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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

PARAMOUNT INSURANCE COMPANY

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 11518 Employer's ID Number 010580404

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

Incorporated/Organized 04/19/2002 Commenced Business 09/26/2002

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 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (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
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

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

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

Joseph Alphonse Assenmacher M.D. #	Elaine Marie Canning Ms. #
Tammy Lou Claus Ms. #	Stephanie Michelle Cole M.D. #
Patrice Akilah McClellan PhD #	Zak Jon Vassar Mr. #

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	9,782,514		9,782,514	24,914,694
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	3,117,272		3,117,272	9,869,449
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 $...............0 encumbrances)				
5.	Cash ($......29,775,033), cash equivalents ($......23,852,425) and short-term investments ($...............0)	53,627,458		53,627,458	30,879,772
6.	Contract loans (including $...............0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	7,501		7,501	4,588
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	66,534,745		66,534,745	65,668,502
13.	Title plants less $...............0 charged off (for Title insurers only)				
14.	Investment income due and accrued	70,079		70,079	182,359
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,881,496	342,282	1,539,214	3,239,460
	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 ($...............0)	9		9	6,890
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				23,653
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	2,926,297	69,899	2,856,398	3,496,145
18.1	Current federal and foreign income tax recoverable and interest thereon				1,508,832
18.2	Net deferred tax asset	257,843	18,237	239,606	239,606
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($...............0)				
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	9,732,130	16,184	9,715,946	9,353,659
24.	Health care ($.......2,390,325) and other amounts receivable	2,390,325		2,390,325	2,468,430
25.	Aggregate write-ins for other-than-invested assets	139,909	139,909		
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	83,932,833	586,511	83,346,322	86,187,536
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	83,932,833	586,511	83,346,322	86,187,536
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.	Prepaids	139,909	139,909		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	139,909	139,909		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...............0 reinsurance ceded)	12,723,940		12,723,940	14,630,739
2.	Accrued medical incentive pool and bonus amounts	720,713		720,713	851,198
3.	Unpaid claims adjustment expenses	449,000		449,000	519,000
4.	Aggregate health policy reserves, including the liability of $..............0 for medical loss ratio rebate per the Public Health Service Act	694,007		694,007	2,453,153
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	2,933,429		2,933,429	2,725,244
9.	General expenses due or accrued	1,600,558		1,600,558	2,920,955
10.1	Current federal and foreign income tax payable and interest thereon (including $...............0 on realized gains (losses))	70,973		70,973	
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including $...............0 current) and interest thereon $...............0 (including $...............0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	2,823,636		2,823,636	9,400,538
16.	Derivatives				
17.	Payable for securities	44,662		44,662	505,667
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($...............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	13,035,846		13,035,846	10,285,015
23.	Aggregate write-ins for other liabilities (including $......25,000,000 current)	25,000,000		25,000,000	
24.	Total liabilities (Lines 1 to 23)	60,096,764		60,096,764	44,291,509
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX	1,000,000	1,000,000
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	26,000,000	26,000,000
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	(3,750,442)	14,896,027
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	23,249,558	41,896,027
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	83,346,322	86,187,536
DETAILS OF WRITE-INS					
2301.	Dividend payable	25,000,000		25,000,000	
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)	25,000,000		25,000,000	
2501.	ACA Carrier Fee	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		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	X X X	262,165	311,529	405,665
2.	Net premium income (including $..............0 non-health premium income)	X X X	112,257,123	138,192,629	184,149,561
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.	Aggregate write-ins for other non-health revenues	X X X			
8.	Total revenues (Lines 2 to 7)	X X X	112,257,123	138,192,629	184,149,561
Hospital and Medical:					
9.	Hospital/medical benefits		73,108,557	85,037,798	111,145,688
10.	Other professional services		244,219	413,531	572,120
11.	Outside referrals				
12.	Emergency room and out-of-area		4,976,009	5,654,389	7,390,961
13.	Prescription drugs		14,554,567	16,033,773	22,962,849
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		830,468	732,451	945,250
16.	Subtotal (Lines 9 to 15)		93,713,820	107,871,942	143,016,868
Less:					
17.	Net reinsurance recoveries		159,237	851,387	870,744
18.	Total hospital and medical (Lines 16 minus 17)		93,554,583	107,020,555	142,146,124
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $.......1,722,560 cost containment expenses		2,045,822	2,857,528	3,639,446
21.	General administrative expenses		11,866,361	16,245,146	18,691,498
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)		107,466,766	126,123,229	164,477,068
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	4,790,357	12,069,400	19,672,493
25.	Net investment income earned		649,755	571,647	1,226,198
26.	Net realized capital gains (losses) less capital gains tax of $.........413,153		1,554,241	205,626	17,551
27.	Net investment gains or (losses) (Lines 25 plus 26)		2,203,996	777,273	1,243,749
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		2,170	3,468	5,753
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	6,996,523	12,850,141	20,921,995
31.	Federal and foreign income taxes incurred	X X X	956,384	2,802,029	7,400,639
32.	Net income (loss) (Lines 30 minus 31)	X X X	6,040,139	10,048,112	13,521,356
DETAILS OF WRITE-INS					
0601.		X X X			
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			
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.	Other income		2,170	3,468	5,753
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)		2,170	3,468	5,753

