/25		06/17/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	164,953	159,000	68	2FE
084659AP6	BERKSHIRE HATHAWAY ENERGY 3.8% 7/15/48		06/14/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	168,028	170,000	2,746	1FE
09256BAE7	BLACKSTONE HOLDINGS FINAN 6.25% 8/15/42		06/17/2019	PERSHING LLC, JERSEY CITY	XXX	73,999	60,000	1,292	1FE
11134LAD1	BROADCOM CORP 3% 1/15/22		06/27/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	224,708	224,000	3,099	2FE
11135FAD3	BROADCOM INC 3.625% 10/15/24		04/12/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	184,930	188,000	208	2FE
172967LG4	CITIGROUP INC 2.75% 4/25/22		06/07/2019	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	368,626	367,000	1,290	1FE
172967KN0	CITIGROUP INC 3.4% 5/1/26		06/18/2019	PERSHING LLC, JERSEY CITY	XXX	102,213	100,000	463	1FE
74977RDE1	COOPERATIEVE RABOBANK UA 3.875% 9/26/23		06/14/2019	CREDIT AGRICOLE USA, NEW YORK	XXX	260,938	250,000	2,207	1FE
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		06/25/2019	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	255,595	250,000	271	2FE
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30		06/24/2019	STIFEL NICOLAUS	XXX	188,783	160,725	496	2FE
25389JAU0	DIGITAL REALTY TRUST LP 3.6% 7/1/29		06/25/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	242,352	242,000	65	2FE
25746UDA4	DOMINION ENERGY INC STEP 8/15/21		06/24/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	132,032	132,000	308	2FE
29273RAQ2	ENERGY TRANSFER OPERATING LP 5.2% 2/1/22		06/25/2019	MORGAN STANLEY & CO INC, NY	XXX	178,628	169,000	3,564	2FE
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/1/27		06/14/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	60,373	60,000	606	2FE
336158AK6	FIRST REPUBLIC BANK 2.5% 6/6/22		06/14/2019	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	249,793	250,000	208	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
37045XCU8	GENERAL MOTORS FINANCIAL 3.55% 7/8/22		04/03/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	618,610	619,000		2FE
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		06/19/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	167,321	155,000	3,626	1FE
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22		06/18/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	21,016	20,000	365	1FE
501044DE8	KROGER CO/THE 2.65% 10/15/26		06/14/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	122,066	128,000	594	2FE
53079EBG8	LIBERTY MUTUAL GROUP INC 4.569% 2/1/29		06/18/2019	MORGAN STANLEY & CO INC, NY	XXX	86,806	80,000	1,442	2FE
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22		04/25/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	351,583	335,000	8,199	2FE
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	128,744	110,000	474	2FE
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52		06/14/2019	GOLDMAN SACHS & CO, NY	XXX	40,427	40,000	554	2FE
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		06/18/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	256,298	250,000	462	2FE
78355HKL2	RYDER SYSTEM INC 3.65% 3/18/24		06/14/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	166,176	160,000	1,801	2FE
806851AK7	SCHLUMBERGER HOLDINGS COR 3.9% 5/17/28		06/14/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	124,691	124,000	635	2FE
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		06/25/2019	GOLDMAN SACHS & CO, NY	XXX	216,224	210,000	2,207	2FE
90351DAF4	UBS GROUP FUNDING SWITZER 4.125% 4/15/26		06/24/2019	UBS SECURITIES LLC, STAMFORD	XXX	245,281	230,000	1,871	1FE
92276MAZ8	VENTAS REALTY/VENTAS CAPI 3.25% 8/15/22		04/01/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	343,169	341,000	1,478	2FE
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		06/10/2019	DAIWA SECS AMER INC, NEW YORK	XXX	184,319	182,000	1,473	2FE
61763MAF7	MORGAN STANLEY BANK C16A5 3.892% 6/15/47		06/25/2019	UBS SECURITIES LLC/CMO, NEW YORK	XXX	477,626	447,000	1,256	1FM
34528QGS7	FORD CREDIT FLOORPLAN 2.84% 3/15/24		04/02/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	354,949	355,000		1FE
60700FAE3	MMAF EQUIPMENT FINAN A A3 2.84% 11/13/23		06/20/2019	CREDIT SUISSE, NEW YORK (CSUS)	XXX	201,977	199,000	220	1FE
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		06/14/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	163,020	155,650	1,159	1FE
92349GAA9	VERIZON OWNER TRUST 2019 2.33% 12/20/23		06/04/2019	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	187,987	188,000		1FE
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		06/25/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	305,590	300,000	171	1FE
98162VAD1	WORLD OMNI AUTO RECEIVABL 2.59% 7/15/24		06/25/2019	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	131,574	130,000	112	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	8,288,990	8,071,375	48,525	XXX
8399997 Subtotal - Bonds - Part 3					XXX	21,329,190	20,700,445	125,158	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	21,329,190	20,700,445	125,158	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
90214J101	2U INC		06/05/2019	WOLFE TRAHAN SECURITIES, NEW YORK	481.000	22,919	XXX		U
88579Y101	3M CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	347	XXX		U
00287Y109	ABBVIE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	781	XXX		U
G1151C101	ACCENTURE PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	933	XXX		U
00724F101	ADOBE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,198	XXX		U
00771V108	AERIE PHARMACEUTICALS INC		06/27/2019	CORNERSTONE MACRO LLC, NEW YORK	620.000	25,347	XXX		U
009158106	AIR PRODUCTS & CHEMICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	892	XXX		U
011659109	ALASKA AIR GROUP INC		04/03/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	295.000	17,132	XXX		U
016255101	ALIGN TECHNOLOGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	283	XXX		U
018581108	ALLIANCE DATA SYSTEMS CORP		05/17/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	55.000	8,050	XXX		U
02079K305	ALPHABET INC-CL A		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,117	XXX		U
02079K107	ALPHABET INC-CL C		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	2,230	XXX		U
023135106	AMAZON.COM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	5,721	XXX		U
02376R102	AMERICAN AIRLINES GROUP INC		05/28/2019	WOLFE TRAHAN SECURITIES, NEW YORK	222.000	6,889	XXX		U
03027X100	AMERICAN TOWER CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,077	XXX		U
036752103	ANTHEM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	871	XXX		U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
G0408V102	AON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	387	XXX		U
040413106	ARISTA NETWORKS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	252	XXX		U
053015103	AUTOMATIC DATA PROCESSING INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	844	XXX		U
053484101	AVALONBAY COMMUNITIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,667	XXX		U
075887109	BECTON DICKINSON AND CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	744	XXX		U
08180D106	BENEFITFOCUS INC		05/28/2019	OPPENHEIMER & CO INC, NEW YORK	237.000	9,153	XXX		U
084670702	BERKSHIRE HATHAWAY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,070	XXX		U
09062X103	BIOGEN INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	239	XXX		U
09247X101	BLACKROCK INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	470	XXX		U
097023105	BOEING CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	748	XXX		U
099724106	BORGWARNER INC		05/16/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	721.000	27,593	XXX		U
11135F101	BROADCOM INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	834	XXX		U
G1890L107	CAPRI HOLDINGS LTD	C	05/29/2019	INSTINET CLEARING SER INC, NEW YORK	321.000	11,247	XXX		U
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		05/28/2019	ISI GROUP INC, NEW YORK	433.000	3,781	XXX		U
16119P108	CHARTER COMMUNICATIONS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	786	XXX		U
166764100	CHEVRON CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,247	XXX		U
172908105	CINTAS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	697	XXX		U
189054109	CLOROX CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,556	XXX		U
12572Q105	CME GROUP INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	595	XXX		U
21036P108	CONSTELLATION BRANDS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	365	XXX		U
216648402	COOPER COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	984	XXX		U
22052L104	CORTEVA INC		06/03/2019	CONVERSION	504.000	16,221	XXX		U
22160K105	COSTCO WHOLESALE CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,338	XXX		U
231021106	CUMMINS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,018	XXX		U
235825205	DANA INC		05/14/2019	INSTINET CLEARING SER INC, NEW YORK	314.000	5,417	XXX		U
237266101	DARLING INGREDIENTS INC		05/24/2019	LIQUIDNET INC, NEW YORK	241.000	4,855	XXX		U
25278X109	DIAMONDBACK ENERGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,086	XXX		U
260557103	DOW INC		04/02/2019	CONVERSION - DOWDUPONT INC	504.667	29,995	XXX		U
264411505	DUKE REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	2,205	XXX		U
26614N102	DUPONT DE NEMOURS INC		06/03/2019	CONVERSION	504.000	42,877	XXX		U
278865100	ECOLAB INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	955	XXX		U
28176E108	EDWARDS LIFESCIENCES CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	193	XXX		U
28470R102	ELDORADO RESORTS INC		06/28/2019	INSTINET CLEARING SER INC, NEW YORK	410.000	18,704	XXX		U
G3157S106	ENSCO PLC	C	04/04/2019	JEFFERIES & CO INC, NEW YORK	254.000	995	XXX		L
G3166L100	ENSCO ROWAN PLC	C	05/10/2019	LIQUIDNET INC, NEW YORK	1,782.500	29,154	XXX		U
29444U700	EQUINIX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,018	XXX		U
297178105	ESSEX PROPERTY TRUST INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,500	XXX		U
518439104	ESTEE LAUDER COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	549	XXX		U
G3223R108	EVEREST RE GROUP LTD		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	508	XXX		U
30303M102	FACEBOOK INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	17.000	3,276	XXX		U
339041105	FLEETCOR TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	280	XXX		U
339750101	FLOOR & DECOR HOLDINGS INC		06/06/2019	JEFFERIES & CO INC, NEW YORK	308.000	11,072	XXX		U
302491303	FMC CORP		05/28/2019	ISI GROUP INC, NEW YORK	31.000	2,212	XXX		U
G37585109	GASLOG LTD	C	05/23/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	363.000	5,376	XXX		U
369550108	GENERAL DYNAMICS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	354	XXX		U
388689101	GRAPHIC PACKAGING HOLDING CO		06/13/2019	KEYBANC CAPITAL MARKETS INC, NEW YORK	173.000	2,424	XXX		U
39304D102	GREEN DOT CORP		05/17/2019	INVESTMENT TECH GROUP INC, NEW YORK	343.000	18,789	XXX		U
419879101	HAWAIIAN HOLDINGS INC		04/03/2019	LIQUIDNET INC, NEW YORK	80.000	2,168	XXX		U
438516106	HONEYWELL INTERNATIONAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	874	XXX		U
444859102	HUMANA INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	802	XXX		U
446413106	HUNTINGTON INGALLS INDUSTRIES		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	224	XXX		U
45168D104	IDEXX LABORATORIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	274	XXX		U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
452327109	ILLUMINA INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	361	XXX		U
458665304	INTERFACE INC		06/05/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	599.000	9,048	XXX		U
46121H109	INTRICON CORP		04/30/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	423.000	10,613	XXX		U
461202103	INTUIT INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	526	XXX		U
46120E602	INTUITIVE SURGICAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,057	XXX		U
465741106	ITRON INC		04/02/2019	LIQUIDNET INC, NEW YORK	35.000	1,633	XXX		U
478160104	JOHNSON & JOHNSON		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,427	XXX		U
48242W106	KBR INC		04/03/2019	BMO CAPITAL MARKETS CORP, NEW YORK	45.000	874	XXX		U
499049104	KNIGHT-SWIFT TRANSPORTATION HO		05/01/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	107.000	3,605	XXX		U
50050N103	KONTOOR BRANDS INC		05/23/2019	CONVERSION	31.429	651	XXX		L
50077B207	KRATOS DEFENSE & SECURITY SOLU		04/15/2019	LIQUIDNET INC, NEW YORK	509.000	7,946	XXX		L
502413107	L3 TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	257	XXX		U
413875105	L3HARRIS TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	198	XXX		U
50540R409	LABORATORY CORP OF AMERICA HOL		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	342	XXX		U
G5494J103	LINDE PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	203	XXX		U
535919500	LIONS GATE ENTERTAINMENT CORP	A	06/14/2019	LIQUIDNET INC, NEW YORK	670.000	8,485	XXX		U
539830109	LOCKHEED MARTIN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,807	XXX		U
573284106	MARTIN MARIETTA MATERIALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	448	XXX		U
57636Q104	MASTERCARD INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,598	XXX		U
579780206	MCCORMICK & CO INC/MD		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,547	XXX		U
580135101	MCDONALD'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,024	XXX		U
59001K100	MERITOR INC		05/09/2019	BERNSTEIN SANFORD C & CO, NEW YORK	56.000	1,239	XXX		U
592688105	METTLER-TOLEDO INTERNATIONAL I		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	828	XXX		U
594918104	MICROSOFT CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,752	XXX		U
615369105	MOODY'S CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	196	XXX		U
55354G100	MSCI INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	234	XXX		U
62855J104	MYRIAD GENETICS INC		05/22/2019	LIQUIDNET INC, NEW YORK	600.000	15,688	XXX		U
Y62132108	NAVIGATOR HOLDINGS LTD	C	05/31/2019	LIQUIDNET INC, NEW YORK	1,010.000	10,247	XXX		U
64110L106	NETFLIX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,118	XXX		U
65339F101	NEXTERA ENERGY INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	13.000	2,701	XXX		U
G65431101	NOBLE CORP PLC	C	05/23/2019	INSTINET CLEARING SER INC, NEW YORK	1,540.000	2,929	XXX		U
655044105	NOBLE ENERGY INC		06/05/2019	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,797.000	43,982	XXX		U
655844108	NORFOLK SOUTHERN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	394	XXX		U
666807102	NORTHROP GRUMMAN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	970	XXX		U
67103H107	O'REILLY AUTOMOTIVE INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	755	XXX		U
695127100	PACIRA BIOSCIENCES INC		06/03/2019	LIQUIDNET INC, NEW YORK	155.000	6,148	XXX		U
697900108	PAN AMERICAN SILVER CORP	A	04/18/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	193.000	2,469	XXX		U
701094104	PARKER-HANNIFIN CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	170	XXX		U
713448108	PEPSICO INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,347	XXX		U
723787107	PIONEER NATURAL RESOURCES CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,539	XXX		U
742718109	PROCTER & GAMBLE CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,121	XXX		U
74460D109	PUBLIC STORAGE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	965	XXX		U
755111507	RAYTHEON CO		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	181	XXX		U
756577102	RED HAT INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	375	XXX		U
75886F107	REGENERON PHARMACEUTICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	317	XXX		U
775711104	ROLLINS INC		06/07/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	1,541	XXX		U
776696106	ROPER TECHNOLOGIES INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,098	XXX		U
78409V104	S&P GLOBAL INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	460	XXX		U
78410G104	SBA COMMUNICATIONS CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	465	XXX		U
824348106	SHERWIN-WILLIAMS CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,396	XXX		U
86183P102	STONERIDGE INC		06/04/2019	INVESTMENT TECH GROUP INC, NEW YORK	452.000	12,890	XXX		U
863667101	STRYKER CORP		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	817	XXX		U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
87403A107	TAILORED BRANDS INC		05/03/2019	JMP SECURITIES, SAN FRANCISCO	176.000	1,443	XXX		U
879369106	TELEFLEX INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	335	XXX		U
88224Q107	TEXAS CAPITAL BANCSHARES INC		05/15/2019	INVESTMENT TECH GROUP INC, NEW YORK	71.000	4,184	XXX		U
88338N107	THERAPEUTICSMD INC		05/29/2019	LIQUIDNET INC, NEW YORK	7,088.000	24,330	XXX		U
883556102	THERMO FISHER SCIENTIFIC INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	877	XXX		U
893641100	TRANSDIGM GROUP INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	501	XXX		U
H8817H100	TRANSOCEAN LTD	C	05/31/2019	LIQUIDNET INC, NEW YORK	2,932.000	21,344	XXX		U
89417E109	TRAVELERS COS INC/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,528	XXX		U
901109108	TUTOR PERINI CORP		06/27/2019	LIQUIDNET INC, NEW YORK	508.000	6,522	XXX		U
91324P102	UNITEDHEALTH GROUP INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	1,004	XXX		U
92343E102	VERISIGN INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	211	XXX		U
92532F100	VERTEX PHARMACEUTICALS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	734	XXX		U
254687106	WALT DISNEY CO/THE		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,394	XXX		U
94946T106	WELLCARE HEALTH PLANS INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	297	XXX		U
G96629103	WILLIS TOWERS WATSON PLC	C	06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	2.000	385	XXX		U
384802104	WW GRAINGER INC		06/24/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	276	XXX		U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	605,108	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	605,108	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	605,108	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	605,108	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	21,934,299	XXX	125,158	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Governments																					
912810RS9	U S TREASURY BOND 2.5% 5/15/46		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	1,081,359	1,174,000	1,072,551	1,077,363		189		189		1,077,552		3,807	3,807	13,440	05/15/2046	1
912810RZ3	U S TREASURY BOND 2.75% 11/15/47		05/17/2019	DEUTSCHE BK SECS INC, NY	XXX	447,833	461,000	432,057	432,707		76		76		432,784		15,049	15,049	6,492	11/15/2047	1
912810SA7	U S TREASURY BOND 3% 2/15/48		04/25/2019	DEUTSCHE BK SECS INC, NY	XXX	250,441	248,000	245,965	245,992		3		3		245,995		4,446	4,446	1,439	02/15/2048	1
912810RM2	U S TREASURY BOND 3% 5/15/45		04/25/2019	GOLDMAN SACHS & CO, NY	XXX	380,112	375,000	417,231	414,248		(77)		(77)		414,171		(34,059)	(34,059)	5,035	05/15/2045	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		05/01/2019	RBC CAPITAL MARKETS LLC,	XXX	1,361,658	1,093,000	1,383,981	1,130,782		(1,016)		(1,016)		1,362,257		(598)	(598)	9,629	02/15/2036	1
912810PX0	U S TREASURY BOND 4.5% 5/15/38		05/30/2019	DEUTSCHE BK SECS INC, NY	XXX	1,048,675	822,000	1,054,673	1,043,663		(1,182)		(1,182)		1,042,481		6,194	6,194	27,467	05/15/2038	1
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	929,296	947,000	893,811	898,765		366		366		899,131		30,165	30,165	9,605	11/15/2027	1
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		06/24/2019	DEUTSCHE BK SECS INC, NY	XXX	991,312	967,000	983,723			(481)		(481)		983,242		8,071	8,071	6,970	02/29/2024	1
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		05/01/2019	NOMURA SECS, NEW YORK	XXX	1,967,461	1,956,000	1,956,229			(6)		(6)		1,956,210		11,251	11,251	14,454	01/15/2022	1
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		06/27/2019	DEUTSCHE BK SECS INC, NY	XXX	1,777,304	1,761,000	1,754,890	1,756,136		341		341		1,756,478		20,826	20,826	29,541	05/15/2021	1
9128283W8	U S TREASURY NOTE 2.75% 2/15/28		06/26/2019	CITADEL SECURITIES LLC, C	XXX	1,336,251	1,299,000	1,281,279	1,282,358		176		176		1,282,534		53,717	53,717	8,543	02/15/2028	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		06/24/2019	DEUTSCHE BK SECS INC, NY	XXX	8,303,194	8,179,000	8,204,051	7,226,338		(2,212)		(2,212)		8,201,432		101,762	101,762	38,328	09/15/2021	1
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		05/16/2019	NOMURA SECS, NEW YORK	XXX	2,892,763	2,851,000	2,880,152	1,773,439		(1,216)		(1,216)		2,877,128		15,635	15,635	55,119	11/15/2021	1
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		06/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	231,657	216,000	212,718	212,860		68		68		212,928		18,729	18,729	2,197	08/15/2028	1
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		06/20/2019	MORGAN STANLEY & CO INC,	XXX	2,888,582	2,815,000	2,861,447	285,161		(1,017)		(1,017)		2,859,758		28,824	28,824	48,132	09/30/2023	1
3617BMAV9	GNMA II POOL #0BD5420 3.5% 12/20/47		05/01/2019	Redemption	XXX	353,113	347,704	352,267	352,156		(96)		(96)		352,060		1,053	1,053	2,048	12/20/2047	1
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		06/20/2019	Redemption	XXX	851,282	813,294	854,085			(839)		(839)		852,484		(1,202)	(1,202)	5,554	06/20/2045	1
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46		06/20/2019	Redemption	XXX	10,593	10,593	10,929	10,603		(10)		(10)		10,593				75	02/20/2046	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		06/17/2019	Redemption	XXX	657,326	632,671	671,422	668,217		(251)		(251)		667,967		(10,641)	(10,641)	2,353	01/15/2041	1
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42		06/17/2019	Redemption	XXX	4,186	4,186	4,348	4,189		(3)		(3)		4,186				32	01/15/2042	1
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		06/17/2019	Redemption	XXX	5,319	5,319	5,580	5,322		(2)		(2)		5,319				40	08/15/2045	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	27,769,718	26,977,766	27,533,389	18,820,300		(7,189)		(7,189)		27,496,689		273,029	273,029	286,490	XXX	XXX
Bonds - All Other Governments																					
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33		05/01/2019	Redemption	XXX	44,226	44,226	46,997	44,369		(143)		(143)		44,226				787	11/01/2033	1
83162CWN9	SBA GTD PART 2014-20I 1 2.92% 9/01/34		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	183,705	184,021	190,850	187,466		(33)		(33)		187,433		(3,729)	(3,729)	910	09/01/2034	1
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		04/25/2019	MERRILL LYNCH PIERCE FENN	XXX	549,877	554,795	554,795	554,795						554,795		(4,918)	(4,918)	3,694	02/01/2037	1
83162CYG2	SBA GTD PART CTFS 2017-20A 1 2.8% 1/1/37		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	273,595	275,619	275,619	275,619						275,619		(2,024)	(2,024)	2,594	01/01/2037	1
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34		05/01/2019	Redemption	XXX	35,348	35,348	36,880	35,402		(54)		(54)		35,348				550	05/01/2034	1
83162CUA9	SBA GTD PARTN CTFS 2011-20E 3.79% 5/1/31		05/01/2019	Redemption	XXX	26,566	26,566	27,124	26,616		(49)		(49)		26,566				519	05/01/2031	1
83162CZL0	SBA GTD PARTN CTFS 2018-20E 3.5% 5/1/38		05/02/2019	MERRILL LYNCH PIERCE FENN	XXX	416,848	405,567	405,567	405,567						405,567		11,281	11,281	7,322	05/01/2038	1
1099999 Subtotal - Bonds - All Other Governments					XXX	1,530,164	1,526,141	1,537,832	1,529,833		(279)		(279)		1,529,553		611	611	16,377	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38		04/30/2019	RAYMOND JAMES/FI,SAINT PE	XXX	203,277	165,000	203,663	202,507		(108)		(108)		202,399		877	877	3,959	12/01/2038	1FE
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		04/30/2019	RAYMOND JAMES/FI,SAINT PE	XXX	445,565	445,000	445,000							445,000		565	565	566	09/01/2049	1FE
64577BTU8	NJ ST ECON DEV AUTH 3.882% 6/15/19		06/15/2019	Maturity	XXX	170,000	170,000	170,000	170,000						170,000				3,300	06/15/2019	2FE
64971WP20	NY CITY NY TRANSITION 1.65% 8/01/21		04/24/2019	RAYMOND JAMES/FI,SAINT PE	XXX	739,273	755,000	750,848	752,931		60		60		752,992		(13,718)	(13,718)	2,941	08/01/2021	1FE
64990CEM9	NY ST DORM AUTH 1.456% 7/01/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	209,542	210,000	210,000	210,000						210,000		(458)	(458)	1,028	07/01/2019	1FE
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		04/30/2019	Redemption	XXX	373,490	371,935	380,071	376,007		(30)		(30)		375,977		(2,487)	(2,487)	2,195	08/01/2043	1
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		06/17/2019	Redemption	XXX	20,272	20,272	20,475	20,285		(13)		(13)		20,272				91	03/01/2046	1
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		06/17/2019	Redemption	XXX	24,165	24,165	26,581	24,224		(59)		(59)		24,165				189	01/01/2041	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		06/17/2019	Redemption	XXX	29,892	29,892	33,670	29,969		(77)		(77)		29,892				269	04/01/2030	1
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46		05/01/2019	Redemption	XXX	569,776	557,733	573,178	572,660		(229)		(229)		572,431		(2,656)	(2,656)	3,292	07/01/2046	1
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		06/17/2019	Redemption	XXX	12,297	12,297	11,935	12,291		5		5		12,297				63	10/01/2046	1
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		06/25/2019	Redemption	XXX	749,737	738,205	721,164	721,772		157		157		721,930		27,807	27,807	3,051	11/25/2057	1

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
35563PKG3	FHLMC SEASONED CREDIT RISK 2 MA 8/25/58		06/25/2019	Redemption	XXX	1,470	1,470	1,493			173		173		1,482		(12)	(12)	288	08/25/2058	1
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		06/25/2019	Redemption	XXX	10,895	10,895	11,426	10,897		(2)		(2)		10,895				68	11/01/2035	1
31403C6L0	FNMA POOL #0745275 5% 2/1/38		05/01/2019	Redemption	XXX	302,149	280,264	300,080			(603)		(603)		299,289		2,859	2,859	2,359	02/01/2036	1
31416BS58	FNMA POOL #0995240 4.500% 8/01/37		05/01/2019	Redemption	XXX	377,289	355,903	391,494	389,196		(463)		(463)		388,733		(11,445)	(11,445)	2,701	08/01/2037	1
31418M3X8	FNMA POOL #0AD0813 5% 2/1/40		04/25/2019	BNP PARIBAS SECS CP/FIXED	XXX	399,308	372,250	395,167	394,709		(328)		(328)		394,381		4,926	4,926	2,824	02/01/2040	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		04/30/2019	Redemption	XXX	447,872	445,972	454,334	450,088		(102)		(102)		449,986		(2,115)	(2,115)	1,470	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		06/25/2019	Redemption	XXX	27,907	27,907	28,823	27,932		(25)		(25)		27,907				128	04/01/2043	1
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		06/25/2019	Redemption	XXX	475,264	460,705	490,579	469,107		11		11		469,118		6,146	6,146	1,409	07/01/2035	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		06/25/2019	Redemption	XXX	14,631	14,631	15,618	14,635		(4)		(4)		14,631				92	04/01/2036	1
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		06/25/2019	Redemption	XXX	9,369	9,369	9,215	9,366		3		3		9,369				33	08/01/2043	1
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		06/25/2019	Redemption	XXX	24,526	24,526	24,591	24,531		(5)		(5)		24,526				108	07/01/2047	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		06/25/2019	Redemption	XXX	31,206	31,206	31,587	31,225		(19)		(19)		31,206				173	04/01/2047	1
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		06/25/2019	Redemption	XXX	10,728	10,728	11,186	10,739		(11)		(11)		10,728				92	11/01/2047	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		04/30/2019	Redemption	XXX	166,234	166,086	166,572	166,557		(22)		(22)		166,535		(301)	(301)	751	12/01/2047	1
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		06/25/2019	Redemption	XXX	26,025	26,025	27,066			(65)		(65)		26,025				234	09/01/2037	1
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		06/25/2019	Redemption	XXX	16,810	16,810	16,561	16,803		8		8		16,810				82	11/01/2047	1
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		06/25/2019	Redemption	XXX	308,842	294,853	307,937			(196)		(196)		307,309		1,533	1,533	1,250	07/01/2046	1
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		06/25/2019	Redemption	XXX	221	221	223							221				1	02/25/2039	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	6,198,031	6,049,319	6,230,534	5,108,432		(1,941)		(1,941)		6,186,508		11,523	11,523	35,005	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00287YAP4	ABBVIE INC 3.2% 11/06/22		04/24/2019	BAIRD, ROBERT W & CO INC,	XXX	740,807	735,000	762,805	751,323		(300)		(300)		751,023		(10,217)	(10,217)	11,107	11/06/2022	2FE
009090AA9	AIR CANADA 2015-1 CL A144A 3.6% 3/25/15		05/01/2019	BARCLAYS CAPITAL INC, NEW	XXX	357,434	357,679	356,337	356,543		8		8		356,551		884	884	1,580	09/15/2028	1FE
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	228,794	225,000	222,795	223,113		37		37		223,149		5,644	5,644	1,381	02/27/2023	1FE
0258M0DT3	AMERICAN EXPRESS CR 2.375% 5/26/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	622,875	625,000	619,256	622,022		218		218		622,241		634	634	6,432	05/26/2020	1FE
02665WBE0	AMERICAN HONDA FINANCE 1.2% 7/12/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	199,454	200,000	199,800	199,981		6		6		199,987		(533)	(533)	733	07/12/2019	1FE
026874DF1	AMERICAN INTL GROUP 4.800% 07/10/45		04/17/2019	MORGAN STANLEY & CO INC,	XXX	421,178	417,000	446,236	444,874		(34)		(34)		444,840		(23,661)	(23,661)	5,671	07/10/2045	2FE
031162BU3	AMGEN INC 2.200% 05/22/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	209,943	210,000	214,358	210,000						210,000		(57)	(57)	2,053	05/22/2019	2FE
03522AAF7	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46		05/14/2019	EXCHANGE	XXX	366,846	361,000	340,058	340,195		38		38		340,233		26,613	26,613	2,136	02/01/2046	2FE
035240AD2	ANHEUSER-BUSCH INBEV WW 3.75% 1/15/22		04/25/2019	Call	XXX	411,325	400,000	400,249	89,029		(5)		(5)		400,226		11,100	11,100	4,167	01/15/2022	2FE
037833AQ3	APPLE INC 2.100% 05/06/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	329,980	330,000	334,518	330,135		(120)		(120)		330,015		(35)	(35)	3,388	05/06/2019	1FE
00206RCN0	AT&T INC 3.4% 5/15/25		04/30/2019	JEFFERIES & CO INC, NEW Y	XXX	656,494	655,000	658,322	656,452		(30)		(30)		656,422		72	72	10,076	05/15/2025	2FE
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	488,861	480,000	506,270	498,940		(273)		(273)		498,667		(9,806)	(9,806)	10,197	10/07/2024	2FE
05523UAJ9	BAE SYSTEMS HLDGS 144A 6.375% 06/01/19		05/01/2019	MERRILL LYNCH PIERCE FENN	XXX	384,918	384,000	423,506	386,648		(1,324)		(1,324)		385,324		(406)	(406)	10,268	06/01/2019	2FE
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19		06/01/2019	Maturity	XXX	515,000	515,000	591,494	519,870		(4,870)		(4,870)		515,000				19,634	06/01/2019	1FE
06367TPX2	BANK OF MONTREAL 2.100% 12/12/19		04/24/2019	JPMORGAN SECURITIES INC,	XXX	443,549	445,000	444,809	444,954		5		5		444,959		(1,410)	(1,410)	3,478	12/12/2019	1FE
084664CK5	BERKSHIRE HATHAWAY FINAN 1.3% 8/15/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	278,891	280,000	279,728	279,966		8		8		279,974		(1,082)	(1,082)	779	08/15/2019	1FE
09256BAD9	BLACKSTONE HLDGS 144A 4.750% 02/15/23		04/24/2019	BK OF NEW YORK MELLON/TOR	XXX	305,122	288,000	315,043	305,448		(272)		(272)		305,175		(54)	(54)	2,698	02/15/2023	1FE
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		04/24/2019	WELLS FARGO SECURITIES LL	XXX	481,986	465,000	527,226	485,695		(1,116)		(1,116)		484,578		(2,592)	(2,592)	11,698	11/15/2020	2FE
05565QDC9	BP CAPITAL MARKETS PLC 1.676% 5/03/19	C	05/03/2019	Maturity	XXX	175,000	175,000	175,000	175,000						175,000				1,467	05/03/2019	1FE
12189TBC7	BURLINGTON NORTH SANTAFE 4.7% 10/01/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	191,533	190,000	211,485	193,228		(556)		(556)		192,672		(1,139)	(1,139)	5,234	10/01/2019	1FE
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/2115		04/30/2019	MORGAN STANLEY & CO INC,	XXX	210,873	168,000	204,810	204,774		(1)		(1)		204,772		6,101	6,101	1,241	09/15/2115	2FE
13645RAJ3	CANADIAN PACIFIC RAIL 7.250% 05/15/19		05/15/2019	Maturity	XXX	440,000	440,000	495,052	442,797		(2,797)		(2,797)		440,000				15,950	05/15/2019	2FE
14149YBL1	CARDINAL HEALTH 1.948% 6/14/19		04/30/2019	JPMORGAN SECURITIES INC,	XXX	392,603	393,000	393,000	393,000						393,000		(397)	(397)	2,935	06/14/2019	2FE
149123BV2	CATERPILLAR INC 3.9% 5/27/21		04/23/2019	STIFEL NICOLAUS	XXX	204,868	200,000	201,972	201,713		(51)		(51)		201,662		3,206	3,206	3,207	05/27/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
172967KS9	CITIGROUP INC 2.050% 06/07/19		06/07/2019	Maturity	XXX	170,000	170,000	169,912	169,994		6		6		170,000				1,743	06/07/2019	1FE
172967KN0	CITIGROUP INC 3.400% 05/01/26		04/30/2019	US BANCORP INVESTMENTS IN	XXX	549,368	550,000	564,823	560,945		342		342		561,287		(11,919)	(11,919)	3,339	05/01/2026	1FE
191216BV1	COCA-COLA CO/THE 1.375% 05/30/19		05/30/2019	Maturity	XXX	180,000	180,000	179,874	179,993		7		7		180,000				1,238	05/30/2019	1FE
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	91,847	75,000	96,606	91,692		(375)		(375)		91,317		530	530	3,290	11/15/2022	1FE
20030NBA8	COMCAST CORP 5.15% 3/1/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	198,879	195,000	208,182	200,377		(502)		(502)		199,875		(996)	(996)	1,702	03/01/2020	1FE
202795JN1	COMMONWEALTH EDISON 3.7% 8/15/38		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	355,427	342,000	341,179	341,220		5		5		341,224		14,202	14,202	2,496	08/15/2028	1FE
21688AAG7	COOPERATIEVE RABOBANK 1.375% 8/09/19	C	04/30/2019	JPMORGAN SECURITIES INC	XXX	254,125	255,000	254,263	254,911		22		22		254,933		(807)	(807)	808	08/09/2019	1FE
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22		04/30/2019	MORGAN STANLEY & CO INC,	XXX	430,593	428,000	424,036	280,429		88		88		424,466		6,127	6,127	5,226	12/15/2022	2FE
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		04/30/2019	JPMORGAN SECURITIES INC	XXX	250,575	250,000	250,278	250,133		(11)		(11)		250,122		453	453	1,150	03/09/2020	2FE
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32		06/10/2019	Redemption	XXX	417,816	355,261	452,454	439,725		(2,375)		(2,375)		437,350		(19,534)	(19,534)	6,427	01/10/2032	2FE
233851CM4	DAIMLER FIN N AMER 144A 1.75% 10/30/19		04/30/2019	JPMORGAN SECURITIES INC	XXX	491,402	494,000	493,299	493,861		21		21		493,882		(2,480)	(2,480)	4,371	10/30/2019	1FE
233851CS1	DAIMLER FINANCE NA 144A 2.85% 1/6/22		04/24/2019	MERRILL LYNCH PIERCE FENN	XXX	478,787	481,000	480,466	480,695		7		7		480,703		(1,915)	(1,915)	4,189	01/06/2022	1FE
25755TAJ9	DOMINO'S PIZZA MAS 1A A2I 4.116% 7/25/48		04/25/2019	Redemption	XXX	460	460	460	460						460				5	07/25/2048	2FE
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	605,544	600,000	668,430	610,257		(2,120)		(2,120)		608,137		(2,593)	(2,593)	5,719	09/01/2019	1FE
26875PAD3	EOG RESOURCES INC 5.625% 06/01/19		04/30/2019	JPMORGAN SECURITIES INC	XXX	125,254	125,000	136,891	125,753		(389)		(389)		125,364		(110)	(110)	2,949	06/01/2019	1FE
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21		05/01/2019	PERSHING LLC, JERSEY CITY	XXX	318,684	320,000	315,695	317,196		109		109		317,306		1,378	1,378	1,044	03/15/2021	2FE