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	41,896,027	35,026,304	35,026,304
34.	Net income or (loss) from Line 32	6,040,139	10,048,112	13,521,356
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	402,152	160,835	(1,512,319)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			3,045,977
39.	Change in nonadmitted assets	(88,760)	(367,285)	(185,291)
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	(25,000,000)		(8,000,000)
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	(18,646,469)	9,841,662	6,869,723
49.	Capital and surplus end of reporting period (Line 33 plus 48)	23,249,558	44,867,966	41,896,027
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	112,325,747	135,927,498	181,403,908
2.		Net investment income	851,531	639,382	1,325,599
3.		Miscellaneous income			
4.		TOTAL (Lines 1 to 3)	113,177,278	136,566,880	182,729,507
5.		Benefit and loss related payments	95,490,109	111,124,394	143,866,767
6.		Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.		Commissions, expenses paid and aggregate write-ins for deductions	11,919,684	19,520,533	29,229,796
8.		Dividends paid to policyholders			
9.		Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)	(210,268)	2,706,316	3,154,795
10.		TOTAL (Lines 5 through 9)	107,199,525	133,351,243	176,251,358
11.		Net cash from operations (Line 4 minus Line 10)	5,977,753	3,215,637	6,478,149
		Cash from Investments			
12.		Proceeds from investments sold, matured or repaid:			
	12.1	Bonds	25,361,176	8,407,150	11,071,084
	12.2	Stocks	9,205,022	2,641,595	2,862,525
	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	12	774,884	656,696
	12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	34,566,210	11,823,629	14,590,305
13.		Cost of investments acquired (long-term only):			
	13.1	Bonds	9,675,908	11,194,358	13,497,487
	13.2	Stocks	714,372	739,529	1,488,702
	13.3	Mortgage loans			
	13.4	Real estate			
	13.5	Other invested assets			
	13.6	Miscellaneous applications	475,441		154,125
	13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	10,865,721	11,933,887	15,140,314
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)	23,700,489	(110,258)	(550,009)
		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			8,000,000
	16.6	Other cash provided (applied)	(6,930,556)	14,752,505	14,026,817
17.		Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(6,930,556)	14,752,505	6,026,817
		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)	22,747,686	17,857,884	11,954,957
19.		Cash, cash equivalents and short-term investments:			
	19.1	Beginning of year	30,879,772	18,924,814	18,924,814
	19.2	End of period (Line 18 plus Line 19.1)	53,627,458	36,782,698	30,879,772

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

20.0001				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3				Federal			
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	30,875	5,057	24,040	1,092						686
2. First Quarter	28,230	3,176	23,311	1,039						704
3. Second Quarter	29,432	2,862	23,386	1,083						2,101
4. Third Quarter	29,595	2,807	23,610	1,106						2,072
5. Current Year										
6. Current Year Member Months	262,165	27,171	210,739	9,596						14,659
Total Member Ambulatory Encounters for Period:										
7. Physician	21,977	2,463	16,886	2,628						
8. Non-Physician	2,550	345	1,901	304						
9. Total	24,527	2,808	18,787	2,932						
10. Hospital Patient Days Incurred	10,424	883	8,070	1,471						
11. Number of Inpatient Admissions	1,438	146	1,154	138						
12. Health Premiums Written (a)	113,588,336	14,895,715	95,794,771	1,981,737						916,113
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	113,588,336	14,895,715	95,794,771	1,981,737						916,113
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	95,542,515	13,527,848	80,083,629	1,818,863						112,175
18. Amount Incurred for Provision of Health Care Services	93,713,820	11,340,852	80,369,334	1,852,177						151,457

(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	1,731,861	731,890	78,402	607,846	138,620	3,288,619
0499999 Subtotals	1,731,861	731,890	78,402	607,846	138,620	3,288,619
0599999 Unreported claims and other claim reserves						9,435,321
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						12,723,940
0899999 Accrued Medical Incentive Pool And Bonus Amounts						720,713

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
		1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid 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)	12,423,453	80,226,249	82,741	12,234,298	12,506,194	14,303,223
2.	Medicare Supplement	263,041	1,527,892	990	343,146	264,031	310,822
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan						
6.	Title XVIII - Medicare						
7.	Title XIX - Medicaid						
8.	Other health	23,477	88,697		62,765	23,477	16,694
9.	Health subtotal (Lines 1 to 8)	12,709,971	81,842,838	83,731	12,640,209	12,793,702	14,630,739
10.	Healthcare receivables (a)		2,390,325				2,468,430
11.	Other non-health						
12.	Medical incentive pools and bonus amounts	960,953			720,713	960,953	851,198
13.	Totals (Lines 9 - 10 + 11 + 12)	13,670,924	79,452,513	83,731	13,360,922	13,754,655	13,013,507

(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 Insurance Company (the "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	Sept. 30 2019	Dec. 31 2018
NET (LOSS) INCOME	Ohio		
Paramount Insurance Company state basis		6,040,139	13,521,356
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP			-
NAIC SAP		6,040,139	13,521,356
SURPLUS			
Paramount Insurance Company state basis		23,249,558	41,896,027
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		23,249,558	41,896,027

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.
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. The Company began operations on November 2, 2002. 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

Notes to Financial Statement

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 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
No significant change.