664397AM8	EVERSOURCE ENERGY 3.150% 01/15/25		04/30/2019	DEUTSCHE BK SECS INC, NY	XXX	342,219	342,000	353,341	349,995		(121)		(121)		349,873		(7,654)	(7,654)	3,202	01/15/2025	2FE
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27		04/30/2019	WELLS FARGO SECURITIES LL	XXX	194,672	200,000	200,732	200,571		(6)		(6)		200,565		(5,893)	(5,893)	1,152	03/01/2027	2FE
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19		06/17/2019	Maturity	XXX	347,000	347,000	349,054	347,000						347,000				4,121	06/17/2019	1FE
345397XY4	FORD MOTOR CREDIT CO 2.021% 05/03/19		05/02/2019	Maturity	XXX	250,000	250,000	250,000	250,000						250,000				2,526	05/03/2019	2FE
36164QNA2	GE CAPITAL INTL FUND 4.418% 11/15/35	C	04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	249,765	267,000	296,789	294,022		(102)		(102)		293,920		(44,155)	(44,155)	5,472	11/15/2035	2FE
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	143,658	140,000	141,176	140,971		(45)		(45)		140,927		2,732	2,732	2,068	01/07/2021	2FE
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	115,634	115,000	115,215	115,118		(3)		(3)		115,114		519	519	1,190	01/14/2022	2FE
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22		04/30/2019	BNP PARIBAS SECS CP/FIXED	XXX	375,841	350,000	406,226	381,042		(893)		(893)		380,149		(4,308)	(4,308)	5,478	01/24/2022	1FE
38141GVT8	GOLDMAN SACHS GROUP INC 2% 04/25/19		04/25/2019	Maturity	XXX	240,000	240,000	239,333	239,985		15		15		240,000				2,400	04/25/2019	1FE
459200JE2	INTL BUSINESS MACHINE 1.8% 05/17/19		04/30/2019	US BANCORP INVESTMENTS IN	XXX	174,941	175,000	178,063	175,138		(99)		(99)		175,039		(98)	(98)	1,444	05/17/2019	1FE
24422EUT4	JOHN DEERE CAPITAL CORP 2.95% 4/1/22		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	372,173	369,000	368,823			3		3		368,829		3,344	3,344	1,482	04/01/2022	1FE
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	401,727	385,000	414,409	401,656		(481)		(481)		401,175		552	552	4,578	01/24/2022	1FE
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		04/26/2019	STIFEL NICOLAUS	XXX	57,048	55,000	56,274			(14)		(14)		56,254		794	794	897	06/15/2025	2FE
48203RAG9	JUNIPER NETWORKS INC 4.5% 3/15/24		04/04/2019	MERRILL LYNCH PIERCE FENN	XXX	277,760	266,000	266,215			(1)		(1)		266,206		11,553	11,553	765	03/15/2024	2FE
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44		04/30/2019	JEFFERIES & CO INC, NEW Y	XXX	182,401	175,000	174,988	174,988		0		0		174,988		7,412	7,412	3,762	06/01/2044	1FE
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		04/30/2019	HILLTOP SECURITIES INC, D	XXX	151,269	115,000	152,698	150,911		(148)		(148)		150,763		506	506	4,381	10/01/2034	1FE
59156RAX6	METLIFE INC 4.75% 2/8/21		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	149,147	144,000	154,125	150,086		(224)		(224)		149,862		(715)	(715)	1,482	02/08/2021	1FE
594918CA0	MICROSOFT CORP 4.25% 2/6/47		04/24/2019	PERSHING LLC, JERSEY CITY	XXX	209,266	190,000	189,489	189,508		1		1		189,509		19,757	19,757	1,794	02/06/2047	1FE
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	424,664	410,000	435,986	428,119		(284)		(284)		427,835		(3,171)	(3,171)	8,762	04/29/2024	1FE
61747YCG8	MORGAN STANLEY 7.300% 05/13/19		05/13/2019	Maturity	XXX	232,000	232,000	262,476	233,433		(1,433)		(1,433)		232,000				8,468	05/13/2019	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
63743HER9	NATIONAL RURAL UTILITIES 2.9% 3/15/21		04/24/2019	MORGAN STANLEY & CO INC,	XXX	308,517	307,000	306,659	306,761		7		7		306,767		1,749	1,749	1,014	03/15/2021	1FE
654740AT6	NISSAN MOTOR ACCEPTANCE 2.25% 1/13/20		04/30/2019	RBC CAPITAL MARKETS LLC,	XXX	447,399	450,000	447,633	449,024		106		106		449,131		(1,732)	(1,732)	3,066	01/13/2020	1FE
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	96,987	100,000	101,924	101,900		(2)		(2)		101,898		(4,911)	(4,911)	866	08/15/2052	2FE
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46		04/24/2019	RAYMOND JAMES/FI,SAINT PE	XXX	87,895	85,000	87,406	87,308		(3)		(3)		87,305		590	590	956	08/01/2046	1FE
695114CT3	PACIFICORP 4.125% 1/15/49		04/30/2019	GOLDMAN SACHS & CO, NY	XXX	82,790	80,000	79,821	79,823		0		0		79,823		2,967	2,967	981	01/15/2049	1FE
709599BB9	PENSKE TRUCK LEASING CO 3.9% 2/1/24		04/30/2019	MITSUBISHI UFJ SECURITIES	XXX	240,074	235,000	234,521	234,590		8		8		234,597		5,476	5,476	2,317	02/01/2024	2FE
74256LAS8	PRINCIPAL LIFE GLOBAL 2.625% 11/19/20		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	399,852	400,000	396,248	397,682		119		119		397,801		2,051	2,051	4,754	11/19/2020	1FE
74432QBZ7	PRUDENTIAL FINANCIAL3.500% 05/15/24		04/30/2019	US BANCORP INVESTMENTS IN	XXX	186,016	180,000	190,060	187,046		(110)		(110)		186,936		(921)	(921)	2,923	05/15/2024	1FE
756109AN4	REALTY INCOME CORP 3.250% 10/15/22		04/30/2019	WELLS FARGO SECURITIES LL	XXX	350,216	345,000	359,738	353,580		(200)		(200)		353,380		(3,163)	(3,163)	6,136	10/15/2022	1FE
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	335,710	335,000	345,412	341,307		(151)		(151)		341,155		(5,445)	(5,445)	1,312	03/15/2023	2FE
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	276,071	274,000	274,222	274,140		(14)		(14)		274,126		1,945	1,945	1,959	08/14/2020	1FE
822582BW1	SHELL INTERNATIONAL FIN 1.75% 9/12/21	C	04/30/2019	GOLDMAN SACHS & CO, NY	XXX	612,363	625,000	620,900	622,897		73		73		622,970		(10,607)	(10,607)	1,402	09/12/2021	1FE
828807CZ8	SIMON PROPERTY GROUP 4.250% 11/30/46		04/24/2019	US BANCORP INVESTMENTS IN	XXX	291,176	279,000	277,265	277,333		2		2		277,336		13,840	13,840	4,809	11/30/2046	1FE
892330AD3	TOYOTA INDUSTRIES CORP 3.11% 3/12/22	C	04/24/2019	PERSHING LLC, JERSEY CITY	XXX	634,064	630,000	630,000							630,000		4,064	4,064	2,395	03/12/2022	1FE
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		04/30/2019	CITIGROUP GBL MKTS/SALOMO	XXX	83,285	85,000	84,810	84,900		3		3		84,903		(1,618)	(1,618)	5	11/01/2021	2FE
92277GAG2	VENTAS REALTY LP 4.125% 01/15/26		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	103,097	100,000	107,250	105,405		(67)		(67)		105,338		(2,241)	(2,241)	1,226	01/15/2026	2FE
92276MAX3	VENTAS REALTY LP 4.25% 3/1/22		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	154,733	150,000	154,083			(112)		(112)		153,855		878	878	1,080	03/01/2022	2FE
92343VCC6	VERIZON COMMUNICATIONS INC 3.45% 3/15/21		04/24/2019	WELLS FARGO SECURITIES LL	XXX	258,662	255,000	262,973	259,836		(148)		(148)		259,689		(1,027)	(1,027)	1,002	03/15/2021	2FE
92343VAX2	VERIZON COMMUNICATIONS INC 4.6% 4/1/21		04/24/2019	WELLS FARGO SECURITIES LL	XXX	485,884	469,000	500,899	488,462		(584)		(584)		487,878		(1,994)	(1,994)	12,285	04/01/2021	2FE
927804FU3	VIRGINIA ELECTRIC POWER 3.15% 1/15/26		04/30/2019	MERRILL LYNCH PIERCE FENN	XXX	393,374	394,000	411,135	406,716		(155)		(155)		406,560		(13,187)	(13,187)	3,689	01/15/2026	1FE
92890HAE2	WEA FINANCE LLC / WESTFIE 3.25% 10/5/20		04/30/2019	MORGAN STANLEY & CO INC,	XXX	351,827	350,000	348,884	349,266		41		41		349,307		2,520	2,520	6,541	10/05/2020	1FE
94974BFU9	WELLS FARGO & CO 2.125% 04/22/19		04/22/2019	Maturity	XXX	690,000	690,000	701,323	690,258		(258)		(258)		690,000				7,331	04/22/2019	1FE
42217KBC9	WELLTOWER INC 4.500% 01/15/24		04/30/2019	PERSHING LLC, JERSEY CITY	XXX	332,712	315,000	341,740	332,614		(331)		(331)		332,283		430	430	4,213	01/15/2024	2FE
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		04/25/2019	MORGAN STANLEY & CO INC,	XXX	578,372	570,000	587,064	586,227		(21)		(21)		586,206		(7,835)	(7,835)	2,886	11/15/2050	1FM
12527EAD0	CFCRE CMBS C1 A4 VAR 4/15/44		06/17/2019	Redemption	XXX	1,741	1,741	1,804	1,742		(1)		(1)		1,741				14	04/15/2044	1FM
17322MAV8	CITIGROUP CMBS GC21 3.575% 5/10/47		06/06/2019	CITIGROUP GBL MKTS/SALOMO	XXX	281,382	270,997	275,814			(318)		(318)		275,485		5,897	5,897	2,594	05/10/2047	1FM
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49		04/25/2019	SG AMERICAS SECURITIES LL	XXX	561,614	548,000	564,428	563,780		(20)		(20)		563,759		(2,145)	(2,145)	2,940	12/10/2049	1FM
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		06/12/2019	Redemption	XXX	258	258	265	258		0		0		258				1	02/10/2047	1FM
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		06/12/2019	Redemption	XXX	1,558	1,558	1,570			0		0		1,558				9	12/10/2044	1FM
12591QAM4	COMM 2014-UBS4 MBS 2 2.963% 8/10/47		05/01/2019	Redemption	XXX	339,939	339,982	339,251	339,256		336		336		339,591		348	348	1,513	08/10/2047	1FM
12595VAD9	COMM 2018-COR3 MORTGAG A3 4.228% 5/10/51		04/25/2019	JPMORGAN SECURITIES INC,	XXX	433,223	405,000	417,126	416,973		(13)		(13)		416,961		16,263	16,263	2,616	05/10/2051	1FM
12637UAX7	CSAIL 2016-C7 CMBS ASB 3.314% 11/15/49		05/01/2019	CREDIT SUISSE, NEW YORK (	XXX	846,620	834,000	859,018	857,965		(51)		(51)		857,914		(11,294)	(11,294)	4,557	11/15/2049	1FM
36192KAT4	GS MORTG SEC GCJ7 A4 3.377% 5/10/45		05/10/2019	MERRILL LYNCH PIERCE FENN	XXX	618,892	613,495	644,097	639,878		(374)		(374)		639,504		(20,612)	(20,612)	2,159	05/10/2045	1FM
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		05/01/2019	UBS SECURITIES LLC/CMO, N	XXX	390,474	385,000	401,332	400,810		(14)		(14)		400,796		(10,322)	(10,322)	1,170	08/15/2047	1FM
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728% 8/10/49		06/12/2019	Redemption	XXX	51,505	51,505	52,664	51,732		(227)		(227)		51,505				235	08/10/2049	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49		05/01/2019	UBS SECURITIES LLC/CMO, N	XXX	287,928	285,000	287,104	287,053		(1)		(1)		287,052		876	876	759	08/10/2049	1FM
94987MAB7	WF CMBS C1 A2 144A 4.393% 11/15/43		05/16/2019	BARCLAYS CAPITAL INC, NEW	XXX	456,768	450,000	475,699	474,813		(24)		(24)		474,789		(18,021)	(18,021)	1,702	11/15/2043	1FM
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		06/17/2019	Redemption	XXX	151,721	147,845	164,091	162,333		(63)		(63)		162,270		(10,550)	(10,550)	644	02/15/2044	1FM
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22		04/30/2019	WELLS FARGO SECURITIES LL	XXX	622,674	626,000	625,852	625,909		2		2		625,911		(3,236)	(3,236)	1,577	09/15/2022	1FE
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26		06/17/2019	Redemption	XXX	55,775	55,775	55,553	55,764		11		11		55,775				229	10/15/2026	1FE
14041NFG1	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		04/24/2019	WELLS FARGO SECURITIES LL	XXX	568,654	581,000	558,784	562,417		139		139		562,556		6,098	6,098	1,098	06/17/2024	1FE
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25		06/14/2019	Redemption	XXX	22,267	22,267	22,264	22,266		0		0		22,267				155	12/15/2025	1FE
161571HC1	CHASE ISSUANCE TR A2A 1.37% 6/15/21		06/17/2019	Call	XXX	520,000	520,000	513,866	517,044		328		328		517,372		2,628	2,628	1,781	06/15/2021	1FE
17305EFS9	CITIBANK CR CARD ISS A6 2.15% 7/15/21		04/25/2019	JPMORGAN SECURITIES INC.	XXX	356,582	357,000	364,536	360,261		(168)		(168)		360,094		(3,512)	(3,512)	2,153	07/15/2021	1FE
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		06/17/2019	Redemption	XXX	113,223	113,223	113,778	113,256		(32)		(32)		113,223				250	08/15/2021	1FE
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		04/11/2019	Redemption	XXX	7,407	7,407	7,676	7,416		(8)		(8)		7,407				154	10/11/2025	1FE
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		05/20/2019	Redemption	XXX	780	780	781	780		0		0		780				7	11/20/2047	2FE
23342AAD8	DLL 2018-1 LLC 1 A4 3.27% 4/17/26		04/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	388,158	384,000	383,415	383,457		3		3		383,460		4,699	4,699	1,279	04/17/2026	1FE
34530VAE9	FORD CREDIT AUTO TR B A4 1.58% 8/15/20		05/15/2019	Redemption	XXX	162,397	162,397	162,886	162,572		(119)		(119)		162,453		(56)	(56)	291	08/15/2020	1FE
34528QFD1	FORD CREDIT FLOOR 5A 1.95% 11/15/21		04/30/2019	BARCLAYS CAPITAL INC, NEW	XXX	842,233	846,000	845,832	845,910		3		3		845,913		(3,680)	(3,680)	2,154	11/15/2021	1FE
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37		06/19/2019	Redemption	XXX	9,463	9,463	9,463	9,463						9,463				48	03/17/2037	1FE
55315XAC5	MMAF EQUIPMENT FIN AA A3 2.04% 2/16/22		04/30/2019	Redemption	XXX	195,913	196,994	196,982	196,987		0		0		196,988		(1,074)	(1,074)	507	02/16/2022	1FE
60700DAC2	MMAF EQUIPMENT FINAN A A3 3.2% 9/12/22		04/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	272,577	271,000	270,975	270,979		0		0		270,980		1,598	1,598	1,108	09/12/2022	1FE
65341KBA3	NEXTGEAR FLOORPLAN 1AA2 3.22% 2/15/23		04/30/2019	SG AMERICAS SECURITIES LL	XXX	502,500	500,000	499,941	499,953		1		1		499,954		2,546	2,546	2,102	02/15/2023	1FE
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		06/20/2019	CREDIT SUISSE, NEW YORK (	XXX	269,930	270,225	276,685	276,340		(10)		(10)		276,330		(6,400)	(6,400)	1,316	04/20/2045	1FE
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		05/01/2019	Redemption	XXX	403,244	393,998	419,455	414,367		(859)		(859)		413,508		(10,264)	(10,264)	8,680	10/11/2027	1FE
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		04/30/2019	BNP PARIBAS SECS CP/FIXED	XXX	848,213	838,000	837,987	837,988		0		0		837,989		10,225	10,225	3,158	04/20/2023	1FE
96328DBF0	WHEELS SPV 2 LLC 1AA2 3.06% 4/20/27		04/25/2019	DEUTSCHE BK SECS INC, NY	XXX	245,306	245,000	244,979	244,980		0		0		244,981		326	326	750	04/20/2027	1FE
98161PAD5	WORLD OMNI AUTO REC B A3 1.3% 02/15/22		06/17/2019	Redemption	XXX	33,543	33,543	33,500	33,539		4		4		33,543				72	02/15/2022	1FE
98162WAD9	WORLD OMNI AUTO RECE D A3 3.28% 3/15/24		04/30/2019	BARCLAYS CAPITAL INC, NEW	XXX	248,627	245,000	244,949	244,953		1		1		244,954		3,673	3,673	1,065	03/15/2024	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	37,762,445	37,242,853	38,392,755	35,676,152		(23,703)		(23,703)		37,860,230		(97,785)	(97,785)	374,619	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	73,260,358	71,796,080	73,694,510	61,134,716		(33,113)		(33,113)		73,072,980		187,378	187,378	712,491	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	73,260,358	71,796,080	73,694,510	61,134,716		(33,113)		(33,113)		73,072,980		187,378	187,378	712,491	XXX	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
88579Y101	3M CO		06/07/2019	INVESTMENT TECH GROUP INC	130.000	21,654	XXX	23,240	27,011	(3,771)			(3,771)		23,240		(1,586)	(1,586)		XXX	U
002824100	ABBOTT LABORATORIES		06/07/2019	INVESTMENT TECH GROUP INC	400.000	32,281	XXX	15,308	31,976	(16,668)			(16,668)		15,308		16,974	16,974	128	XXX	U
00287Y109	ABBVIE INC		06/07/2019	INVESTMENT TECH GROUP INC	340.000	26,314	XXX	21,398	27,401	(6,003)			(6,003)		21,398		4,916	4,916	364	XXX	U
003654100	ABIOMED INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	2,678	XXX	4,432	2,856	1,576			1,576		4,432		(1,754)	(1,754)		XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
00401C108	ACACIA COMMUNICATIONS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	415.000	19,674	XXX	13,223	23,800	(10,577)			(10,577)		13,223		6,451	6,451		XXX	U
00404A109	ACADIA HEALTHCARE CO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	702.000	23,749	XXX	21,380	20,576	805			805		21,380		2,368	2,368		XXX	U
G1151C101	ACCENTURE PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	148.000	27,066	XXX	17,321	26,051	(8,730)			(8,730)		17,321		9,746	9,746	173	XXX	U
00507V109	ACTIVISION BLIZZARD INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	7,708	XXX	6,219	7,740	(1,522)			(1,522)		6,219		1,490	1,490	63	XXX	U
00724F101	ADOBE SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	112.000	31,149	XXX	11,624	29,847	(18,223)			(18,223)		11,624		19,526	19,526		XXX	U
00751Y106	ADVANCE AUTO PARTS INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	3,106	XXX	3,401	3,411	(10)			(10)		3,401		(295)	(295)	1	XXX	U
007903107	ADVANCED MICRO DEVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	555.000	18,332	XXX	9,188	14,164	(4,975)			(4,975)		9,188		9,143	9,143		XXX	U
00771V108	AERIE PHARMACEUTICALS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	256.000	8,685	XXX	12,121		(1)			(1)		12,121		(3,436)	(3,436)		XXX	U
00130H105	AES CORP/VA		06/07/2019	INVESTMENT TECH GROUP INC	160.000	2,666	XXX	1,884	2,893	(1,009)			(1,009)		1,884		782	782	22	XXX	U
001055102	AFLAC INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	9,812	XXX	6,292	9,000	(2,708)			(2,708)		6,292		3,521	3,521	49	XXX	U
00846U101	AGILENT TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,559	XXX	3,662	6,430	(2,768)			(2,768)		3,662		1,896	1,896	13	XXX	U
008474108	AGNICO EAGLE MINES LTD	C	06/10/2019	DEUTSCHE BK SECS INC, NY	411.000	18,812	XXX	16,907	17,879	(972)			(972)		16,907		1,905	1,905		XXX	U
009158106	AIR PRODUCTS & CHEMICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	49.000	10,928	XXX	7,076	9,357	(2,281)			(2,281)		7,076		3,852	3,852	57	XXX	U
00971T101	AKAMAI TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,175	XXX	1,921	2,868	(948)			(948)		1,921		1,255	1,255		XXX	U
011659109	ALASKA AIR GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	206.000	12,507	XXX	14,223	4,490	2,555			2,555		14,223		(1,716)	(1,716)	72	XXX	U
012653101	ALBEMARLE CORP		06/07/2019	INVESTMENT TECH GROUP INC	202.000	14,265	XXX	17,265	16,560	705			705		17,265		(3,000)	(3,000)	43	XXX	U
015271109	ALEXANDRIA REAL ESTATE EQUITIE		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,520	XXX	3,392	4,277	(884)			(884)		3,392		1,127	1,127	29	XXX	U
015351109	ALEXION PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	5,918	XXX	6,123	6,759	(636)			(636)		6,123		(205)	(205)		XXX	U
016255101	ALIGN TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	16.000	4,922	XXX	2,407	4,549	(2,142)			(2,142)		2,407		2,515	2,515		XXX	U