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

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

Notes to Financial Statement

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 change.

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

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

No significant change.

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	$ 3,317,272			$ 3,317,272
Total Assets at Fair Value	$ 3,317,272	-	-	$ 3,317,272

Notes to Financial Statement

C.							
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value	Not Practicable Carrying Value
Bonds	$ 10,116,399	$ 9,782,514		$ 10,116,399			
Common Stock	3,317,272	3,317,272	3,317,272				
Cash Equivalents	23,852,418	23,852,425	23,852,418				
Cash	29,775,033	29,775,033	29,775,033				

21. Other Items

-NOT APPLICABLE

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

E. Risk Sharing Provisions of the Affordable Care Act

1. PICO writes insured non-individual, individual and uninsured accident and health insurance premium that is subject to the Affordable Care Act.

   The company had zero balances for the risk corridors program.

2. Impact of Risk-sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

Notes to Financial Statement

a. Permanent ACA Risk Adjustment Program	
Assets	Amount
1. Premiums receivable due to ACA Risk Adjustment	$0
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$0
3. Premium adjustments payable due to ACA Risk Adjustment	$690,465
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts	($1,738,058)
(written/collected) due to ACA Risk Adjustment	
5. Reported in expenses as ACA Risk adjustment user fees	$0
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	$0
2. Amounts recoverable for claims unpaid due to ACA	$0
Reinsurance(Contra Liability)	
3. Amounts receivable relating to uninsured plans for	$0
contributions for ACA Reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance	$0
-not Reported as ceded Premium	
5. Ceded reinsurance premiums payable due to ACA	$0
Reinsurance	
6. Liabilities for amounts held under uninsured plans	$0
contributions for ACA Reinsurance	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	$0
8. Reinsurance recoveries (income statement) due to ACA	$0
Reinsurance payments or expected payments	
9. ACA Reinsurance contributions-not reported as ceded premium	$0
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	$0
Liabilities	
2. Reserve for rate credits or policy experience rating refunds	$0
due to ACA Risk Corridors	
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income	$0
(paid/received)	
4. Effect of ACA Risk Corridors on change in reserves for rate	$0

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

Notes to Financial Statement

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balar from Prior Year Col 2-4+8
	1	2	3	4	5	6	7	8		9	10
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		Rec	Pay
a. Permanent ACA Risk Adjustment Program											
1. Premium Adjustment receivables	6,816	-	-	-	6,816	-	(6,816)	-		-	
2. Premium adjustments (payable)	-	(2,453,153)	-	(3,503,939)	-	1,050,786	-	(1,050,786)		-	
3. Subtotal ACA Permanent Risk Adjustment Program	6,816	(2,453,153)	-	(3,503,939)	6,816	1,050,786	(6,816)	(1,050,786)		-	
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	-	-	-		-	-	-	-		-	
2. Amounts recoverable for claims unpaid(contra liability)	-	-	-	-	-	-	-	-		-	
4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium	-	-	-	-	-	-	-	-		-	
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	
7. Subtotal ACA Transitional Reinsurance Program	-	-	-	-	-	-	-	-		-	
c. Temporary ACA Risk Corridors Program											
1. Accrued restrospective premium	-		-	-	-	-	-	-		-	
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	
d. Total for ACA Risk Sharing Provisions	6,816	(2,453,153)	-	(3,503,939)	6,816	1,050,786	(6,816)	(1,050,786)		-	

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Notes to Financial Statement

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year		Differences: Prior Year Accrued Less Payments Col 1-3	Differences: Prior Year Accrued Less Payments Col 2-4	Adjustments: To Prior Year Balances	Adjustments: To Prior Year Balances	Ref	Unsettled Balances as of the Reporting Date: Cumulative Balance from Prior Years Col 1-3+7	Unsettled Balances as of the Reporting Date: Cumulative Balance from Prior Years Col 2-4+8
	1	2	3	4	5	6	7	8		9	10
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		Rec	Pay
a. 2014											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-		-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
b. 2015											
1. Accrued retrospective premium		-			-	-		-		-	-
2. Reserve for rate credits or policy experience rating refunds		-	-	-	-	-		-		-	-
c. 2016											
1. Accrued retrospective premium											
2. Reserve for rate credits or policy experience rating refunds payable	-	-	-	-	-	-	-	-		-	-
d. Total for ACA Risk Sharing Provisions	-	-	-	-	-	-	-	-		-	-

5. ACA Risk Corridors Receivables as of Reporting Date

	Estimated Amount to be Filed or Final Amount Filed with CMS	Non-accrued Amouns for Impairment or Other Reasons	Amounts received from CMS	Asset Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
2014						
2015	-			-		-
2016	-					
Total	-					-