01741R102	ALLEGHENY TECHNOLOGIES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	2,384.000	57,365	XXX	40,020	60,959	(20,939)			(20,939)		40,020		17,345	17,345		XXX	U
G0176J109	ALLEGION PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,082	XXX	1,290	1,814	(524)			(524)		1,290		792	792		XXX	U
G0177J108	ALLERGAN PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	70.000	8,896	XXX	14,428	10,249	4,180			4,180		14,428		(5,532)	(5,532)		XXX	U
018581108	ALLIANCE DATA SYSTEMS CORP		06/07/2019	INVESTMENT TECH GROUP INC	153.000	20,896	XXX	31,260	25,547	4,488			4,488		31,260		(10,364)	(10,364)	77	XXX	U
018802108	ALLIANT ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	3,427	XXX	2,664	3,299	(635)			(635)		2,664		763	763	25	XXX	U
020002101	ALLSTATE CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	70.000	7,048	XXX	5,214	6,593	(1,379)			(1,379)		5,214		1,834	1,834	43	XXX	U
02079K305	ALPHABET INC-CL A		06/07/2019	INVESTMENT TECH GROUP INC	67.000	71,577	XXX	53,597	78,852	(25,255)			(25,255)		53,597		17,980	17,980		XXX	U
02079K107	ALPHABET INC-CL C		06/07/2019	INVESTMENT TECH GROUP INC	69.000	73,553	XXX	53,857	80,958	(27,101)			(27,101)		53,857		19,696	19,696		XXX	U
02209S103	ALTRIA GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	430.000	22,078	XXX	29,214	24,695	4,519			4,519		29,214		(7,136)	(7,136)	344	XXX	U
023135106	AMAZON.COM INC		06/07/2019	INVESTMENT TECH GROUP INC	93.000	167,768	XXX	70,964	165,610	(94,646)			(94,646)		70,964		96,804	96,804		XXX	U
023608102	AMEREN CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	4,551	XXX	3,148	4,413	(1,265)			(1,265)		3,148		1,403	1,403		XXX	U
02376R102	AMERICAN AIRLINES GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	1,271.000	41,247	XXX	47,984	40,367	7,617			7,617		47,984		(6,737)	(6,737)	123	XXX	U
025537101	AMERICAN ELECTRIC POWER CO INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	9,845	XXX	6,950	9,213	(2,262)			(2,262)		6,950		2,895	2,895		XXX	U
025816109	AMERICAN EXPRESS CO		06/07/2019	INVESTMENT TECH GROUP INC	150.000	18,161	XXX	11,049	16,395	(5,346)			(5,346)		11,049		7,112	7,112	59	XXX	U
026874784	AMERICAN INTERNATIONAL GROUP I		06/07/2019	INVESTMENT TECH GROUP INC	200.000	10,575	XXX	13,134	8,612	4,522			4,522		13,134		(2,559)	(2,559)		XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
03027X100	AMERICAN TOWER CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	21,242	XXX	10,668	19,706	(9,038)			(9,038)		10,668		10,574	10,574	90	XXX	U
030420103	AMERICAN WATER WORKS CO INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,650	XXX	2,898	4,170	(1,272)			(1,272)		2,898		1,752	1,752	20	XXX	U
03076C106	AMERIPRISE FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,495	XXX	3,289	3,843	(554)			(554)		3,289		1,206	1,206	29	XXX	U
03073E105	AMERISOURCEBERGEN CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,503	XXX	2,392	2,386	7			7		2,392		111	111	12	XXX	U
031100100	AMETEK INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,287	XXX	2,427	4,149	(1,722)			(1,722)		2,427		1,860	1,860		XXX	U
031162100	AMGEN INC		06/07/2019	INVESTMENT TECH GROUP INC	141.000	24,741	XXX	20,933	26,787	(5,854)			(5,854)		20,933		3,808	3,808		XXX	U
03168L105	AMNEAL PHARMACEUTICALS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	793.000	6,058	XXX	10,941	808	(296)			(296)		10,941		(4,883)	(4,883)		XXX	U
032095101	AMPHENOL CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,521	XXX	4,713	6,611	(1,898)			(1,898)		4,713		1,808	1,808	19	XXX	U
032511107	ANADARKO PETROLEUM CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	7,701	XXX	7,666	5,003	2,663			2,663		7,666		36	36		XXX	U
032654105	ANALOG DEVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	8,052	XXX	5,881	8,422	(2,540)			(2,540)		5,881		2,171	2,171		XXX	U
03662Q105	ANSYS INC		06/07/2019	INVESTMENT TECH GROUP INC	19.000	3,672	XXX	2,361	3,471	(1,111)			(1,111)		2,361		1,311	1,311		XXX	U
036752103	ANTHEM INC		06/07/2019	INVESTMENT TECH GROUP INC	58.000	16,129	XXX	8,394	16,645	(8,250)			(8,250)		8,394		7,735	7,735		XXX	U
831865209	AO SMITH CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,314	XXX	1,755	1,600	155			155		1,755		(441)	(441)	7	XXX	U
G0408V102	AON PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	54.000	10,271	XXX	6,033	9,218	(3,185)			(3,185)		6,033		4,238	4,238	24	XXX	U
037411105	APACHE CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	2,313	XXX	5,105	2,773	2,332			2,332		5,105		(2,792)	(2,792)	20	XXX	U
037833100	APPLE INC		06/07/2019	INVESTMENT TECH GROUP INC	1,031.000	196,118	XXX	120,315	195,838	(75,523)			(75,523)		120,315		75,803	75,803	794	XXX	U
038222105	APPLIED MATERIALS INC		06/07/2019	INVESTMENT TECH GROUP INC	220.000	9,124	XXX	7,171	8,725	(1,554)			(1,554)		7,171		1,954	1,954		XXX	U
G6095L109	APTIV PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	60.000	4,402	XXX	3,365	4,769	(1,404)			(1,404)		3,365		1,037	1,037	11	XXX	U
03837J101	AQUA METALS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	984.000	1,656	XXX	6,740	3,021	3,720			3,720		6,740		(5,085)	(5,085)		XXX	U
039483102	ARCHER-DANIELS-MIDLAND CO		06/07/2019	INVESTMENT TECH GROUP INC	130.000	5,141	XXX	5,910	5,607	304			304		5,910		(770)	(770)	46	XXX	U
03965L100	ARCONIC INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	2,821	XXX	2,257	2,293	(37)			(37)		2,257		564	564	2	XXX	U
040413106	ARISTA NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	14.000	3,450	XXX	3,741	4,402	(661)			(661)		3,741		(292)	(292)		XXX	U
363576109	ARTHUR J GALLAGHER & CO		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,388	XXX	2,593	3,905	(1,312)			(1,312)		2,593		1,794	1,794		XXX	U
04316A108	ARTISAN PARTNERS ASSET MANAGEM		06/10/2019	DEUTSCHE BK SECS INC, NY	542.000	13,914	XXX	15,931	13,642	2,289			2,289		15,931		(2,016)	(2,016)	298	XXX	U
00206R102	AT&T INC		06/07/2019	INVESTMENT TECH GROUP INC	1,670.000	54,199	XXX	71,466	52,371	19,095			19,095		71,466		(17,268)	(17,268)	852	XXX	U
049560105	ATMOS ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,125	XXX	3,049		(39)			(39)		3,049		77	77		XXX	U
052769106	AUTODESK INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	8,263	XXX	3,737	7,791	(4,054)			(4,054)		3,737		4,526	4,526		XXX	U
053015103	AUTOMATIC DATA PROCESSING INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	16,688	XXX	10,350	15,974	(5,624)			(5,624)		10,350		6,338	6,338	93	XXX	U
053332102	AUTOZONE INC		06/07/2019	INVESTMENT TECH GROUP INC	5.000	5,495	XXX	4,006	5,121	(1,114)			(1,114)		4,006		1,489	1,489		XXX	U
053484101	AVALONBAY COMMUNITIES INC		06/07/2019	INVESTMENT TECH GROUP INC	28.000	5,853	XXX	4,977	5,620	(644)			(644)		4,977		876	876	43	XXX	U
05501U106	AZUL SA	C	06/10/2019	DEUTSCHE BK SECS INC, NY	1,134.000	37,968	XXX	18,268	33,124	(14,856)			(14,856)		18,268		19,700	19,700		XXX	U
05722G100	BAKER HUGHES A GE CO		06/07/2019	INVESTMENT TECH GROUP INC	120.000	2,794	XXX	7,698	3,326	4,372			4,372		7,698		(4,904)	(4,904)	22	XXX	U
058498106	BALL CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,269	XXX	3,026	4,629	(1,603)			(1,603)		3,026		2,244	2,244		XXX	U

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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 and Admini-strative Symbol/ Market Indicator (a)
060505104	BANK OF AMERICA CORP		06/07/2019	INVESTMENT TECH GROUP INC	2,060.000	56,639	XXX	45,117	56,835	(11,719)			(11,719)		45,117		11,522	11,522		XXX	U
064058100	BANK OF NEW YORK MELLON CORP/T		06/07/2019	INVESTMENT TECH GROUP INC	210.000	9,316	XXX	9,913	10,590	(677)			(677)		9,913		(597)	(597)	59	XXX	U
071813109	BAXTER INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	8,530	XXX	4,883	8,944	(4,061)			(4,061)		4,883		3,647	3,647	25	XXX	U
054937107	BB&T CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	8,783	XXX	8,400	8,375	25			25		8,400		383	383	73	XXX	U
073685109	BEACON ROOFING SUPPLY INC		06/10/2019	DEUTSCHE BK SECS INC, NY	557.000	19,301	XXX	22,262	17,913	4,349			4,349		22,262		(2,961)	(2,961)		XXX	U
075887109	BECTON DICKINSON AND CO		06/07/2019	INVESTMENT TECH GROUP INC	60.000	14,300	XXX	9,964	14,984	(5,020)			(5,020)		9,964		4,336	4,336		XXX	U
08180D106	BENEFITFOCUS INC		06/17/2019	LIQUIDNET INC, NEW YORK	300.000	8,607	XXX	7,020	14,856	(7,836)			(7,836)		7,020		1,587	1,587		XXX	U
084670702	BERKSHIRE HATHAWAY INC		06/07/2019	INVESTMENT TECH GROUP INC	442.000	90,951	XXX	72,169	88,793	(16,624)			(16,624)		72,169		18,782	18,782		XXX	U
08579W103	BERRY GLOBAL GROUP INC		06/05/2019	WELLS FARGO SECURITIES, L	845.000	42,602	XXX	43,218	22,356	(2,302)			(2,302)		43,218		(616)	(616)		XXX	U
086516101	BEST BUY CO INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,821	XXX	2,566	4,264	(1,697)			(1,697)		2,566		1,255	1,255	30	XXX	U
09062X103	BIOGEN INC		06/07/2019	INVESTMENT TECH GROUP INC	45.000	10,224	XXX	11,908	10,637	1,271			1,271		11,908		(1,685)	(1,685)		XXX	U
09247X101	BLACKROCK INC		06/07/2019	INVESTMENT TECH GROUP INC	26.000	11,546	XXX	9,914	11,112	(1,198)			(1,198)		9,914		1,632	1,632		XXX	U
05591B109	BMC STOCK HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,217.000	25,714	XXX	22,363	17,970	858			858		22,363		3,351	3,351		XXX	U
097023105	BOEING CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	119.000	42,085	XXX	18,491	45,389	(26,898)			(26,898)		18,491		23,595	23,595		XXX	U
09857L108	BOOKING HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	17,782	XXX	14,829	17,449	(2,620)			(2,620)		14,829		2,953	2,953		XXX	U
099724106	BORGWARNER INC		06/07/2019	INVESTMENT TECH GROUP INC	396.000	15,964	XXX	15,658	5,377	156			156		15,658		306	306	67	XXX	L
101121101	BOSTON PROPERTIES INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,084	XXX	3,714	4,016	(302)			(302)		3,714		369	369	29	XXX	U
101137107	BOSTON SCIENTIFIC CORP		06/07/2019	INVESTMENT TECH GROUP INC	330.000	13,611	XXX	7,180	12,665	(5,485)			(5,485)		7,180		6,430	6,430		XXX	U
10921T101	BRIGHTCOVE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	2,712.000	27,381	XXX	19,243	22,808	(3,565)			(3,565)		19,243		8,139	8,139		XXX	U
110122108	BRISTOL-MYERS SQUIBB CO		06/07/2019	INVESTMENT TECH GROUP INC	370.000	17,284	XXX	21,880	17,653	4,227			4,227		21,880		(4,596)	(4,596)	152	XXX	U
11135F101	BROADCOM INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	24,735	XXX	16,589	27,064	(10,475)			(10,475)		16,589		8,146	8,146		XXX	U
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,929	XXX	3,450	3,111	339			339		3,450		480	480	16	XXX	U
115637209	BROWN-FORMAN CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,259	XXX	1,445	2,111	(666)			(666)		1,445		814	814	8	XXX	U
127097103	CABOT OIL & GAS CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	2,540	XXX	2,271	2,610	(339)			(339)		2,271		269	269	9	XXX	U
127387108	CADENCE DESIGN SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,932	XXX	2,331	3,811	(1,480)			(1,480)		2,331		1,601	1,601		XXX	U
134429109	CAMPBELL SOUP CO		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,722	XXX	2,437	1,525	912			912		2,437		(715)	(715)	14	XXX	U
14040H105	CAPITAL ONE FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	9,925	XXX	9,584	8,986	598			598		9,584		341	341	44	XXX	U
14149Y108	CARDINAL HEALTH INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	3,067	XXX	5,073	3,371	1,703			1,703		5,073		(2,006)	(2,006)	33	XXX	U
141619106	CARDIOVASCULAR SYSTEMS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	660.000	26,621	XXX	15,458	25,516	(10,058)			(10,058)		15,458		11,163	11,163		XXX	U
14161W105	CARDLYTICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	819.000	21,258	XXX	11,778	13,546	(1,769)			(1,769)		11,778		9,480	9,480		XXX	U
141665109	CAREER EDUCATION CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	1,771.000	34,919	XXX	17,904	29,108	(11,353)			(11,353)		17,904		17,015	17,015		XXX	U
143130102	CARMAX INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,194	XXX	2,550	2,792	(242)			(242)		2,550		644	644		XXX	U
143658300	CARNIVAL CORP	C	06/07/2019	INVESTMENT TECH GROUP INC	90.000	4,697	XXX	4,701	4,565	136			136		4,701		(3)	(3)		XXX	U
144285103	CARPENTER TECHNOLOGY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	132.000	5,731	XXX	5,301	6,052	(751)			(751)		5,301		430	430	26	XXX	U
149123101	CATERPILLAR INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	16,175	XXX	12,109	17,614	(5,505)			(5,505)		12,109		4,066	4,066	112	XXX	U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
12503M108	CBOE HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,225	XXX	1,615	1,909	(294)			(294)		1,615		610	610		XXX	U
12504L109	CBRE GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	3,938	XXX	2,498	3,956	(1,458)			(1,458)		2,498		1,440	1,440		XXX	U
124857202	CBS CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	3,871	XXX	5,174	3,802	1,371			1,371		5,174		(1,303)	(1,303)	17	XXX	U
150870103	CELANESE CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,032	XXX	2,577	2,958	(381)			(381)		2,577		455	455	19	XXX	U
151020104	CELGENE CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	15,360	XXX	18,664	15,094	3,570			3,570		18,664		(3,303)	(3,303)		XXX	U
15135B101	CENTENE CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	5,417	XXX	2,856	5,310	(2,454)			(2,454)		2,856		2,561	2,561		XXX	U
15189T107	CENTERPOINT ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	3,742	XXX	3,213	3,991	(778)			(778)		3,213		529	529		XXX	U
156504300	CENTURY COMMUNITIES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	445.000	12,387	XXX	8,235	10,307	(2,431)			(2,431)		8,235		4,152	4,152		XXX	U
156700106	CENTURYLINK INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	2,416	XXX	5,530	2,758	2,772			2,772		5,530		(3,113)	(3,113)	57	XXX	U
156782104	CERNER CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,816	XXX	3,837	4,577	(740)			(740)		3,837		1,979	1,979		XXX	U
125269100	CF INDUSTRIES HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	2,100	XXX	1,577	2,044	(467)			(467)		1,577		523	523	15	XXX	U
12541W209	CH ROBINSON WORLDWIDE INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,390	XXX	2,211	2,610	(399)			(399)		2,211		179	179		XXX	U
808513105	CHARLES SCHWAB CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	270.000	11,600	XXX	10,662	11,545	(883)			(883)		10,662		938	938	46	XXX	U
16119P108	CHARTER COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	41.000	16,154	XXX	11,943	14,223	(2,280)			(2,280)		11,943		4,211	4,211		XXX	U
166764100	CHEVRON CORP		06/07/2019	INVESTMENT TECH GROUP INC	440.000	53,435	XXX	51,715	54,199	(2,484)			(2,484)		51,715		1,719	1,719		XXX	U
169656105	CHIPOTLE MEXICAN GRILL INC		06/07/2019	INVESTMENT TECH GROUP INC	6.000	4,259	XXX	2,271	4,262	(1,991)			(1,991)		2,271		1,988	1,988		XXX	U
H1467J104	CHUBB LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	100.000	14,940	XXX	13,209	14,008	(799)			(799)		13,209		1,731	1,731	73	XXX	U
171340102	CHURCH & DWIGHT CO INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	4,677	XXX	2,689	4,274	(1,585)			(1,585)		2,689		1,988	1,988	14	XXX	U
125523100	CIGNA CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	12,595	XXX	12,117	12,866	(748)			(748)		12,117		477	477	4	XXX	U
171798101	CIMAREX ENERGY CO		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,109	XXX	2,719	1,398	1,321			1,321		2,719		(1,610)	(1,610)	4	XXX	U
172062101	CINCINNATI FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,078	XXX	2,282	2,577	(295)			(295)		2,282		796	796	17	XXX	U
172908105	CINTAS CORP		06/07/2019	INVESTMENT TECH GROUP INC	19.000	4,419	XXX	2,199	3,840	(1,641)			(1,641)		2,199		2,220	2,220		XXX	U
17275R102	CISCO SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	1,010.000	56,453	XXX	30,723	54,530	(23,807)			(23,807)		30,723		25,729	25,729	354	XXX	U
172967424	CITIGROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	530.000	34,796	XXX	31,254	32,977	(1,723)			(1,723)		31,254		3,543	3,543	239	XXX	U
174610105	CITIZENS FINANCIAL GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	3,721	XXX	3,887	3,575	312			312		3,887		(166)	(166)	35	XXX	U
177376100	CITRIX SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,875	XXX	2,168	2,990	(822)			(822)		2,168		707	707		XXX	U
189054109	CLOROX CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,698	XXX	3,664	4,814	(1,150)			(1,150)		3,664		1,034	1,034	29	XXX	U
18914U100	CLOUDERA INC		06/06/2019	OPPENHEIMER & CO INC, NEW	1,208.000	6,338	XXX	15,391	6,378	2,175			2,175		15,391		(9,052)	(9,052)		XXX	U
12572Q105	CME GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	85.000	17,176	XXX	9,812	13,989	(4,177)			(4,177)		9,812		7,364	7,364		XXX	U
125896100	CMS ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	4,620	XXX	3,343	4,443	(1,100)			(1,100)		3,343		1,277	1,277	31	XXX	U
191216100	COCA-COLA CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	880.000	45,279	XXX	36,644	41,237	(4,593)			(4,593)		36,644		8,636	8,636	412	XXX	U
192108504	COEUR MINING INC		05/02/2019	J.P MORGAN SECURITIES INC	1,581.000	5,267	XXX	11,867	3,329	5,416			5,416		11,867		(6,600)	(6,600)		XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Admini-strative Symbol/ Market Indicator (a)
19239V302	COGENT COMMUNICATIONS HOLDINGS		06/10/2019	DEUTSCHE BK SECS INC, NY	831.000	50,816	XXX	30,081	45,082	(15,001)			(15,001)		30,081		20,735	20,735	499	XXX	U
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		06/07/2019	INVESTMENT TECH GROUP INC	140.000	8,784	XXX	7,869	10,143	(2,274)			(2,274)		7,869		916	916	28	XXX	U
194162103	COLGATE-PALMOLIVE CO		06/07/2019	INVESTMENT TECH GROUP INC	200.000	14,791	XXX	13,161	13,708	(547)			(547)		13,161		1,630	1,630	86	XXX	U
20030N101	COMCAST CORP		06/07/2019	INVESTMENT TECH GROUP INC	1,030.000	42,687	XXX	36,169	41,179	(5,010)			(5,010)		36,169		6,518	6,518	216	XXX	U
200340107	COMERICA INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,103	XXX	2,026	2,200	(174)			(174)		2,026		77	77	24	XXX	U
20451N101	COMPASS MINERALS INTERNATIONAL		06/10/2019	DEUTSCHE BK SECS INC, NY	210.000	11,532	XXX	8,668	2,773	(2,750)			(2,750)		8,668		2,865	2,865	128	XXX	U
205887102	CONAGRA BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	3,551	XXX	4,782	3,329	1,453			1,453		4,782		(1,231)	(1,231)	26	XXX	U
20605P101	CONCHO RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,007	XXX	5,397	4,438	959			959		5,397		(1,390)	(1,390)	5	XXX	U
20825C104	CONOCOPHILLIPS		06/07/2019	INVESTMENT TECH GROUP INC	260.000	15,320	XXX	13,078	17,352	(4,275)			(4,275)		13,078		2,242	2,242	79	XXX	U
209115104	CONSOLIDATED EDISON INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,179	XXX	5,172	5,937	(765)			(765)		5,172		1,007	1,007		XXX	U
21036P108	CONSTELLATION BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	37.000	6,969	XXX	5,683	6,487	(804)			(804)		5,683		1,287	1,287	28	XXX	U
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	06/10/2019	DEUTSCHE BK SECS INC, NY	3,790.000	36,329	XXX	26,343	32,291	(5,948)			(5,948)		26,343		9,986	9,986		XXX	U
216648402	COOPER COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	236.000	74,357	XXX	40,499	68,119	(29,397)			(29,397)		40,499		33,858	33,858		XXX	U
217204106	COPART INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	3,731	XXX	2,612	3,030	(418)			(418)		2,612		1,119	1,119		XXX	U
219350105	CORNING INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	5,803	XXX	4,650	6,289	(1,639)			(1,639)		4,650		1,153	1,153		XXX	U
22002T108	CORPORATE OFFICE PROPERTIES TR		06/10/2019	DEUTSCHE BK SECS INC, NY	902.000	25,779	XXX	21,388	24,625	(3,237)			(3,237)		21,388		4,391	4,391	248	XXX	U
22052L104	CORTEVA INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	4,204	XXX	5,150							5,150		(946)	(946)		XXX	U
22160K105	COSTCO WHOLESALE CORP		06/07/2019	INVESTMENT TECH GROUP INC	99.000	25,341	XXX	15,958	23,972	(8,013)			(8,013)		15,958		9,383	9,383	64	XXX	U
222070203	COTY INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	2,697	XXX	3,641	2,300	1,341			1,341		3,641		(944)	(944)		XXX	U
22282E102	COVANTA HOLDING CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	1,082.000	19,238	XXX	16,131	18,729	(2,598)			(2,598)		16,131		3,107	3,107	271	XXX	U
225447101	CREE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	402.000	23,955	XXX	10,092	23,002	(12,910)			(12,910)		10,092		13,862	13,862		XXX	U
22822V101	CROWN CASTLE INTERNATIONAL COR		06/07/2019	INVESTMENT TECH GROUP INC	100.000	13,518	XXX	8,724	12,800	(4,076)			(4,076)		8,724		4,795	4,795		XXX	U
126408103	CSX CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	14,046	XXX	6,524	13,468	(6,943)			(6,943)		6,524		7,522	7,522		XXX	U
231021106	CUMMINS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	6,476	XXX	5,461	6,315	(854)			(854)		5,461		1,016	1,016	46	XXX	U
126650100	CVS HEALTH CORP		06/07/2019	INVESTMENT TECH GROUP INC	300.000	16,165	XXX	23,770	16,179	7,591			7,591		23,770		(7,605)	(7,605)	150	XXX	U
232806109	CYPRESS SEMICONDUCTOR CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	98.000	2,170	XXX	1,055	1,462	(407)			(407)		1,055		1,114	1,114	11	XXX	U
235825205	DANA INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,495.000	24,933	XXX	21,019	23,967	(5,503)			(5,503)		21,019		3,914	3,914	150	XXX	U
235851102	DANAHER CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	20,622	XXX	11,752	19,803	(8,051)			(8,051)		11,752		8,871	8,871	26	XXX	U
237194105	DARDEN RESTAURANTS INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,638	XXX	2,214	3,644	(1,430)			(1,430)		2,214		1,424	1,424	23	XXX	U
244199105	DEERE & CO		06/07/2019	INVESTMENT TECH GROUP INC	70.000	10,407	XXX	7,247	11,189	(3,942)			(3,942)		7,247		3,160	3,160	53	XXX	U
247361702	DELTA AIR LINES INC		06/07/2019	INVESTMENT TECH GROUP INC	140.000	7,705	XXX	6,936	7,231	(295)			(295)		6,936		769	769	49	XXX	U
24906P109	DENTSPLY SIRONA INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,236	XXX	2,338	1,984	354			354		2,338		(102)	(102)	4	XXX	U
25179M103	DEVON ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	2,822	XXX	5,027	3,472	1,556			1,556		5,027		(2,205)	(2,205)		XXX	U
252131107	DEXCOM INC		06/10/2019	DEUTSCHE BK SECS INC, NY	266.000	36,991	XXX	12,167	31,681	(19,513)			(19,513)		12,167		24,824	24,824		XXX	U
25278X109	DIAMONDBACK ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,879	XXX	3,502	4,061	(559)			(559)		3,502		377	377	8	XXX	U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
253868103	DIGITAL REALTY TRUST INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	5,798	XXX	4,930	5,950	(1,020)			(1,020)		4,930		868	868		XXX	U
25456K101	DIPLOMAT PHARMACY INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,084.000	5,009	XXX	17,398	6,298	11,100			11,100		17,398		(12,390)	(12,390)		XXX	U
254709108	DISCOVER FINANCIAL SERVICES		06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,467	XXX	5,017	4,981	36			36		5,017		450	450	28	XXX	U
25470F104	DISCOVERY COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,135	XXX	1,110	1,081	29			29		1,110		25	25		XXX	U
25470F302	DISCOVERY COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	2,116	XXX	2,168	2,034	135			135		2,168		(52)	(52)		XXX	U
25470M109	DISH NETWORK CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,224	XXX	3,787	1,901	1,886			1,886		3,787		(1,563)	(1,563)		XXX	U
256677105	DOLLAR GENERAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,987	XXX	4,454	7,158	(2,704)			(2,704)		4,454		3,533	3,533	19	XXX	U
256746108	DOLLAR TREE INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	6,156	XXX	4,615	6,302	(1,688)			(1,688)		4,615		1,541	1,541		XXX	U
25746U109	DOMINION RESOURCES INC/VA		06/07/2019	INVESTMENT TECH GROUP INC	190.000	14,393	XXX	14,672	14,565	107			107		14,672		(279)	(279)		XXX	U
260003108	DOVER CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,841	XXX	2,395	3,752	(1,357)			(1,357)		2,395		1,446	1,446		XXX	U
260557103	DOW INC		06/07/2019	INVESTMENT TECH GROUP INC	170.667	8,715	XXX	10,143							10,143		(1,429)	(1,429)		XXX	U
26078J100	DOWDUPONT INC		06/03/2019	CONVERSION	1,514.000	89,104	XXX	87,673	80,711	6,962			6,962		87,673		1,431	1,431	212	XXX	U
23331A109	DR HORTON INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	3,645	XXX	2,205	3,310	(1,105)			(1,105)		2,205		1,440	1,440	12	XXX	U
262037104	DRIL-QUIP INC		06/10/2019	DEUTSCHE BK SECS INC, NY	138.000	5,828	XXX	6,594	6,327	267			267		6,594		(767)	(767)		XXX	U
233331107	DTE ENERGY CO		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,142	XXX	3,942	4,990	(1,047)			(1,047)		3,942		1,199	1,199	44	XXX	U
26441C204	DUKE ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	13,921	XXX	12,469	14,400	(1,931)			(1,931)		12,469		1,452	1,452		XXX	U
26614N102	DUPONT DE NEMOURS INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	12,513	XXX	14,463							14,463		(1,950)	(1,950)		XXX	U
23355L106	DXC TECHNOLOGY CO		06/07/2019	INVESTMENT TECH GROUP INC	70.000	3,440	XXX	4,378	4,502	(123)			(123)		4,378		(938)	(938)	13	XXX	U
233377407	DXP ENTERPRISES INC/TX		06/10/2019	DEUTSCHE BK SECS INC, NY	380.000	13,483	XXX	11,655	14,790	(3,135)			(3,135)		11,655		1,829	1,829		XXX	U
269246401	E*TRADE FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,761	XXX	2,063	2,786	(723)			(723)		2,063		699	699	8	XXX	U
26969P108	EAGLE MATERIALS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	122.000	10,955	XXX	12,127	10,285	1,843			1,843		12,127		(1,173)	(1,173)	12	XXX	U
277432100	EASTMAN CHEMICAL CO		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,139	XXX	2,264	2,276	(12)			(12)		2,264		(125)	(125)	23	XXX	U
G29183103	EATON CORP PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	90.000	7,114	XXX	6,062	7,250	(1,188)			(1,188)		6,062		1,051	1,051	51	XXX	U
278642103	EBAY INC		06/07/2019	INVESTMENT TECH GROUP INC	200.000	7,495	XXX	5,983	7,428	(1,445)			(1,445)		5,983		1,512	1,512		XXX	U
278865100	ECOLAB INC		06/07/2019	INVESTMENT TECH GROUP INC	57.000	11,327	XXX	6,708	10,063	(3,354)			(3,354)		6,708		4,618	4,618	31	XXX	U
281020107	EDISON INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,008	XXX	5,773	4,954	819			819		5,773		(764)	(764)	49	XXX	U
28176E108	EDWARDS LIFESCIENCES CORP		06/07/2019	INVESTMENT TECH GROUP INC	240.000	44,395	XXX	21,739	45,919	(24,181)			(24,181)		21,739		22,657	22,657		XXX	U
285512109	ELECTRONIC ARTS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,787	XXX	5,621	7,114	(1,493)			(1,493)		5,621		1,166	1,166		XXX	U
532457108	ELI LILLY & CO		06/07/2019	INVESTMENT TECH GROUP INC	240.000	28,395	XXX	17,677	31,142	(13,465)			(13,465)		17,677		10,718	10,718		XXX	U
28849P100	ELLIE MAE INC		04/17/2019	NON-BROKER TRADE	486.000	48,114	XXX	42,361	24,080	(5,603)			(5,603)		42,361		5,753	5,753		XXX	U
291011104	EMERSON ELECTRIC CO		06/07/2019	INVESTMENT TECH GROUP INC	140.000	8,910	XXX	7,854	9,586	(1,732)			(1,732)		7,854		1,056	1,056		XXX	U
292562105	ENCORE WIRE CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	243.000	13,103	XXX	10,525	12,817	(3,380)			(3,380)		10,525		2,578	2,578	5	XXX	U
G3157S106	ENSCO PLC	C	04/15/2019	MERGER	1,213.500	22,143	XXX	22,135	7,400	3,062			3,062		22,135		8	8		XXX	U
G3166L100	ENSCO ROWAN PLC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	855.500	6,634	XXX	15,605							15,605		(8,971)	(8,971)		XXX	U
29364G103	ENTERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,023	XXX	2,922	3,825	(903)			(903)		2,922		1,100	1,100	36	XXX	U
26875P101	EOG RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	10,993	XXX	13,082	12,373	708			708		13,082		(2,088)	(2,088)	29	XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
294429105	EQUIFAX INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,904	XXX	3,571	3,555	16			16		3,571		333	333		XXX	U
29444U700	EQUINIX INC		06/07/2019	INVESTMENT TECH GROUP INC	18.000	8,992	XXX	6,453	8,157	(1,703)			(1,703)		6,453		2,539	2,539		XXX	U
29476L107	EQUITY RESIDENTIAL		06/07/2019	INVESTMENT TECH GROUP INC	90.000	7,015	XXX	5,740	6,779	(1,038)			(1,038)		5,740		1,275	1,275	51	XXX	U
297178105	ESSEX PROPERTY TRUST INC		06/07/2019	INVESTMENT TECH GROUP INC	12.000	3,560	XXX	2,838	3,471	(633)			(633)		2,838		721	721	23	XXX	U
518439104	ESTEE LAUDER COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	54.000	9,548	XXX	4,168	8,940	(4,772)			(4,772)		4,168		5,380	5,380		XXX	U
B38564108	EURONAV NV	C	06/10/2019	DEUTSCHE BK SECS INC, NY	2,132.000	18,107	XXX	17,877	17,376	501			501		17,877		230	230	90	XXX	U
298736109	EURONET WORLDWIDE INC		06/10/2019	DEUTSCHE BK SECS INC, NY	174.000	28,138	XXX	12,540	24,811	(12,270)			(12,270)		12,540		15,597	15,597		XXX	U
G3223R108	EVEREST RE GROUP LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	111.000	27,993	XXX	25,901	23,972	1,929			1,929		25,901		2,092	2,092	83	XXX	U
30034W106	EVERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,627	XXX	3,167	3,483	(316)			(316)		3,167		460	460		XXX	U
30040W108	EVERSOURCE ENERGY		06/07/2019	INVESTMENT TECH GROUP INC	80.000	6,101	XXX	4,422	5,676	(1,254)			(1,254)		4,422		1,679	1,679		XXX	U
30161N101	EXELON CORP		06/07/2019	INVESTMENT TECH GROUP INC	230.000	11,480	XXX	8,210	11,530	(3,320)			(3,320)		8,210		3,271	3,271		XXX	U
30212P303	EXPEDIA INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,677	XXX	3,397	3,570	(173)			(173)		3,397		280	280		XXX	U
302130109	EXPEDITORS INTERNATIONAL OF WA		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,901	XXX	2,119	3,036	(917)			(917)		2,119		782	782		XXX	U
30225T102	EXTRA SPACE STORAGE INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,283	XXX	2,275	3,057	(782)			(782)		2,275		1,008	1,008		XXX	U
30231G102	EXXON MOBIL CORP		06/07/2019	INVESTMENT TECH GROUP INC	980.000	73,053	XXX	88,559	79,184	9,375			9,375		88,559		(15,506)	(15,506)		XXX	U
315616102	F5 NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,808	XXX	2,895	3,139	(244)			(244)		2,895		(87)	(87)		XXX	U
G3323L100	FABRINET	C	06/10/2019	DEUTSCHE BK SECS INC, NY	229.000	10,689	XXX	5,693	11,990	(6,298)			(6,298)		5,693		4,996	4,996		XXX	U
30303M102	FACEBOOK INC		06/07/2019	INVESTMENT TECH GROUP INC	540.000	93,588	XXX	62,960	90,013	(27,052)			(27,052)		62,960		30,628	30,628		XXX	U
311900104	FASTENAL CO		06/07/2019	INVESTMENT TECH GROUP INC	130.000	4,189	XXX	3,073	4,180	(1,107)			(1,107)		3,073		1,116	1,116	28	XXX	U
313747206	FEDERAL REALTY INVESTMENT TRUS		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,637	XXX	2,648	2,757	(109)			(109)		2,648		(11)	(11)	24	XXX	U
31428X106	FEDEX CORP		06/07/2019	INVESTMENT TECH GROUP INC	50.000	7,899	XXX	9,352	9,071	281			281		9,352		(1,453)	(1,453)	39	XXX	U
G33856108	FERROGLOBE PLC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	3,651.000	5,759	XXX	29,829	7,485	22,344			22,344		14,665		(8,907)	(8,907)		XXX	U
31620M106	FIDELITY NATIONAL INFORMATION		06/07/2019	INVESTMENT TECH GROUP INC	80.000	9,800	XXX	6,159	9,048	(2,889)			(2,889)		6,159		3,641	3,641		XXX	U
316773100	FIFTH THIRD BANCORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	2,947	XXX	2,946	2,774	172			172		2,946		1	1	24	XXX	U
318672706	FIRST BANCORP/PUERTO RICO	C	06/10/2019	DEUTSCHE BK SECS INC, NY	1,981.000	19,508	XXX	9,945	22,702	(12,758)			(12,758)		9,945		9,564	9,564		XXX	U
320517105	FIRST HORIZON NATIONAL CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	862.000	12,194	XXX	14,395	12,051	2,345			2,345		14,395		(2,201)	(2,201)	58	XXX	U
33616C100	FIRST REPUBLIC BANK/CA		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,916	XXX	4,028		9			9		4,028		(112)	(112)	8	XXX	U
337932107	FIRSTENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	120.000	5,160	XXX	3,732	4,993	(1,262)			(1,262)		3,732		1,429	1,429	46	XXX	U
337738108	FISERV INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,073	XXX	4,824	7,945	(3,121)			(3,121)		4,824		3,250	3,250		XXX	U
339041105	FLEETCOR TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	19.000	4,920	XXX	4,181	4,685	(504)			(504)		4,181		739	739		XXX	U
Y2573F102	FLEX LTD	C	06/10/2019	DEUTSCHE BK SECS INC, NY	1,808.000	17,391	XXX	19,450	18,080	1,370			1,370		13,620		3,771	3,771		XXX	U
302445101	FLIR SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,027	XXX	1,455	1,903	(449)			(449)		1,455		572	572		XXX	U
34354P105	FLOWSERVE CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,478	XXX	1,438	1,354	84			84		1,438		40	40	6	XXX	U
343412102	FLUOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	2,935	XXX	5,271	3,680	1,591			1,591		5,271		(2,335)	(2,335)	25	XXX	U
302491303	FMC CORP		06/07/2019	INVESTMENT TECH GROUP INC	545.000	43,571	XXX	31,963	41,867	(9,903)			(9,903)		31,963		11,608	11,608	218	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
344849104	FOOT LOCKER INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,265	XXX	2,129	1,818	311			311		2,129		(864)	(864)	11	XXX	U
345370860	FORD MOTOR CO		06/07/2019	INVESTMENT TECH GROUP INC	1,150.000	11,184	XXX	14,138	10,097	4,041			4,041		14,138		(2,954)	(2,954)	173	XXX	U
34960W106	FORTERRA INC		06/03/2019	INSTINET CLEARING SER INC	4,180.000	18,690	XXX	20,012	10,280	2,372			2,372		20,012		(1,322)	(1,322)		XXX	U
34959E109	FORTINET INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,951	XXX	2,638	3,359	(720)			(720)		2,638		313	313		XXX	U
34959J108	FORTIVE CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,525	XXX	3,765	5,872	(2,107)			(2,107)		3,765		1,760	1,760		XXX	U
34964C106	FORTUNE BRANDS HOME & SECURITY		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,078	XXX	2,160	1,904	256			256		2,160		(82)	(82)		XXX	U
35137L204	FOX CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,346	XXX	1,656		221			221		1,656		(310)	(310)	9	XXX	U
354613101	FRANKLIN RESOURCES INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,352	XXX	2,756	2,320	436			436		2,756		(404)	(404)	18	XXX	U
35671D857	FREEPORT-MCMORAN INC		06/07/2019	INVESTMENT TECH GROUP INC	320.000	3,301	XXX	4,277	4,125	152			152		4,277		(976)	(976)	16	XXX	U
H2906T109	GARMIN LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,367	XXX	1,467	2,591	(1,123)			(1,123)		1,467		900	900		XXX	U
366651107	GARTNER INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	3,149	XXX	2,280	3,034	(754)			(754)		2,280		869	869		XXX	U
369550108	GENERAL DYNAMICS CORP		06/07/2019	INVESTMENT TECH GROUP INC	58.000	10,088	XXX	10,018	9,818	199			199		10,018		70	70	59	XXX	U
369604103	GENERAL ELECTRIC CO		06/07/2019	INVESTMENT TECH GROUP INC	2,010.000	19,989	XXX	63,908	20,080	43,828			43,828		63,908		(43,919)	(43,919)	24	XXX	U
370334104	GENERAL MILLS INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	6,731	XXX	8,106	6,728	1,379			1,379		8,106		(1,376)	(1,376)	64	XXX	U
37045V100	GENERAL MOTORS CO		06/07/2019	INVESTMENT TECH GROUP INC	290.000	10,282	XXX	10,220	10,759	(539)			(539)		10,220		62	62		XXX	U
372460105	GENUINE PARTS CO		06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,090	XXX	3,845	4,481	(636)			(636)		3,845		245	245	34	XXX	U
375558103	GILEAD SCIENCES INC		06/07/2019	INVESTMENT TECH GROUP INC	290.000	18,941	XXX	20,942	18,853	2,089			2,089		20,942		(2,001)	(2,001)		XXX	U
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		06/10/2019	DEUTSCHE BK SECS INC, NY	5,863.000	3,518	XXX	15,734	3,814	11,578			11,578		14,373		(10,856)	(10,856)		XXX	U
37940X102	GLOBAL PAYMENTS INC		06/07/2019	INVESTMENT TECH GROUP INC	203.000	32,783	XXX	14,008	27,714	(13,706)			(13,706)		14,008		18,776	18,776	1	XXX	U