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2018 were $15,149,739. As of September 30, 2019, $13,035,318 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $83,730 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial and Medicare supplement lines of insurance. Therefore, there has been a $2,030,691 favorable prior-year development since December 31, 2018 to September 30, 2019. The change 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

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

Notes to Financial Statement

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

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[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 Department of Insurance
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] 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

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: $ 2,433,038

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

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

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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 (In'tl Core)	U
Harbor (In'tl Core)	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 Research & Management	NA	SEC	DS
113360	Crossmark Global Investments	NA	SEC	DS
106274	Frontier Capital Management Company, LLC	NA	SEC	DS
128223	Harbor (In'tl Core)	NA	SEC	
110296	Harbor (Int'l Growth)	549300OJXEENXLO4FW52	SEC	

GENERAL INTERROGATORIES (Continued)

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 85.000%
   1.2 A&H cost containment percent 2.000%
   1.3 A&H expense percent excluding cost containment expenses 11.000%

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[X] No[ ]
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/G	Authorized		
16535	36-4233459	01/01/2019	ZURICH AMER INS CO	NY	SSL/A/I	Authorized		
93440	06-1041332	01/01/2019	HM LIFE INS CO	PA	OTH/A/G	Authorized		
88340	59-2859797	01/01/2019	HANNOVER LIFE REASSUR CO OF AMER	FL	OTH/A/G	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)	L								
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	113,588,336						113,588,336	
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	113,588,336						113,588,336	
60.	Reporting entity contributions for Employee Benefit Plans	XXX								
61.	Total (Direct Business)	XXX	113,588,336						113,588,336	
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	2	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	55		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

ORGANIZATION CHART

Paramount Insurance Company 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.

l 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- u ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation.
- u Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
- u ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- u ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- u Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- u 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.
- u ProMedica Pharmacy Group, LLC

l ProMedica Physician Group, Inc., an Ohio non-profit corporation.

- u The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
- u ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
- u Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- u ProMedica Physician Management Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- ProMedica Primary Care Providers, an Ohio limited liability company with ProMedica Physicians Group, Inc. as its sole member.

- ProMedica Indemnity Corporation, a Vermont corporation.
- ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
  - Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
    - Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
    - Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
  - NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
  - Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
  - NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.
  - 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.
  - NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
  - NAIC 96687-Health Resources, Inc., an Indiana for-profit corporation with ProMedica Insurance Corporation as its the sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- Bay Park Community Hospital, an Ohio nonprofit corporation.
- Community Health Center of Branch County, dba ProMedica Coldwater Regional Hospital, a Michigan nonprofit corporation.
- Defiance Hospital, Inc., an Ohio nonprofit corporation.
  - Kaitlyn’s Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.
- Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.
  - Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
    - 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.
  - 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.
  - 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.
- 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.
  - PHS Investments, LLC, an Ohio for-profit limited company with The Toledo Hospital as its sole member.
    - Credit Adjustments, Inc, an Ohio corporation in which PHS Investments, LLC owns 30%
  - Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital holds 63% ownership interest, with various physicians holding a remaining 37% interest.
  - 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.

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

- 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.
- 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.

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

- ProMedica Manager Member, LLC, an Ohio limited liability company.
- ProMedica Master Tenant, LLC, an Ohio limited liability company
- 1611 Monroe Investors, LLC, an Ohio limited liability company
- Marina District Development, LLC, an Ohio limited liability company
- IST Theatre, LLC, an Ohio limited liability company in which ProMedica Health System holds 100% ownership interest.
- Ball Park Properties, LLC, an Ohio limited liability company in which ProMedica Health System holds 100% ownership interest.
- HCR ManorCare, Inc. an Ohio nonprofit corporation
  - Well PM Properties, LLC, a limited liability company where HCR ManorCare, Inc. holds 20% ownership interest.
  - HCR Healthcare, LLC
    - Ancillary Services Management, LLC
    - HCR Home Health Care and Hospice, LLC
    - HCR Canterbury Village, LLC
    - 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)**

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- o HCR IV Healthcare, LLC (**see list of HCR IV Healthcare, LLC OpCos)**

- n HCR Manor Care Services, LLC
  - § Heartland Care, LLC (which holds 2.3% interest in Ohio Employee health Partnership , LTD)
- n Health Care and Retirement Corporation of America, LLC
- n Heartland Employment Services, LLC
- n 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
  - § 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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

  - § 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
  - § 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, Association

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

§ Manor Care of Salmon Creek WA, Association

§ 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.

Other Affiliated Entities

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.

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 HCRMC- ProMedica, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ManorCare Health Services of Toledo OH, LLC holds 100% interest

Ø Fort Industry Manager, LLC an Ohio limited liability company in which ProMedica Health System, Inc. holds 27% ownership interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- Ø Front Health Holdco, LLC, an Ohio limited liability company in which ProMedica Health System holds 50% ownership interest.