38046C109	GOGO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	2,295.000	10,280	XXX	20,334	10,305	10,029			10,029		20,334		(10,054)	(10,054)		XXX	U
G9456A100	GOLAR LNG LTD	C	06/10/2019	DEUTSCHE BK SECS INC, NY	430.000	7,406	XXX	10,703	9,069	1,634			1,634		10,703		(3,298)	(3,298)	31	XXX	U
38141G104	GOLDMAN SACHS GROUP INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	77.000	14,612	XXX	18,252	14,783	3,468			3,468		18,252		(3,639)	(3,639)		XXX	U
387328107	GRANITE CONSTRUCTION INC		06/10/2019	DEUTSCHE BK SECS INC, NY	273.000	11,586	XXX	13,077	11,780	1,297			1,297		13,077		(1,491)	(1,491)	35	XXX	U
388689101	GRAPHIC PACKAGING HOLDING CO		06/10/2019	DEUTSCHE BK SECS INC, NY	1,070.000	14,981	XXX	13,608	13,514	94			94		13,608		1,372	1,372	39	XXX	U
395259104	GREENHILL & CO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	470.000	7,011	XXX	7,433	10,110	(2,677)			(2,677)		7,433		(422)	(422)	20	XXX	U
093671105	H&R BLOCK INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	1,359	XXX	1,164	1,197	(33)			(33)		1,164		194	194	15	XXX	U
406216101	HALLIBURTON CO		06/07/2019	INVESTMENT TECH GROUP INC	200.000	4,319	XXX	10,785	5,860	4,925			4,925		10,785		(6,466)	(6,466)		XXX	U
410345102	HANESBRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	1,459	XXX	1,931	1,609	322			322		1,931		(472)	(472)	14	XXX	U
412822108	HARLEY-DAVIDSON INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,385	XXX	2,322	1,426	896			896		2,322		(938)	(938)		XXX	U
413875105	HARRIS CORP		06/07/2019	INVESTMENT TECH GROUP INC	28.000	5,549	XXX	2,883	4,472	(1,589)			(1,589)		2,883		2,666	2,666	19	XXX	U
416515104	HARTFORD FINANCIAL SERVICES GR		06/07/2019	INVESTMENT TECH GROUP INC	80.000	4,395	XXX	3,808	3,978	(170)			(170)		3,808		587	587	29	XXX	U
418056107	HASBRO INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,176	XXX	2,333	2,551	(218)			(218)		2,333		844	844	20	XXX	U
419879101	HAWAIIAN HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	192.000	4,931	XXX	8,807	4,016	3,767			3,767		8,807		(3,876)	(3,876)	23	XXX	U
40412C101	HCA HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	7,702	XXX	4,430	7,823	(3,393)			(3,393)		4,430		3,273	3,273		XXX	U
40414L109	HCP INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	3,803	XXX	3,532	3,756	(224)			(224)		3,532		272	272	44	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
806407102	HENRY SCHEIN INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,092	XXX	1,916	1,803	113			113		1,916		176	176		XXX	U
427866108	HERSHEY CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,139	XXX	3,115	3,445	(330)			(330)		3,115		1,024	1,024		XXX	U
42809H107	HESS CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,391	XXX	3,754	3,614	141			141		3,754		(364)	(364)		XXX	U
42824C109	HEWLETT PACKARD ENTERPRISE CO		06/07/2019	INVESTMENT TECH GROUP INC	310.000	4,357	XXX	4,152	4,783	(631)			(631)		4,152		205	205	42	XXX	U
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,473	XXX	4,667	5,818	(1,151)			(1,151)		4,667		1,807	1,807		XXX	U
436106108	HOLLYFRONTIER CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,202	XXX	2,267	1,478	789			789		2,267		(1,065)	(1,065)	10	XXX	U
436440101	HOLOGIC INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,818	XXX	2,414	2,904	(490)			(490)		2,414		404	404		XXX	U
437076102	HOME DEPOT INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	259.000	51,091	XXX	34,901	49,700	(14,798)			(14,798)		34,901		16,189	16,189		XXX	U
438516106	HONEYWELL INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	168.000	28,933	XXX	18,696	26,699	(8,003)			(8,003)		18,696		10,237	10,237		XXX	U
440452100	HORMEL FOODS CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,941	XXX	2,469	3,133	(665)			(665)		2,469		472	472	15	XXX	U
44107P104	HOST HOTELS & RESORTS INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	3,295	XXX	3,367	3,402	(35)			(35)		3,367		(72)	(72)	36	XXX	U
40434L105	HP INC		06/07/2019	INVESTMENT TECH GROUP INC	380.000	7,476	XXX	5,682	7,383	(1,701)			(1,701)		5,682		1,794	1,794	73	XXX	U
444859102	HUMANA INC		06/07/2019	INVESTMENT TECH GROUP INC	33.000	8,211	XXX	6,703	8,778	(2,075)			(2,075)		6,703		1,508	1,508	18	XXX	U
446150104	HUNTINGTON BANCSHARES INC/OH		06/07/2019	INVESTMENT TECH GROUP INC	210.000	2,777	XXX	2,749	2,663	86			86		2,749		28	28	29	XXX	U
446413106	HUNTINGTON INGALLS INDUSTRIES		06/07/2019	INVESTMENT TECH GROUP INC	9.000	1,963	XXX	2,287	1,865	423			423		2,287		(324)	(324)		XXX	U
450828108	IBERIABANK CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	167.000	12,486	XXX	12,474	11,976	499			499		12,474		12	12	72	XXX	U
45168D104	IDEXX LABORATORIES INC		06/07/2019	INVESTMENT TECH GROUP INC	21.000	5,562	XXX	3,187	4,696	(1,509)			(1,509)		3,187		2,376	2,376		XXX	U
G47567105	IHS MARKIT LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	80.000	4,765	XXX	3,817	4,350	(533)			(533)		3,817		948	948		XXX	U
452308109	ILLINOIS TOOL WORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	10,577	XXX	8,553	10,047	(1,494)			(1,494)		8,553		2,024	2,024	70	XXX	U
452327109	ILLUMINA INC		06/07/2019	INVESTMENT TECH GROUP INC	35.000	11,741	XXX	4,498	10,874	(6,376)			(6,376)		4,498		7,243	7,243		XXX	U
45337C102	INCYTE CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,232	XXX	5,896	3,440	2,456			2,456		5,896		(2,664)	(2,664)		XXX	U
G47791101	INGERSOLL-RAND PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	50.000	6,266	XXX	3,769	5,398	(1,628)			(1,628)		3,769		2,496	2,496		XXX	U
45772F107	INPHI CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	408.000	18,708	XXX	11,541	17,846	(6,305)			(6,305)		11,541		7,168	7,168		XXX	U
45784P101	INSULET CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	754.000	83,799	XXX	27,865	67,799	(43,833)			(43,833)		27,865		55,935	55,935		XXX	U
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/01/2019	NON-BROKER TRADE	1,366.000	66,934	XXX	49,989	29,737	(16,932)			(16,932)		49,989		16,945	16,945		XXX	U
458140100	INTEL CORP		06/07/2019	INVESTMENT TECH GROUP INC	1,020.000	46,914	XXX	37,397	54,774	(17,377)			(17,377)		37,397		9,517	9,517	321	XXX	U
45866F104	INTERCONTINENTAL EXCHANGE INC		06/07/2019	INVESTMENT TECH GROUP INC	130.000	11,095	XXX	7,352	9,898	(2,546)			(2,546)		7,352		3,743	3,743		XXX	U
459200101	INTERNATIONAL BUSINESS MACHINE		06/07/2019	INVESTMENT TECH GROUP INC	200.000	26,654	XXX	33,313	28,220	5,093			5,093		33,313		(6,658)	(6,658)		XXX	U
459506101	INTERNATIONAL FLAVORS & FRAGRA		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,538	XXX	3,567	3,864	(297)			(297)		3,567		972	972	22	XXX	U
460146103	INTERNATIONAL PAPER CO		06/07/2019	INVESTMENT TECH GROUP INC	90.000	4,044	XXX	4,805	4,164	640			640		4,805		(761)	(761)		XXX	U
460690100	INTERPUBLIC GROUP OF COS INC/T		06/07/2019	INVESTMENT TECH GROUP INC	90.000	1,972	XXX	2,133	1,891	242			242		2,133		(160)	(160)		XXX	U
46121H109	INTRICON CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	233.000	5,711	XXX	5,922		3			3		5,922		(211)	(211)		XXX	U
461202103	INTUIT INC		06/07/2019	INVESTMENT TECH GROUP INC	59.000	15,188	XXX	6,789	15,423	(8,634)			(8,634)		6,789		8,399	8,399	28	XXX	U
46120E602	INTUITIVE SURGICAL INC		06/07/2019	INVESTMENT TECH GROUP INC	26.000	12,974	XXX	5,523	14,835	(9,312)			(9,312)		5,523		7,451	7,451		XXX	U

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
G491BT108	INVESCO LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	110.000	2,260	XXX	3,314	2,124	1,190			1,190		3,314		(1,054)	(1,054)	34	XXX	U
44980X109	IPG PHOTONICS CORP		06/07/2019	INVESTMENT TECH GROUP INC	10.000	1,318	XXX	2,456	1,518	939			939		2,456		(1,139)	(1,139)		XXX	U
46266C105	IQVIA HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,548	XXX	3,807	5,754	(1,947)			(1,947)		3,807		1,741	1,741		XXX	U
46284V101	IRON MOUNTAIN INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,181	XXX	2,275	2,482	(207)			(207)		2,275		(94)	(94)	51	XXX	U
465741106	ITRON INC		06/10/2019	DEUTSCHE BK SECS INC, NY	485.000	28,852	XXX	29,619	19,080	6,994			6,994		29,619		(767)	(767)		XXX	U
466313103	JABIL CIRCUIT INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,135.000	31,191	XXX	23,993	27,255	(6,187)			(6,187)		23,993		7,198	7,198	74	XXX	U
426281101	JACK HENRY & ASSOCIATES INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,707	XXX	2,443	2,775	(332)			(332)		2,443		264	264		XXX	U
469814107	JACOBS ENGINEERING GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,381	XXX	1,718	2,256	(537)			(537)		1,718		663	663		XXX	U
445658107	JB HUNT TRANSPORT SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,747	XXX	1,947	2,026	(79)			(79)		1,947		(200)	(200)	5	XXX	U
47233W109	JEFFERIES FINANCIAL GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	895.000	16,153	XXX	20,271	16,817	3,453			3,453		20,271		(4,118)	(4,118)	112	XXX	U
477143101	JETBLUE AIRWAYS CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	1,165.000	21,344	XXX	23,193	19,059	4,134			4,134		23,193		(1,850)	(1,850)		XXX	U
832696405	JM SMUCKER CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,490	XXX	2,578	2,330	248			248		2,578		(88)	(88)	17	XXX	U
478160104	JOHNSON & JOHNSON		06/07/2019	INVESTMENT TECH GROUP INC	610.000	84,492	XXX	70,662	85,272	(14,610)			(14,610)		70,662		13,830	13,830		XXX	U
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	06/07/2019	INVESTMENT TECH GROUP INC	220.000	8,596	XXX	9,134	8,127	1,007			1,007		9,134		(537)	(537)	54	XXX	U
46625H100	JPMORGAN CHASE & CO		06/07/2019	INVESTMENT TECH GROUP INC	740.000	80,751	XXX	63,181	74,910	(11,729)			(11,729)		63,181		17,570	17,570	592	XXX	U
48203R104	JUNIPER NETWORKS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	2,403	XXX	2,546	2,382	164			164		2,546		(143)	(143)		XXX	U
485170302	KANSAS CITY SOUTHERN		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,524	XXX	2,529	3,479	(950)			(950)		2,529		994	994	12	XXX	U
48242W106	KBR INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,802.000	41,744	XXX	28,066	33,598	(6,335)			(6,335)		28,066		13,679	13,679	69	XXX	U
487836108	KELLOGG CO		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,357	XXX	4,435	3,443	992			992		4,435		(1,078)	(1,078)		XXX	U
493267108	KEYCORP		06/07/2019	INVESTMENT TECH GROUP INC	270.000	4,502	XXX	4,868	4,253	616			616		4,868		(366)	(366)		XXX	U
49338L103	KEYSIGHT TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,105	XXX	2,825	4,360	(1,535)			(1,535)		2,825		1,280	1,280		XXX	U
494368103	KIMBERLY-CLARK CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	10,790	XXX	9,190	9,912	(722)			(722)		9,190		1,600	1,600	97	XXX	U
49446R109	KIMCO REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC	120.000	2,195	XXX	2,984	2,220	764			764		2,984		(788)	(788)	34	XXX	U
49456B101	KINDER MORGAN INC/DE		06/07/2019	INVESTMENT TECH GROUP INC	470.000	9,914	XXX	9,792	9,405	388			388		9,792		122	122	118	XXX	U
497266106	KIRBY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	199.000	16,363	XXX	12,965	14,947	(1,982)			(1,982)		12,965		3,398	3,398		XXX	U
482480100	KLA-TENCOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,375	XXX	3,148	4,776	(1,628)			(1,628)		3,148		1,227	1,227	30	XXX	U
499049104	KNIGHT-SWIFT TRANSPORTATION HO		06/10/2019	DEUTSCHE BK SECS INC, NY	549.000	17,087	XXX	14,708	16,340	(3,234)			(3,234)		14,708		2,379	2,379	30	XXX	U
500255104	KOHL'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,926	XXX	1,988	2,751	(763)			(763)		1,988		(62)	(62)	27	XXX	U
50050N103	KONTOOR BRANDS INC		06/07/2019	ITG INC, NEW YORK	31.429	879	XXX	651							651		228	228		XXX	L
500754106	KRAFT HEINZ CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	140.000	4,019	XXX	12,330	4,571	7,759			7,759		12,330		(8,312)	(8,312)		XXX	U
50077C106	KRATON CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	911.000	23,843	XXX	28,288	29,316	(1,028)			(1,028)		28,288		(4,445)	(4,445)		XXX	U
50077B207	KRATOS DEFENSE & SECURITY SOLU		06/10/2019	DEUTSCHE BK SECS INC, NY	331.000	7,288	XXX	5,186		(6)			(6)		5,186		2,102	2,102		XXX	U
501044101	KROGER CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	180.000	4,301	XXX	6,252	4,428	1,824			1,824		6,252		(1,951)	(1,951)	25	XXX	U
501797104	L BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	1,360	XXX	3,970	1,655	2,315			2,315		3,970		(2,610)	(2,610)		XXX	U
502413107	L3 TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	5,127	XXX	3,047	4,127	(1,081)			(1,081)		3,047		2,080	2,080	17	XXX	U
50540R409	LABORATORY CORP OF AMERICA HOL		06/07/2019	INVESTMENT TECH GROUP INC	20.000	3,339	XXX	2,558	3,060	(502)			(502)		2,558		781	781		XXX	U

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512807108	LAM RESEARCH CORP		06/07/2019	INVESTMENT TECH GROUP INC	34.000	6,346	XXX	3,628	6,086	(2,458)			(2,458)		3,628		2,718	2,718	37	XXX	U
513272104	LAMB WESTON HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,438	XXX	2,867	2,998	(131)			(131)		2,867		(429)	(429)	8	XXX	U
524660107	LEGGETT & PLATT INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,515	XXX	1,987	1,689	298			298		1,987		(472)	(472)	17	XXX	U
526057104	LENNAR CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,199	XXX	2,543	2,945	(403)			(403)		2,543		657	657	2	XXX	U
50187T106	LGI HOMES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	216.000	15,826	XXX	9,375	13,012	(3,637)			(3,637)		9,375		6,450	6,450		XXX	U
534187109	LINCOLN NATIONAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	50.000	3,137	XXX	3,292	2,935	357			357		3,292		(155)	(155)	19	XXX	U
G5494J103	LINDE PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	125.000	25,001	XXX	17,374	21,991	(4,617)			(4,617)		17,374		7,628	7,628	43	XXX	U
535919500	LIONS GATE ENTERTAINMENT CORP	A	06/10/2019	DEUTSCHE BK SECS INC, NY	958.000	12,637	XXX	22,470	10,857	8,004			8,004		22,470		(9,833)	(9,833)		XXX	U
501889208	LKQ CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	1,857	XXX	2,160	1,987	174			174		2,160		(304)	(304)		XXX	U
539830109	LOCKHEED MARTIN CORP		06/07/2019	INVESTMENT TECH GROUP INC	53.000	18,825	XXX	13,247	15,908	(2,662)			(2,662)		13,247		5,578	5,578		XXX	U
540424108	LOEWS CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	3,766	XXX	3,295	3,355	(60)			(60)		3,295		471	471		XXX	U
548661107	LOWE'S COS INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	18,377	XXX	13,586	20,799	(7,213)			(7,213)		13,586		4,791	4,791	91	XXX	U
50212V100	LPL FINANCIAL HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	384.000	32,505	XXX	22,212	26,746	(4,533)			(4,533)		22,212		10,293	10,293	96	XXX	U
N53745100	LYONDELLBASELL INDUSTRIES NV	C	06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,543	XXX	6,009	5,886	123			123		6,009		(466)	(466)		XXX	U
55261F104	M&T BANK CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,972	XXX	4,654	4,711	(56)			(56)		4,654		317	317		XXX	U
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		06/10/2019	J.P MORGAN SECURITIES INC	1,756.000	27,674	XXX	34,842	22,692	5,499			5,499		34,842		(7,168)	(7,168)		XXX	U
55608B105	MACQUARIE INFRASTRUCTURE CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	589.000	24,269	XXX	26,377	18,961	2,099			2,099		26,377		(2,109)	(2,109)	376	XXX	U
55616P104	MACY'S INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	1,224	XXX	2,158	1,442	716			716		2,158		(934)	(934)	27	XXX	U
565849106	MARATHON OIL CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	2,389	XXX	3,153	3,008	145			145		3,153		(763)	(763)		XXX	U
56585A102	MARATHON PETROLEUM CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	7,043	XXX	7,531	8,978	(1,447)			(1,447)		7,531		(487)	(487)		XXX	U
571903202	MARRIOTT INTERNATIONAL INC/MD		06/07/2019	INVESTMENT TECH GROUP INC	70.000	9,274	XXX	5,833	8,756	(2,924)			(2,924)		5,833		3,441	3,441		XXX	U
571748102	MARSH & MCLENNAN COS INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	11,897	XXX	8,136	11,268	(3,132)			(3,132)		8,136		3,761	3,761	50	XXX	U
573284106	MARTIN MARIETTA MATERIALS INC		06/07/2019	INVESTMENT TECH GROUP INC	94.000	21,521	XXX	20,757	18,911	1,846			1,846		20,757		764	764	43	XXX	U
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	06/10/2019	DEUTSCHE BK SECS INC, NY	459.000	11,224	XXX	9,405	4,654	276			276		9,405		1,819	1,819	28	XXX	U
574599106	MASCO CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,655	XXX	2,233	2,752	(518)			(518)		2,233		421	421	8	XXX	U
576323109	MASTEC INC		06/10/2019	DEUTSCHE BK SECS INC, NY	814.000	40,013	XXX	30,392	39,153	(8,762)			(8,762)		30,392		9,621	9,621		XXX	U
57636Q104	MASTERCARD INC		06/07/2019	INVESTMENT TECH GROUP INC	206.000	54,746	XXX	21,356	48,503	(27,147)			(27,147)		21,356		33,390	33,390	68	XXX	U
577081102	MATTEL INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	2,709	XXX	6,885	3,250	3,635			3,635		6,885		(4,176)	(4,176)		XXX	U
57772K101	MAXIM INTEGRATED PRODUCTS INC		06/07/2019	INVESTMENT TECH GROUP INC	472.000	27,377	XXX	19,737	25,096	(5,359)			(5,359)		19,737		7,640	7,640	121	XXX	U
579780206	MCCORMICK & CO INC/MD		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,733	XXX	2,811	4,519	(1,708)			(1,708)		2,811		1,922	1,922	17	XXX	U
580135101	MCDONALD'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	173.000	35,541	XXX	21,318	32,853	(11,535)			(11,535)		21,318		14,224	14,224		XXX	U
58155Q103	MCKESSON CORP		06/07/2019	INVESTMENT TECH GROUP INC	50.000	6,512	XXX	7,123	5,853	1,270			1,270		7,123		(611)	(611)	23	XXX	U
G5960L103	MEDTRONIC PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	300.000	29,122	XXX	21,508	27,324	(5,816)			(5,816)		21,508		7,614	7,614	120	XXX	U