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

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

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
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

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
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

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
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

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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

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MEMBERS OF A HOLDING COMPANY GROUP

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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

MEMBERS OF A HOLDING COMPANY GROUP

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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, Association	DE	07/24/07	26-0624675	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Spokane WA, Association	DE	07/24/07	26-0624687	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Tacoma WA, Association	DE	07/24/07	26-0624696	WA	09/06/07	HCR IV Healthcare, LLC

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	34-1517672				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					ProMedica Pharmacy Group, LLC	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	IA	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	

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		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	63.0	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.0	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

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		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
		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	

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		00000	34-1788398				Heartland Hospice Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		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	
		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	

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		00000	26-0624363				Manor Care of Waterloo IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0622938				Arden Courts of W. Orange NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0615358				Manor Care of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0622887				Manor Care of York PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0615806				Heartland of Champaign IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0619027				Manor Care of Westmont IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0612718				Manor Care of Fargo ND, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0610082				Manor Care of North Olmsted OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		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	
		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, Association	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624687				Manor Care of Spokane WA, Association	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624696				Manor Care of Tacoma WA, Association	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	

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		00000	61-1295825				Rehabilitation Administration, LLC	DE	NIA	Heartland Rehabilitation Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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, Association	DE	NIA	ManorCare Health Services, 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 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	26-0624375				Manor Care of Salmon Creek WA, Association	DE	NIA	ManorCare Health Services, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	46-1343453				HCRMC-ProMedica, LLC	OH	NIA	ManorCare Health Services of Toledo OH, LLC	Ownership	100.0	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?	Yes

Explanations:

Bar Codes:

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	34,784,143	35,726,763
2.	Cost of bonds and stocks acquired	10,390,281	14,986,189
3.	Accrual of discount	13,650	27,064
4.	Unrealized valuation increase (decrease)	413,675	(1,931,401)
5.	Total gain (loss) on disposals	1,967,383	216,676
6.	Deduct consideration for bonds and stocks disposed of	34,571,799	13,935,859
7.	Deduct amortization of premium	103,147	153,268
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		154,269
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,600	2,250
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	12,899,786	34,784,143
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	12,899,786	34,784,143

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)	20,304,286	3,562,315	16,091,804	(357,718)	20,099,802	20,304,286	7,417,079	19,731,704
2. NAIC 2 (a)	5,352,105	211,509	3,505,054	326,802	5,431,952	5,352,105	2,385,361	5,645,491
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	25,656,391	3,773,824	19,596,859	(30,917)	25,531,755	25,656,391	9,802,439	25,377,194
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	25,656,391	3,773,824	19,596,859	(30,917)	25,531,755	25,656,391	9,802,439	25,377,194

(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 $..............0; 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	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals					

N O N E

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	0	0
2.	Cost of short-term investments acquired		185,011
3.	Accrual of discount		115
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(11)
6.	Deduct consideration received on disposals		185,115
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)	0	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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	1,161,676	155,244
2.	Cost of cash equivalents acquired	25,242,397	1,323,894
3.	Accrual of discount	11,529	90
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	11	155
6.	Deduct consideration received on disposals	2,563,188	317,707
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)	23,852,425	1,161,676
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	23,852,425	1,161,676