58933Y105	MERCK & CO INC		06/07/2019	INVESTMENT TECH GROUP INC	590.000	48,630	XXX	34,917	49,070	(14,153)			(14,153)		34,917		13,712	13,712	382	XXX	U
59001K100	MERITOR INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,270.000	28,545	XXX	17,934	25,356	(7,910)			(7,910)		17,934		10,611	10,611		XXX	U
590479135	MESA AIR GROUP INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,281.000	13,464	XXX	15,119	10,375	4,436			4,436		15,119		(1,656)	(1,656)		XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
59156R108	METLIFE INC		06/07/2019	INVESTMENT TECH GROUP INC	230.000	11,108	XXX	11,035	9,791	1,244			1,244		11,035		72	72		XXX	U
592688105	METTLER-TOLEDO INTERNATIONAL I		06/07/2019	INVESTMENT TECH GROUP INC	5.000	3,954	XXX	2,102	3,615	(1,513)			(1,513)		2,102		1,852	1,852		XXX	U
552953101	MGM RESORTS INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	120.000	3,149	XXX	3,900	3,079	821			821		3,900		(751)	(751)		XXX	U
595017104	MICROCHIP TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	5,018	XXX	3,882	4,978	(1,096)			(1,096)		3,882		1,136	1,136	22	XXX	U
595112103	MICRON TECHNOLOGY INC		06/07/2019	INVESTMENT TECH GROUP INC	250.000	8,489	XXX	5,571	10,333	(4,761)			(4,761)		5,571		2,917	2,917		XXX	U
594918104	MICROSOFT CORP		06/07/2019	INVESTMENT TECH GROUP INC	1,750.000	229,884	XXX	110,192	206,395	(96,203)			(96,203)		110,192		119,692	119,692		XXX	U
59522J103	MID-AMERICA APARTMENT COMMUNIT		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,519	XXX	2,912	3,280	(368)			(368)		2,912		607	607	29	XXX	U
607525102	MODEL N INC		06/10/2019	DEUTSCHE BK SECS INC, NY	367.000	6,908	XXX	6,190	6,437	(247)			(247)		6,190		718	718		XXX	U
607828100	MODINE MANUFACTURING CO		06/10/2019	DEUTSCHE BK SECS INC, NY	526.000	7,517	XXX	7,216	7,296	(80)			(80)		7,216		301	301		XXX	U
608190104	MOHAWK INDUSTRIES INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	1,469	XXX	2,016	1,262	754			754		2,016		(547)	(547)		XXX	U
60871R209	MOLSON COORS BREWING CO		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,277	XXX	3,914	2,386	1,528			1,528		3,914		(1,637)	(1,637)		XXX	U
609207105	MONDELEZ INTERNATIONAL		06/07/2019	INVESTMENT TECH GROUP INC	330.000	17,815	XXX	14,786	16,474	(1,687)			(1,687)		14,786		3,028	3,028	86	XXX	U
609839105	MONOLITHIC POWER SYSTEMS		06/10/2019	DEUTSCHE BK SECS INC, NY	349.000	45,323	XXX	26,670	47,286	(20,616)			(20,616)		26,670		18,652	18,652	140	XXX	U
61174X109	MONSTER BEVERAGE CORP		06/07/2019	INVESTMENT TECH GROUP INC	90.000	5,930	XXX	4,054	4,912	(858)			(858)		4,054		1,876	1,876		XXX	U
615369105	MOODY'S CORP		06/07/2019	INVESTMENT TECH GROUP INC	42.000	7,975	XXX	3,978	7,606	(3,628)			(3,628)		3,978		3,997	3,997		XXX	U
617446448	MORGAN STANLEY		06/07/2019	INVESTMENT TECH GROUP INC	300.000	12,799	XXX	12,593	12,660	(67)			(67)		12,593		206	206	90	XXX	U
61945C103	MOSAIC CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	80.000	1,769	XXX	2,328	2,185	143			143		2,328		(558)	(558)		XXX	U
620076307	MOTOROLA SOLUTIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	6,542	XXX	3,311	5,617	(2,305)			(2,305)		3,311		3,230	3,230	27	XXX	U
55345K103	MRC GLOBAL INC		06/10/2019	DEUTSCHE BK SECS INC, NY	593.000	9,410	XXX	12,294	10,366	1,928			1,928		12,294		(2,884)	(2,884)		XXX	U
55354G100	MSCI INC		06/07/2019	INVESTMENT TECH GROUP INC	18.000	4,325	XXX	3,078	3,579	(501)			(501)		3,078		1,247	1,247	10	XXX	U
N59465109	MYLAN NV	C	06/07/2019	INVESTMENT TECH GROUP INC	110.000	1,910	XXX	4,136	3,117	1,019			1,019		4,136		(2,226)	(2,226)		XXX	U
631103108	NASDAQ INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,884	XXX	2,017	2,625	(608)			(608)		2,017		867	867		XXX	U
637071101	NATIONAL OILWELL VARCO INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	1,873	XXX	3,404	2,398	1,007			1,007		3,404		(1,531)	(1,531)		XXX	U
640268108	NEKTAR THERAPEUTICS		06/07/2019	INVESTMENT TECH GROUP INC	228.000	7,513	XXX	11,688	7,661	4,027			4,027		11,688		(4,175)	(4,175)		XXX	U
64110D104	NETAPP INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	3,063	XXX	1,780	3,467	(1,687)			(1,687)		1,780		1,283	1,283	20	XXX	U
64110L106	NETFLIX INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	36,083	XXX	12,469	35,656	(23,187)			(23,187)		12,469		23,614	23,614		XXX	U
64131A105	NEURONETICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	66.000	735	XXX	1,122	1,007	116			116		1,122		(387)	(387)		XXX	U
651229106	NEWELL BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	1,308	XXX	4,065	1,381	2,684			2,684		4,065		(2,757)	(2,757)		XXX	U
65339F101	NEXTERA ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	101.000	20,639	XXX	12,095	19,525	(7,431)			(7,431)		12,095		8,545	8,545		XXX	U
G6518L108	NIELSEN HOLDINGS PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	80.000	1,817	XXX	3,366	1,894	1,473			1,473		3,366		(1,549)	(1,549)		XXX	U
654106103	NIKE INC		06/07/2019	INVESTMENT TECH GROUP INC	280.000	23,345	XXX	14,314	23,579	(9,265)			(9,265)		14,314		9,031	9,031	73	XXX	U
65473P105	NISOURCE INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,140	XXX	887	1,146	(259)			(259)		887		253	253	8	XXX	U
655044105	NOBLE ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	2,272	XXX	4,212	2,720	1,492			1,492		4,212		(1,940)	(1,940)	10	XXX	U
655844108	NORFOLK SOUTHERN CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	12,180	XXX	6,478	11,213	(4,735)			(4,735)		6,478		5,702	5,702		XXX	U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
665859104	NORTHERN TRUST CORP		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,412	XXX	4,420	4,521	(101)			(101)		4,420		(8)	(8)	36	XXX	U
666807102	NORTHROP GRUMMAN CORP		06/07/2019	INVESTMENT TECH GROUP INC	38.000	12,093	XXX	8,832	10,245	(1,413)			(1,413)		8,832		3,261	3,261		XXX	U
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	06/07/2019	INVESTMENT TECH GROUP INC	50.000	2,628	XXX	2,781	2,748	33			33		2,781		(154)	(154)		XXX	U
629377508	NRG ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,082	XXX	750	2,549	(1,799)			(1,799)		750		1,332	1,332	2	XXX	U
67020Y100	NUANCE COMMUNICATIONS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,541.000	26,736	XXX	22,793	26,089	(3,297)			(3,297)		22,793		3,943	3,943		XXX	U
670346105	NUCOR CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	3,556	XXX	4,237	4,085	152			152		4,237		(680)	(680)	28	XXX	U
67059N108	NUTANIX INC		06/10/2019	DEUTSCHE BK SECS INC, NY	146.000	4,116	XXX	5,283	5,510	(227)			(227)		5,283		(1,167)	(1,167)		XXX	U
67066G104	NVIDIA CORP		06/07/2019	INVESTMENT TECH GROUP INC	140.000	20,365	XXX	14,858	25,138	(10,280)			(10,280)		14,858		5,507	5,507		XXX	U
674599105	OCCIDENTAL PETROLEUM CORP		06/07/2019	INVESTMENT TECH GROUP INC	170.000	8,127	XXX	12,139	11,254	885			885		12,139		(4,013)	(4,013)	156	XXX	U
681919106	OMNICOM GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	3,964	XXX	4,291	3,650	641			641		4,291		(327)	(327)	37	XXX	U
682680103	ONEOK INC		06/07/2019	INVESTMENT TECH GROUP INC	100.000	6,595	XXX	5,763	6,984	(1,221)			(1,221)		5,763		832	832	87	XXX	U
68389X105	ORACLE CORP		06/07/2019	INVESTMENT TECH GROUP INC	580.000	30,870	XXX	22,524	31,152	(8,627)			(8,627)		22,524		8,346	8,346	139	XXX	U
67103H107	O'REILLY AUTOMOTIVE INC		06/07/2019	INVESTMENT TECH GROUP INC	18.000	6,880	XXX	5,070	6,989	(1,919)			(1,919)		5,070		1,809	1,809		XXX	U
693718108	PACCAR INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,615	XXX	5,160	5,451	(291)			(291)		5,160		454	454	26	XXX	U
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/10/2019	DEUTSCHE BK SECS INC, NY	2,053.000	13,472	XXX	10,705	7,461	(4,139)			(4,139)		10,705		2,767	2,767		XXX	U
695156109	PACKAGING CORP OF AMERICA		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,913	XXX	2,341	1,988	353			353		2,341		(427)	(427)	18	XXX	U
697900108	PAN AMERICAN SILVER CORP	A	06/10/2019	DEUTSCHE BK SECS INC, NY	2,593.000	28,708	XXX	46,971		12,613			12,613		46,971		(18,263)	(18,263)	68	XXX	U
701094104	PARKER-HANNIFIN CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,965	XXX	4,198	5,149	(950)			(950)		4,198		767	767		XXX	U
704326107	PAYCHEX INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	7,005	XXX	4,911	6,416	(1,505)			(1,505)		4,911		2,094	2,094	50	XXX	U
70450Y103	PAYPAL HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	270.000	30,775	XXX	10,783	28,037	(17,254)			(17,254)		10,783		19,993	19,993		XXX	U
69327R101	PDC ENERGY INC		06/10/2019	DEUTSCHE BK SECS INC, NY	444.000	14,722	XXX	15,459	15,011	(2,603)			(2,603)		15,459		(738)	(738)		XXX	U
G7S00T104	PENTAIR PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	50.000	1,820	XXX	1,892	2,226	(334)			(334)		1,892		(72)	(72)	9	XXX	U
713448108	PEPSICO INC		06/07/2019	INVESTMENT TECH GROUP INC	330.000	44,033	XXX	34,618	40,442	(5,823)			(5,823)		34,618		9,414	9,414		XXX	U
714046109	PERKINELMER INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,786	XXX	1,568	2,891	(1,323)			(1,323)		1,568		1,219	1,219	2	XXX	U
G97822103	PERRIGO CO PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,320	XXX	1,569	1,445	124			124		1,569		(249)	(249)		XXX	U
717081103	PFIZER INC		06/07/2019	INVESTMENT TECH GROUP INC	1,280.000	54,892	XXX	41,639	54,362	(12,722)			(12,722)		41,639		13,252	13,252		XXX	U
718172109	PHILIP MORRIS INTERNATIONAL IN		06/07/2019	INVESTMENT TECH GROUP INC	360.000	28,128	XXX	33,050	31,820	1,230			1,230		33,050		(4,922)	(4,922)	410	XXX	U
718546104	PHILLIPS 66		06/07/2019	INVESTMENT TECH GROUP INC	100.000	8,548	XXX	8,658	9,517	(859)			(859)		8,658		(109)	(109)	90	XXX	U
723484101	PINNACLE WEST CAPITAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,953	XXX	1,597	1,912	(315)			(315)		1,597		356	356	15	XXX	U
723787107	PIONEER NATURAL RESOURCES CO		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,798	XXX	7,263	6,091	1,171			1,171		7,263		(1,465)	(1,465)	13	XXX	U
72703H101	PLANET FITNESS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	233.000	18,289	XXX	4,871	15,737	(11,141)			(11,141)		4,871		13,419	13,419		XXX	U
693475105	PNC FINANCIAL SERVICES GROUP I		06/07/2019	INVESTMENT TECH GROUP INC	100.000	13,284	XXX	11,570	12,266	(696)			(696)		11,570		1,714	1,714	95	XXX	U
733174700	POPULAR INC	C	06/10/2019	DEUTSCHE BK SECS INC, NY	430.000	22,984	XXX	17,777	22,416	(4,639)			(4,639)		17,777		5,208	5,208	56	XXX	U
693506107	PPG INDUSTRIES INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	5,698	XXX	4,742	5,644	(902)			(902)		4,742		956	956		XXX	U
69351T106	PPL CORP		06/07/2019	INVESTMENT TECH GROUP INC	170.000	5,267	XXX	5,821	5,396	425			425		5,821		(554)	(554)	84	XXX	U
69354N106	PRA GROUP INC		06/10/2019	DEUTSCHE BK SECS INC, NY	424.000	12,485	XXX	15,816	11,367	4,448			4,448		15,816		(3,331)	(3,331)		XXX	U

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
74251V102	PRINCIPAL FINANCIAL GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	3,320	XXX	3,464	3,011	453			453		3,464		(144)	(144)		XXX	U
742718109	PROCTER & GAMBLE CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	580.000	63,065	XXX	48,933	60,349	(11,416)			(11,416)		48,933		14,132	14,132	433	XXX	U
743315103	PROGRESSIVE CORP/THE		06/07/2019	INVESTMENT TECH GROUP INC	140.000	11,640	XXX	4,972	10,093	(5,121)			(5,121)		4,972		6,668	6,668	14	XXX	U
74340W103	PROLOGIS INC		06/07/2019	INVESTMENT TECH GROUP INC	150.000	11,723	XXX	7,845	10,793	(2,948)			(2,948)		7,845		3,878	3,878		XXX	U
744320102	PRUDENTIAL FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,944	XXX	9,338	8,269	1,068			1,068		9,338		(393)	(393)		XXX	U
744573106	PUBLIC SERVICE ENTERPRISE GROU		06/07/2019	INVESTMENT TECH GROUP INC	120.000	7,197	XXX	5,280	7,129	(1,849)			(1,849)		5,280		1,917	1,917		XXX	U
74460D109	PUBLIC STORAGE		06/07/2019	INVESTMENT TECH GROUP INC	31.000	7,600	XXX	6,855	6,751	104			104		6,855		746	746		XXX	U
745867101	PULTEGROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,290	XXX	1,299	1,957	(658)			(658)		1,299		991	991	9	XXX	U
693656100	PVH CORP		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,767	XXX	1,814	2,439	(625)			(625)		1,814		(47)	(47)		XXX	U
N72482123	QIAGEN NV	C	06/10/2019	DEUTSCHE BK SECS INC, NY	490.000	19,026	XXX	13,391	19,933	(6,542)			(6,542)		13,391		5,635	5,635		XXX	U
74736K101	QORVO INC		06/07/2019	JEFFERIES & CO INC, NEW Y	752.000	51,611	XXX	40,111	48,633	(13,830)			(13,830)		40,111		11,499	11,499		XXX	U
747525103	QUALCOMM INC		06/07/2019	INVESTMENT TECH GROUP INC	270.000	18,536	XXX	17,778	15,398	2,380			2,380		17,778		758	758		XXX	U
74762E102	QUANTA SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,491	XXX	1,380	1,510	(129)			(129)		1,380		110	110	2	XXX	U
74834L100	QUEST DIAGNOSTICS INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,979	XXX	2,753	2,698	56			56		2,753		226	226	16	XXX	U
74837P108	QUICKLOGIC CORP		04/01/2019	LIQUIDNET INC, NEW YORK	1,663.000	1,003	XXX	1,210	1,016	194			194		1,210		(206)	(206)		XXX	U
754730109	RAYMOND JAMES FINANCIAL INC		06/07/2019	INVESTMENT TECH GROUP INC	281.000	23,763	XXX	21,238	22,595	(1,357)			(1,357)		21,238		2,525	2,525	96	XXX	U
755111507	RAYTHEON CO		06/07/2019	INVESTMENT TECH GROUP INC	67.000	12,453	XXX	9,580	12,199	(2,620)			(2,620)		9,580		2,874	2,874	63	XXX	U
756109104	REALTY INCOME CORP		06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,083	XXX	3,977	5,149	(1,172)			(1,172)		3,977		1,106	1,106	32	XXX	U
756577102	RED HAT INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	7,416	XXX	2,807	7,308	(4,501)			(4,501)		2,807		4,609	4,609		XXX	U
758849103	REGENCY CENTERS CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,697	XXX	2,680	2,700	(20)			(20)		2,680		17	17	23	XXX	U
75886F107	REGENERON PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	18.000	5,520	XXX	6,757	7,391	(634)			(634)		6,757		(1,237)	(1,237)		XXX	U
7591EP100	REGIONS FINANCIAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	280.000	3,877	XXX	3,979	3,962	17			17		3,979		(102)	(102)	49	XXX	U
760759100	REPUBLIC SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	4,338	XXX	2,857	4,019	(1,162)			(1,162)		2,857		1,480	1,480	19	XXX	U
761152107	RESMED INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,521	XXX	2,393	3,119	(726)			(726)		2,393		1,128	1,128		XXX	U
770323103	ROBERT HALF INTERNATIONAL INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	1,614	XXX	1,463	1,955	(491)			(491)		1,463		151	151		XXX	U
773903109	ROCKWELL AUTOMATION INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,713	XXX	4,037	5,264	(1,227)			(1,227)		4,037		676	676		XXX	U
775133101	ROGERS CORP		06/10/2019	UBS SECURITIES LLC, STAMF	355.000	60,053	XXX	32,132	44,169	(24,271)			(24,271)		32,132		27,922	27,922		XXX	U
776696106	ROPER TECHNOLOGIES INC		06/07/2019	INVESTMENT TECH GROUP INC	22.000	8,037	XXX	4,035	7,523	(3,489)			(3,489)		4,035		4,002	4,002	10	XXX	U
778296103	ROSS STORES INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	8,921	XXX	5,976	8,379	(2,403)			(2,403)		5,976		2,945	2,945		XXX	U
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	40.000	4,837	XXX	3,314	4,585	(1,271)			(1,271)		3,314		1,523	1,523	33	XXX	U
78409V104	S&P GLOBAL INC		06/07/2019	INVESTMENT TECH GROUP INC	59.000	13,253	XXX	6,441	12,422	(5,981)			(5,981)		6,441		6,812	6,812		XXX	U
79466L302	SALESFORCE.COM INC		06/07/2019	INVESTMENT TECH GROUP INC	180.000	29,022	XXX	12,495	28,507	(16,011)			(16,011)		12,495		16,527	16,527		XXX	U
800677106	SANGAMO THERAPEUTICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	405.000	3,779	XXX	1,281	3,864	(2,583)			(2,583)		1,281		2,499	2,499		XXX	U
78410G104	SBA COMMUNICATIONS CORP		06/07/2019	INVESTMENT TECH GROUP INC	28.000	6,173	XXX	4,225	5,590	(1,365)			(1,365)		4,225		1,948	1,948		XXX	U

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
806857108	SCHLUMBERGER LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	320.000	11,381	XXX	26,896	13,942	12,954			12,954		26,896		(15,516)	(15,516)	188	XXX	U
G7945M107	SEAGATE TECHNOLOGY PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,611	XXX	2,283	2,873	(590)			(590)		2,283		328	328	30	XXX	U
81211K100	SEALED AIR CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,791	XXX	1,817	1,842	(25)			(25)		1,817		(27)	(27)		XXX	U
816851109	SEMPRA ENERGY		06/07/2019	INVESTMENT TECH GROUP INC	60.000	8,067	XXX	6,066	7,552	(1,485)			(1,485)		6,066		2,001	2,001	58	XXX	U
816850101	SEMTECH CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	638.000	27,486	XXX	22,983	32,481	(9,498)			(9,498)		22,983		4,503	4,503		XXX	U
824348106	SHERWIN-WILLIAMS CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	17.000	8,057	XXX	4,596	7,322	(2,726)			(2,726)		4,596		3,461	3,461	19	XXX	U
826919102	SILICON LABORATORIES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	115.000	11,590	XXX	7,295	9,299	(2,004)			(2,004)		7,295		4,295	4,295		XXX	U
828806109	SIMON PROPERTY GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	11,435	XXX	12,327	12,755	(427)			(427)		12,327		(893)	(893)	144	XXX	U
83088M102	SKYWORKS SOLUTIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,805	XXX	3,044	3,299	(256)			(256)		3,044		(239)	(239)		XXX	U
78440X101	SL GREEN REALTY CORP		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,770	XXX	2,113	1,798	314			314		2,113		(343)	(343)	17	XXX	U
78454L100	SM ENERGY CO		06/10/2019	DEUTSCHE BK SECS INC, NY	579.000	6,738	XXX	12,308	10,127	2,182			2,182		12,308		(5,571)	(5,571)	29	XXX	U
833034101	SNAP-ON INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	1,624	XXX	1,717	1,565	152			152		1,717		(93)	(93)		XXX	U
842587107	SOUTHERN CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	240.000	13,122	XXX	11,824	12,403	(579)			(579)		11,824		1,297	1,297	149	XXX	U