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									
912828XR6	U S TREASURY 1.75% 5/31/22		08/29/2019	GOLDMAN SACHS & CO, NY	XXX	61,252	61,000	228	1
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		09/20/2019	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	56,774	56,000	137	1
912810QA9	U S TREASURY BOND 3.5% 2/25/39		09/27/2019	NOMURA SECS, NEW YORK	XXX	40,110	32,000	143	1
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		09/27/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	37,290	37,000	121	1
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		09/16/2019	GOLDMAN SACHS & CO, NY	XXX	488,763	487,000	1,255	1
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		07/17/2019	CITADEL SECURITIES LLC, CHICAGO	XXX	444,246	434,000	3,798	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		08/22/2019	CITADEL SECURITIES LLC, CHICAGO	XXX	375,645	367,000	4,498	1
912810SD1	U S TREASURY NOTE 3% 8/15/48		07/30/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	55,375	51,000	706	1
912828L65	US TREASURY NOTE 1.375% 9/30/20		09/09/2019	FIFTH THIRD SEC	XXX	672,574	675,000	4,133	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	2,232,028	2,200,000	15,018	XXX
Bonds - U.S. Special Revenue, Special Assessment									
3132AEJ98	FHLMC POOL #ZT-2088 4.5% 6/1/49		07/11/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	44,150	42,135	74	1
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41		07/10/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	7,462	7,335	9	1
3138ESAU2	FNMA POOL #0AL9918 3.5% 2/1/47		07/12/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	67,999	65,939	77	1
3140FNGZ1	FNMA POOL #0BE2915 3.5% 12/1/46		08/23/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	97,886	94,177	101	1
3140JVN57	FNMA POOL #0BO1311 3.5% 8/1/49		08/27/2019	MORGAN STANLEY & CO INC, NY	XXX	248,136	239,095	628	1
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		08/15/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	10,047	10,000	13	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	475,680	458,681	901	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/05/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	94,965	95,000		1FE
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		09/03/2019	BARCLAYS CAPITAL INC, NEW YORK	XXX	4,993	5,000		1FE
12572QAE5	CME GROUP INC 3% 9/15/22		07/31/2019	GOLDMAN SACHS & CO, NY	XXX	6,142	6,000	69	1FE
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		08/07/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	102,000	102,000		2FE
42824CBE8	HEWLETT PACKARD ENTERPRISE 2.25% 4/1/23		09/04/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	8,998	9,000		2FE
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23		09/16/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	6,121	6,000	62	2FE
482480AD2	KLA CORP 4.125% 11/1/21		09/11/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	6,205	6,000	91	2FE
55336VBH2	MPLX LP VAR 9/9/22		09/04/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	7,000	7,000		2FE
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		08/05/2019	GOLDMAN SACHS & CO, NY	XXX	77,189	77,000		2FE
674599CP8	OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		08/06/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	3,996	4,000		2FE
828807CK1	SIMON PROPERTY GROUP LP 3.375% 3/15/22		07/19/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	6,154	6,000	72	1FE
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22		09/16/2019	US BANCORP INVESTMENTS INC, ST PAUL	XXX	5,108	5,000	15	1FE
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52		07/19/2019	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	247,199	240,000	140	1FM
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45		07/22/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	8,142	7,996	17	1FM
46644FAB7	JPMBB CMBS C28 A2 2.773% 10/15/48		08/16/2019	JPMORGAN SECURITIES INC, NEW YORK	XXX	8,111	8,110	12	1FM
61761AAZ1	MORGAN STANLEY BANK C5 A4 3.176% 8/15/45		07/02/2019	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,655	68,000	24	1FM
34528DAD5	FORD CREDIT AUTO LS B A3 2.22% 10/15/22		07/23/2019	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	6,999	7,000		1FE
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24		08/15/2019	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	4,098	4,000	1	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)
98162GAD4	WORLD OMNI AUTO LEA B A3 2.03% 11/15/22		08/13/2019	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	129,979	130,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	803,054	793,106	502	XXX
8399997 Subtotal - Bonds - Part 3					XXX	3,510,762	3,451,787	16,420	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	3,510,762	3,451,787	16,420	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		07/30/2019	JEFFERIES & CO INC, NEW YORK	30.000	1,036	XXX		L
002824100	ABBOTT LABORATORIES		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	835	XXX		L
003654100	ABIOMED INC		08/02/2019	INSTINET CLEARING SER INC, NEW YORK	27.000	5,385	XXX		L
00737L103	ADTALEM GLOBAL EDUCATION INC		09/27/2019	BMO CAPITAL MARKETS CORP, NEW YORK	89.000	3,400	XXX		L
007903107	ADVANCED MICRO DEVICES INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	50.000	1,521	XXX		L
00771V108	AERIE PHARMACEUTICALS INC		08/07/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	24.000	510	XXX		L
018581108	ALLIANCE DATA SYSTEMS CORP		08/29/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	21.000	2,769	XXX		L
023135106	AMAZON.COM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,776	XXX		L
02376R102	AMERICAN AIRLINES GROUP INC		08/23/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	290.000	7,626	XXX		L
03027X100	AMERICAN TOWER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	226	XXX		L
00206R102	AT&T INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	1,128	XXX		L
08180D106	BENEFITFOCUS INC		08/23/2019	LIQUIDNET INC, NEW YORK	166.000	4,284	XXX		L
084670702	BERKSHIRE HATHAWAY INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,448	XXX		L
097023105	BOEING CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,128	XXX		L
099724106	BORGWARNER INC		08/07/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	39.000	1,331	XXX		L
110122108	BRISTOL-MYERS SQUIBB CO		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	509	XXX		L
11135F101	BROADCOM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	284	XXX		L
12514G108	CDW CORP/DE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,860	XXX		L
21036P108	CONSTELLATION BRANDS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	206	XXX		L
22160K105	COSTCO WHOLESALE CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	287	XXX		L
235825205	DANA INC		08/23/2019	LIQUIDNET INC, NEW YORK	500.000	7,186	XXX		L
235851102	DANAHER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,458	XXX		L
281020107	EDISON INTERNATIONAL		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	729	XXX		L
28470R102	ELDORADO RESORTS INC		08/23/2019	INSTINET CLEARING SER INC, NEW YORK	187.000	8,055	XXX		L
29364G103	ENTERGY CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,152	XXX		L
30212P303	EXPEDIA GROUP INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,334	XXX		L
30303M102	FACEBOOK INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	756	XXX		L
31620M106	FIDELITY NATIONAL INFORMATION		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	80.000	10,539	XXX		L
337738108	FISERV INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	40.000	4,155	XXX		L
G37585109	GASLOG LTD	C	08/21/2019	LIQUIDNET INC, NEW YORK	61.000	770	XXX		L
37940X102	GLOBAL PAYMENTS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	42.404	3,588	XXX		L
387328107	GRANITE CONSTRUCTION INC		08/23/2019	BAIRD, ROBERT W & CO INC, MILWAUKEE	134.000	3,743	XXX		L
45167R104	IDEX CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,286	XXX		L
452327109	ILLUMINA INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	308	XXX		L
458665304	INTERFACE INC		08/23/2019	ISI GROUP INC, NEW YORK	411.000	4,489	XXX		L
46266C105	IQVIA HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,559	XXX		L
49338L103	KEYSIGHT TECHNOLOGIES INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	988	XXX		L
497266106	KIRBY CORP		08/12/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	14.000	1,021	XXX		L

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)
499049104	KNIGHT-SWIFT TRANSPORTATION HO		08/27/2019	WELLS FARGO SECURITIES, LLC, NEW YORK	92.000	2,936	XXX		L
502431109	L3HARRIS TECHNOLOGIES INC		09/23/2019	Mellon Bank	59.000	6,816	XXX		L
525327102	LEIDOS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	2,569	XXX		L
535919500	LIONS GATE ENTERTAINMENT CORP	C	08/23/2019	BARCLAYS CAPITAL LE, NEW YORK	433.000	4,545	XXX		L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		08/26/2019	PIPER JAFFRAY & CO., JERSEY CITY	44.000	833	XXX		L
57060D108	MARKETAXESS HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,394	XXX		L
584021109	MEDALLIA INC		07/19/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	44.000	924	XXX		L
589889104	MERIT MEDICAL SYSTEMS INC		09/04/2019	SEAPORT GROUP SECURITIES, LLC, NEW YORK	168.000	5,717	XXX		L
59001K100	MERITOR INC		08/23/2019	BTIG LLC, NEW YORK	64.000	1,086	XXX		L
590479135	MESA AIR GROUP INC		09/03/2019	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	265.000	1,686	XXX		L
55306N104	MKS INSTRUMENTS INC		08/15/2019	CREDIT SUISSE, NEW YORK (CSUS)	89.000	6,559	XXX		L
62855J104	MYRIAD GENETICS INC		09/24/2019	PIPER JAFFRAY & CO., JERSEY CITY	5.000	148	XXX		L
Y62132108	NAVIGATOR HOLDINGS LTD	C	08/29/2019	LIQUIDNET INC, NEW YORK	254.000	2,502	XXX		L
64110L106	NETFLIX INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	271	XXX		L
64131A105	NEURONETICS INC		09/05/2019	LIQUIDNET INC, NEW YORK	332.000	3,261	XXX		L
65339F101	NEXTERA ENERGY INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,126	XXX		L
67066G104	NVIDIA CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	4.000	697	XXX		L
674599105	OCCIDENTAL PETROLEUM CORP		08/09/2019	Mellon Bank	41.000	1,919	XXX		L
695127100	PACIRA BIOSCIENCES INC		08/28/2019	INSTINET CLEARING SER INC, NEW YORK	221.000	8,572	XXX		L
718546104	PHILLIPS 66		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,035	XXX		L
69354N106	PRA GROUP INC		09/20/2019	LIQUIDNET INC, NEW YORK	67.000	2,362	XXX		L
79466L302	SALESFORCE.COM INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,641	XXX		L
84790A105	SPECTRUM BRANDS HOLDINGS INC		09/27/2019	SPIN-OFF	11.925	596	XXX		L
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		08/05/2019	LIQUIDNET INC, NEW YORK	157.000	7,233	XXX		L
863667101	STRYKER CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	3.000	658	XXX		L
871829107	SYSCO CORP		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	787	XXX		L
G87110105	TECHNIPFMC PLC	C	08/23/2019	NEEDHAM AND CO LLC, NEW YORK	84.000	1,976	XXX		L
883556102	THERMO FISHER SCIENTIFIC INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	294	XXX		L
872590104	T-MOBILE US INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	70.000	5,598	XXX		L
H8817H100	TRANSOCEAN LTD	C	08/14/2019	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	494.000	2,034	XXX		L
901109108	TUTOR PERINI CORP		09/05/2019	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1,052.000	11,061	XXX		L
90184L102	TWITTER INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	20.000	861	XXX		L
902494103	TYSON FOODS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	873	XXX		L
90385V107	ULTRA CLEAN HOLDINGS INC		09/04/2019	CREDIT SUISSE, NEW YORK (CSUS)	238.000	2,955	XXX		L
G9402V109	VALARIS PLC	C	08/05/2019	INSTINET CLEARING SER INC, NEW YORK	1,074.000	17,026	XXX		L
92532F100	VERTEX PHARMACEUTICALS INC		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	1.000	178	XXX		L
254687106	WALT DISNEY CO/THE		09/23/2019	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,326	XXX		L
98421M106	XEROX HOLDINGS CORP		08/01/2019	Mellon Bank	47.000	1,157	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	213,880	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	213,880	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	213,880	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	213,880	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	3,724,642	XXX	16,420	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	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)
Bonds - U.S. Governments																					
912810RS9	U S TREASURY BOND 2.5% 5/15/46		09/26/2019	GOLDMAN SACHS & CO, NY	XXX	491,496	460,000	429,207	430,459		158		158		430,618		60,878	60,878	3,944	05/15/2046	1