844741108	SOUTHWEST AIRLINES CO		06/07/2019	INVESTMENT TECH GROUP INC	120.000	6,040	XXX	6,034	6,229	(195)			(195)		6,034		6	6		XXX	U
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	223.000	13,082	XXX	9,897	14,203	(4,306)			(4,306)		9,897		3,185	3,185	19	XXX	U
854502101	STANLEY BLACK & DECKER INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,506	XXX	4,604	5,447	(843)			(843)		4,604		902	902		XXX	U
855244109	STARBUCKS CORP		06/07/2019	INVESTMENT TECH GROUP INC	290.000	23,909	XXX	16,357	21,559	(5,201)			(5,201)		16,357		7,551	7,551	104	XXX	U
857477103	STATE STREET CORP		06/07/2019	INVESTMENT TECH GROUP INC	80.000	4,527	XXX	6,187	5,265	922			922		6,187		(1,660)	(1,660)	38	XXX	U
G8473T100	STERIS PLC		06/10/2019	DEUTSCHE BK SECS INC, NY	132.000	18,587	XXX	12,540		(4,360)			(4,360)		12,540		6,047	6,047		XXX	U
863667101	STRYKER CORP		06/07/2019	INVESTMENT TECH GROUP INC	72.000	13,987	XXX	8,685	14,221	(5,537)			(5,537)		8,685		5,302	5,302	37	XXX	U
867914103	SUNTRUST BANKS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	6,890	XXX	5,995	6,518	(522)			(522)		5,995		895	895		XXX	U
78486Q101	SVB FINANCIAL GROUP		06/07/2019	INVESTMENT TECH GROUP INC	12.000	2,555	XXX	3,202	2,668	534			534		3,202		(647)	(647)		XXX	U
871503108	SYMANTEC CORP		06/07/2019	INVESTMENT TECH GROUP INC	150.000	2,867	XXX	3,620	3,449	172			172		3,620		(753)	(753)		XXX	U
87165B103	SYNCHRONY FINANCIAL		06/07/2019	INVESTMENT TECH GROUP INC	150.000	5,062	XXX	5,404	4,785	619			619		5,404		(342)	(342)	32	XXX	U
871607107	SYNOPSYS INC		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,716	XXX	2,146	3,455	(1,308)			(1,308)		2,146		1,570	1,570		XXX	U
871829107	SYSCO CORP		06/07/2019	INVESTMENT TECH GROUP INC	110.000	7,861	XXX	6,162	7,344	(1,181)			(1,181)		6,162		1,699	1,699	43	XXX	U
74144T108	T ROWE PRICE GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	6,339	XXX	4,534	6,007	(1,473)			(1,473)		4,534		1,805	1,805		XXX	U
87403A107	TAILORED BRANDS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,064.000	5,945	XXX	15,024	7,675	6,682			6,682		15,024		(9,079)	(9,079)	92	XXX	U
874054109	TAKE-TWO INTERACTIVE SOFTWARE		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,232	XXX	2,121	1,887	234			234		2,121		111	111		XXX	U
875372203	TANDEM DIABETES CARE INC		06/03/2019	COWEN AND CO LLC, NEW YOR	1,182.000	75,772	XXX	23,324	55,817	(51,733)			(51,733)		23,324		52,448	52,448		XXX	U
876030107	TAPESTRY INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	2,115	XXX	2,445	2,274	171			171		2,445		(330)	(330)	27	XXX	U
87612E106	TARGET CORP		06/07/2019	INVESTMENT TECH GROUP INC	120.000	10,418	XXX	8,727	9,631	(904)			(904)		8,727		1,690	1,690		XXX	U
H84989104	TE CONNECTIVITY LTD	C	06/07/2019	INVESTMENT TECH GROUP INC	70.000	6,361	XXX	4,893	5,653	(759)			(759)		4,893		1,468	1,468		XXX	U
G87110105	TECHNIPFMC PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	544.000	12,334	XXX	13,002	12,795	207			207		13,002		(668)	(668)	117	XXX	U
879369106	TELEFLEX INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	3,052	XXX	2,709		(312)			(312)		2,709		343	343		XXX	U

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
88224Q107	TEXAS CAPITAL BANCSHARES INC		06/10/2019	DEUTSCHE BK SECS INC, NY	242.000	14,385	XXX	12,510	9,171	(701)			(701)		12,510		1,875	1,875		XXX	U
882508104	TEXAS INSTRUMENTS INC		06/07/2019	INVESTMENT TECH GROUP INC	210.000	23,338	XXX	15,581	22,275	(6,694)			(6,694)		15,581		7,757	7,757	162	XXX	U
883203101	TEXTRON INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	2,454	XXX	2,421	2,533	(112)			(112)		2,421		33	33	1	XXX	U
883556102	THERMO FISHER SCIENTIFIC INC		06/07/2019	INVESTMENT TECH GROUP INC	91.000	25,630	XXX	12,880	24,909	(12,029)			(12,029)		12,880		12,750	12,750	20	XXX	U
886547108	TIFFANY & CO		06/07/2019	INVESTMENT TECH GROUP INC	20.000	1,809	XXX	1,540	2,111	(571)			(571)		1,540		269	269	11	XXX	U
88870P106	TIVO CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	3,149.000	21,807	XXX	29,632	29,349	283			283		29,632		(7,825)	(7,825)		XXX	U
872540109	TJX COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	280.000	14,527	XXX	10,607	14,899	(4,292)			(4,292)		10,607		3,921	3,921	64	XXX	U
891906109	TOTAL SYSTEM SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,162	XXX	1,975	3,800	(1,825)			(1,825)		1,975		3,187	3,187	5	XXX	U
892356106	TRACTOR SUPPLY CO		06/07/2019	INVESTMENT TECH GROUP INC	30.000	3,256	XXX	2,273	2,933	(660)			(660)		2,273		983	983		XXX	U
893641100	TRANSDIGM GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	11.000	5,157	XXX	2,753	4,994	(2,241)			(2,241)		2,753		2,404	2,404		XXX	U
89417E109	TRAVELERS COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	60.000	8,970	XXX	7,348	8,230	(881)			(881)		7,348		1,621	1,621		XXX	U
89531P105	TREX CO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	430.000	29,727	XXX	14,620	26,454	(11,833)			(11,833)		14,620		15,107	15,107		XXX	U
G9087Q102	TRONOX HOLDINGS PLC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,262.000	14,041	XXX	14,671		(1,925)			(1,925)		14,671		(629)	(629)	57	XXX	U
901109108	TUTOR PERINI CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	3,752.000	54,575	XXX	66,779	57,985	2,544			2,544		66,779		(12,203)	(12,203)		XXX	U
90184L102	TWITTER INC		06/07/2019	INVESTMENT TECH GROUP INC	170.000	6,442	XXX	7,811	5,590	2,221			2,221		7,811		(1,369)	(1,369)		XXX	U
902494103	TYSON FOODS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,769	XXX	4,356	4,860	(504)			(504)		4,356		1,413	1,413		XXX	U
902653104	UDR INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	3,688	XXX	2,871	3,637	(766)			(766)		2,871		817	817	27	XXX	U
90384S303	ULTA SALON COSMETICS & FRAGRAN		06/07/2019	INVESTMENT TECH GROUP INC	12.000	4,057	XXX	3,075	4,185	(1,110)			(1,110)		3,075		983	983		XXX	U
904311107	UNDER ARMOUR INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	2,069	XXX	2,346	1,691	655			655		2,346		(277)	(277)		XXX	U
907818108	UNION PACIFIC CORP		06/07/2019	INVESTMENT TECH GROUP INC	160.000	27,509	XXX	16,666	26,752	(10,086)			(10,086)		16,666		10,843	10,843		XXX	U
910047109	UNITED CONTINENTAL HOLDINGS IN		06/07/2019	INVESTMENT TECH GROUP INC	1,115.000	92,491	XXX	78,294	88,955	(10,661)			(10,661)		78,294		14,197	14,197		XXX	U
911312106	UNITED PARCEL SERVICE INC		06/07/2019	INVESTMENT TECH GROUP INC	160.000	15,711	XXX	18,393	17,878	515			515		18,393		(2,682)	(2,682)	154	XXX	U
911363109	UNITED RENTALS INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,444	XXX	2,121	2,285	(164)			(164)		2,121		323	323		XXX	U
913017109	UNITED TECHNOLOGIES CORP		06/07/2019	INVESTMENT TECH GROUP INC	180.000	23,780	XXX	19,839	23,200	(3,361)			(3,361)		19,839		3,941	3,941		XXX	U
91324P102	UNITEDHEALTH GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	218.000	53,787	XXX	34,999	53,903	(18,904)			(18,904)		34,999		18,788	18,788		XXX	U
91347P105	UNIVERSAL DISPLAY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	250.000	43,151	XXX	14,914	38,213	(23,298)			(23,298)		14,914		28,237	28,237	11	XXX	U
913483103	UNIVERSAL ELECTRONICS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	516.000	21,410	XXX	25,096	19,169	5,927			5,927		25,096		(3,686)	(3,686)		XXX	U
913903100	UNIVERSAL HEALTH SERVICES INC		06/07/2019	INVESTMENT TECH GROUP INC	10.000	1,237	XXX	1,067	1,338	(270)			(270)		1,067		169	169		XXX	U
91529Y106	UNUM GROUP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,008	XXX	2,627	2,030	597			597		2,627		(619)	(619)	16	XXX	U
902973304	US BANCORP		06/07/2019	INVESTMENT TECH GROUP INC	350.000	18,422	XXX	17,940	16,867	1,073			1,073		17,940		482	482	130	XXX	U
91913Y100	VALERO ENERGY CORP		06/07/2019	INVESTMENT TECH GROUP INC	100.000	7,469	XXX	6,841	8,483	(1,642)			(1,642)		6,841		628	628	90	XXX	U
92220P105	VARIAN MEDICAL SYSTEMS INC		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,613	XXX	1,597	2,834	(1,238)			(1,238)		1,597		1,016	1,016		XXX	U
922417100	VEECO INSTRUMENTS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	1,015.000	12,432	XXX	10,404	11,003	(599)			(599)		10,404		2,028	2,028		XXX	U
92276F100	VENTAS INC		06/07/2019	INVESTMENT TECH GROUP INC	80.000	5,167	XXX	4,937	5,105	(168)			(168)		4,937		229	229	63	XXX	U
92343E102	VERISIGN INC		06/07/2019	INVESTMENT TECH GROUP INC	23.000	4,762	XXX	1,753	4,176	(2,423)			(2,423)		1,753		3,009	3,009		XXX	U
92345Y106	VERISK ANALYTICS INC		06/07/2019	INVESTMENT TECH GROUP INC	40.000	5,857	XXX	3,272	5,320	(2,048)			(2,048)		3,272		2,585	2,585		XXX	U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of 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 and Administrative Symbol/ Market Indicator (a)
92343V104	VERIZON COMMUNICATIONS INC		06/07/2019	INVESTMENT TECH GROUP INC	950.000	54,344	XXX	51,148	56,174	(5,025)			(5,025)		51,148		3,195	3,195	572	XXX	U
92532F100	VERTEX PHARMACEUTICALS INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	10,408	XXX	4,459	11,037	(6,578)			(6,578)		4,459		5,950	5,950		XXX	U
918204108	VF CORP		06/12/2019	ITG INC, NEW YORK	80.080	7,440	XXX	4,714	7,630	(2,917)			(2,917)		4,714		2,726	2,726		XXX	U
92553P201	VIACOM INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	2,632	XXX	3,183	2,526	657			657		3,183		(551)	(551)	21	XXX	U
92826C839	VISA INC		06/07/2019	INVESTMENT TECH GROUP INC	400.000	68,005	XXX	31,439	62,476	(31,037)			(31,037)		31,439		36,565	36,565	100	XXX	U
928377100	VISTA OUTDOOR INC		06/10/2019	DEUTSCHE BK SECS INC, NY	2,536.000	21,054	XXX	25,447	11,166	5,134			5,134		25,447		(4,393)	(4,393)		XXX	U
929042109	VORNADO REALTY TRUST		06/07/2019	INVESTMENT TECH GROUP INC	40.000	2,733	XXX	3,346	2,698	648			648		3,346		(612)	(612)	26	XXX	U
929160109	VULCAN MATERIALS CO		06/07/2019	INVESTMENT TECH GROUP INC	30.000	4,030	XXX	3,809	3,552	257			257		3,809		222	222		XXX	U
92927K102	WABCO HOLDINGS INC		06/10/2019	DEUTSCHE BK SECS INC, NY	70.000	9,171	XXX	7,198	9,096	(2,030)			(2,030)		7,198		1,972	1,972		XXX	U
929740108	WABTEC CORP		06/07/2019	INVESTMENT TECH GROUP INC	30.000	2,020	XXX	2,290		78			78		2,290		(270)	(270)	4	XXX	U
931427108	WALGREENS BOOTS ALLIANCE INC		06/07/2019	INVESTMENT TECH GROUP INC	190.000	9,867	XXX	15,874	12,021	3,853			3,853		15,874		(6,007)	(6,007)		XXX	U
931142103	WAL-MART STORES INC		06/07/2019	INVESTMENT TECH GROUP INC	330.000	34,988	XXX	22,902	32,185	(9,283)			(9,283)		22,902		12,085	12,085	379	XXX	U
254687106	WALT DISNEY CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	590.616	81,421	XXX	61,692	65,576	(3,884)			(3,884)		61,692		19,729	19,729		XXX	U
94106L109	WASTE MANAGEMENT INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	10,289	XXX	6,403	9,352	(2,949)			(2,949)		6,403		3,886	3,886		XXX	U
941848103	WATERS CORP		06/07/2019	INVESTMENT TECH GROUP INC	17.000	3,548	XXX	2,288	4,279	(1,991)			(1,991)		2,288		1,260	1,260		XXX	U
942622200	WATSCO INC		06/10/2019	DEUTSCHE BK SECS INC, NY	118.000	19,701	XXX	17,726	16,899	827			827		17,726		1,975	1,975	189	XXX	U
947890109	WEBSTER FINANCIAL CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	281.000	13,098	XXX	14,162	14,238	(76)			(76)		14,162		(1,065)	(1,065)	112	XXX	U
92939U106	WEC ENERGY GROUP INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	5,805	XXX	4,106	5,536	(1,430)			(1,430)		4,106		1,699	1,699	41	XXX	U
94946T106	WELLCARE HEALTH PLANS INC		06/07/2019	INVESTMENT TECH GROUP INC	11.000	3,171	XXX	3,370	2,967	403			403		3,370		(199)	(199)		XXX	U
949746101	WELLS FARGO & CO		06/07/2019	INVESTMENT TECH GROUP INC	930.000	42,402	XXX	50,764	44,938	5,826			5,826		50,764		(8,361)	(8,361)	419	XXX	U
95040Q104	WELLTOWER INC		06/07/2019	INVESTMENT TECH GROUP INC	90.000	7,487	XXX	5,951	6,984	(1,033)			(1,033)		5,951		1,536	1,536	78	XXX	U
958102105	WESTERN DIGITAL CORP		06/07/2019	INVESTMENT TECH GROUP INC	60.000	2,214	XXX	4,085	2,884	1,202			1,202		4,085		(1,871)	(1,871)	30	XXX	U
959802109	WESTERN UNION CO/THE		06/07/2019	INVESTMENT TECH GROUP INC	150.000	3,017	XXX	3,275	2,771	505			505		3,275		(258)	(258)		XXX	U
96145D105	WESTROCK CO		06/07/2019	INVESTMENT TECH GROUP INC	50.000	1,819	XXX	2,565	1,918	647			647		2,565		(746)	(746)	23	XXX	U
96208T104	WEX INC		04/30/2019	LIQUIDNET INC, NEW YORK	6.000	1,257	XXX	982		(170)			(170)		982		275	275		XXX	U
962166104	WEYERHAEUSER CO		06/07/2019	INVESTMENT TECH GROUP INC	180.000	4,276	XXX	5,466	4,741	724			724		5,466		(1,190)	(1,190)		XXX	U
963320106	WHIRLPOOL CORP		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,574	XXX	3,669	2,658	1,011			1,011		3,669		(1,095)	(1,095)		XXX	U
969457100	WILLIAMS COS INC/THE		06/07/2019	INVESTMENT TECH GROUP INC	280.000	7,763	XXX	8,676	8,042	634			634		8,676		(913)	(913)		XXX	U
G96629103	WILLIS TOWERS WATSON PLC	C	06/07/2019	INVESTMENT TECH GROUP INC	32.000	5,979	XXX	3,905	5,621	(1,716)			(1,716)		3,905		2,074	2,074	17	XXX	U
084423102	WR BERKLEY CORP		06/10/2019	DEUTSCHE BK SECS INC, NY	333.000	21,390	XXX	13,867	18,723	(4,941)			(4,941)		13,867		7,523	7,523	16	XXX	U
384802104	WW GRAINGER INC		06/07/2019	INVESTMENT TECH GROUP INC	12.000	3,253	XXX	2,791	3,611	(820)			(820)		2,791		462	462	17	XXX	U
983134107	WYNN RESORTS LTD		06/07/2019	INVESTMENT TECH GROUP INC	20.000	2,220	XXX	1,740	2,386	(647)			(647)		1,740		480	480	20	XXX	U
98389B100	XCEL ENERGY INC		06/07/2019	INVESTMENT TECH GROUP INC	120.000	7,127	XXX	4,906	6,745	(1,839)			(1,839)		4,906		2,221	2,221	57	XXX	U
984121608	XEROX CORP		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,365	XXX	1,161		(119)			(119)		1,161		204	204	10	XXX	U
983919101	XILINX INC		06/07/2019	INVESTMENT TECH GROUP INC	60.000	6,447	XXX	3,632	7,607	(3,975)			(3,975)		3,632		2,815	2,815	22	XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 and Administrative Symbol/ Market Indicator (a)
98419M100	XYLEM INC/NY		06/07/2019	INVESTMENT TECH GROUP INC	40.000	3,181	XXX	1,991	3,162	(1,170)			(1,170)		1,991		1,190	1,190		XXX	U
988498101	YUM! BRANDS INC		06/07/2019	INVESTMENT TECH GROUP INC	70.000	7,632	XXX	4,464	6,987	(2,522)			(2,522)		4,464		3,168	3,168		XXX	U
98956P102	ZIMMER BIOMET HOLDINGS INC		06/07/2019	INVESTMENT TECH GROUP INC	50.000	6,035	XXX	5,169	6,385	(1,216)			(1,216)		5,169		866	866	12	XXX	U
989701107	ZIONS BANCORPORATION		06/07/2019	INVESTMENT TECH GROUP INC	40.000	1,744	XXX	1,710	1,816	(107)			(107)		1,710		35	35	12	XXX	U
98978V103	ZOETIS INC		06/07/2019	INVESTMENT TECH GROUP INC	110.000	12,102	XXX	5,893	11,074	(5,180)			(5,180)		5,893		6,209	6,209	18	XXX	U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	8,429,144	XXX	6,794,291	7,887,009	(1,509,101)			(1,509,101)		6,771,938		1,657,206	1,657,206	20,927	XXX	XXX
Common Stocks - Mutual Funds																					
411511306	HARBOR INTERNATIONAL-INST		06/10/2019	0	13,340.448	500,000	XXX	776,948	493,863	283,084			283,084		776,948		(276,948)	(276,948)		XXX	U
411511801	HARBOR INTL GROWTH-INST		06/10/2019	0	32,765.400	500,000	XXX	399,410	484,273	(84,862)			(84,862)		399,410		100,590	100,590		XXX	U
9299999 Subtotal - Common Stocks - Mutual Funds					XXX	1,000,000	XXX	1,176,358	978,136	198,222			198,222		1,176,358		(176,358)	(176,358)		XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	9,429,144	XXX	7,970,649	8,865,145	(1,310,879)			(1,310,879)		7,948,296		1,480,848	1,480,848	20,927	XXX	XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	9,429,144	XXX	7,970,649	8,865,145	(1,310,879)			(1,310,879)		7,948,296		1,480,848	1,480,848	20,927	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	9,429,144	XXX	7,970,649	8,865,145	(1,310,879)			(1,310,879)		7,948,296		1,480,848	1,480,848	20,927	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	82,689,502	XXX	81,665,160	69,999,861	(1,310,879)	(33,113)		(1,343,992)		81,021,276		1,668,226	1,668,226	733,418	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....0.

E06 Schedule DB Part A Section 1 . . . . NONE

E07 Schedule DB Part B Section 1 . . . . NONE

E08 Schedule DB Part D Section 1 . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity . . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity . . . . . . NONE

E10 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E11 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
open depositories										
Huntington Bank	Maumee, OH						6,614,359	31,721,976	28,933,130	XXX
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX			(2)	99,009	(110)	XXX
0199999 Totals - Open Depositories			XXX	XXX			6,614,357	31,820,985	28,933,020	XXX
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			XXX	XXX						XXX
0299999 Totals - Suspended Depositories			XXX	XXX						XXX
0399999 Total Cash On Deposit			XXX	XXX			6,614,357	31,820,985	28,933,020	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX				XXX
0599999 Total Cash			XXX	XXX			6,614,357	31,820,985	28,933,020	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Cusip	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	U S TREASURY BILL 0% 8/8/2019	O	05/20/2019	0.000	08/08/2019	342,408		157
	U S TREASURY BILL 0% 9/19/19	O	06/28/2019	0.000	09/19/2019	1,875,162		680
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,217,569		837
0599999 Subtotal - Bonds - U.S. Governments						2,217,569		837
7799999 Subtotal - Bonds - Total Bonds - Issuer Obligations						2,217,569		837
8399999 Subtotal - Bonds - Total Bonds						2,217,569		837
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		06/28/2019	2.000	X X X	2,489,976		13,486
60934N104	FEDERATED GOVT OBLIGATIONS FUND		06/01/2019	0.500	X X X	35,803		205
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						2,525,779		13,691
8899999 Total - Cash Equivalents						4,743,348		14,529

INDEX TO HEALTH QUARTERLY STATEMENT

INDEX TO HEALTH QUARTERLY STATEMENT