912810RZ3	U S TREASURY BOND 2.75% 11/15/47		09/26/2019	GOLDMAN SACHS & CO, NY	XXX	280,718	249,000	234,550	234,940		75		75		235,015		45,703	45,703	2,512	11/15/2047	1
912810SA7	U S TREASURY BOND 3% 2/15/48		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	85,098	72,000	71,597	71,605		2		2		71,607		13,491	13,491	1,332	02/15/2048	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		09/26/2019	HSBC SECS INC, NEW YORK	XXX	319,290	232,000	296,610	290,631		(666)		(666)		289,964		29,326	29,326	6,440	02/15/2036	1
912810PX0	U S TREASURY BOND 4.5% 5/15/38		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	792,005	563,000	714,601	706,270		(1,393)		(1,393)		704,877		87,127	87,127	9,294	05/15/2038	1
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		09/04/2019	GOLDMAN SACHS & CO, NY	XXX	25,861	26,000	25,095	25,474		21		21		25,495		366	366	133	03/31/2021	1
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	492,687	472,000	450,504	452,941		479		479		453,420		39,267	39,267	3,896	11/15/2027	1
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		09/26/2019	HSBC SECS INC, NEW YORK	XXX	794,747	770,000	780,458			(962)		(962)		779,429		15,318	15,318	8,836	02/29/2024	1
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		09/26/2019	NOMURA SECS, NEW YORK	XXX	33,470	31,000	31,315			(7)		(7)		31,303		2,167	2,167	502	02/15/2029	1
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		09/11/2019	NOMURA SECS, NEW YORK	XXX	28,422	28,000	27,820	27,870		8		8		27,878		544	544	182	05/15/2021	1
9128283W8	U S TREASURY NOTE 2.75% 2/15/28		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	266,506	246,000	242,700	242,981		74		74		243,054		23,452	23,452	4,173	02/15/2028	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	426,912	417,000	426,005	30,169		(1,276)		(1,276)		424,698		2,214	2,214	5,418	09/15/2021	1
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		09/04/2019	CITIGROUP GBL MKTS/SALOMO	XXX	9,279	9,000	9,092			(6)		(6)		9,075		203	203	79	11/15/2021	1
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	146,992	134,000	133,078	133,137		20		20		133,158		13,834	13,834	2,376	08/15/2028	1
9128285D8	U S TREASURY NOTE 2.875% 9/30/23		08/07/2019	HSBC SECS INC, NEW YORK	XXX	36,870	35,000	35,898			(20)		(20)		35,829		1,041	1,041	357	09/30/2023	1
912810SD1	U S TREASURY NOTE 3% 8/15/48		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	150,316	127,000	121,057	97,282		28		28		121,169		29,148	29,148	2,350	08/15/2048	1
9128282T6	US TREASURE NOTE 1.25% 8/31/19		09/03/2019	Maturity	XXX	675,000	675,000	674,736	674,978		22		22		675,000				4,219	08/31/2019	1
36202FTL0	GNMA II POOL #0005055 4.5% 5/20/41		09/20/2019	Redemption	XXX	5,370	5,370	5,673	5,380		(10)		(10)		5,370				41	05/20/2041	1
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		09/26/2019	Redemption	XXX	508,089	489,786	513,128	512,531		(666)		(666)		511,865		(3,776)	(3,776)	5,481	07/20/2047	1
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		09/20/2019	Redemption	XXX	6,594	6,594	6,924			(14)		(14)		6,594				49	06/20/2045	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	218,220	206,705	219,366	218,379		(525)		(525)		217,854		366	366	2,554	01/15/2041	1
3622A22A9	GNMA POOL #0784369 4% 8/15/45		09/26/2019	Redemption	XXX	47,860	45,647	48,172			(136)		(136)		48,031		(170)	(170)	575	08/15/2045	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	5,841,802	5,300,102	5,497,587	4,155,027		(4,794)		(4,794)		5,481,303		360,500	360,500	64,744	XXX	XXX
Bonds - All Other Governments																					
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		09/26/2019	Redemption	XXX	164,596	160,784	160,784	160,784						160,784		3,811	3,811	3,132	02/01/2037	1
83162CVB6	SBA GTD PART CTFS 2012 2.18% 10/01/32		09/30/2019	Redemption	XXX	6,465	6,465	6,276	6,457		8		8		6,465					10/01/2032	1
83162CVU4	SBA GTD PARTN 2013-20I 3.62% 9/1/33		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	86,414	82,772	88,171	86,915		(346)		(346)		86,570		(156)	(156)	1,765	09/01/2033	1
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 05/01/34		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	187,527	182,065	189,960	188,492		(180)		(180)		188,312		(785)	(785)	2,215	05/01/2034	1
83162CYD9	SBA GTD PARTN 2016-20K 2.57% 11/1/36		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	57,924	57,006	53,760	53,959		71		71		54,030		3,894	3,894	594	11/01/2036	1
83162CB36	SBA GTD PARTN CTFS 2019-20C 3.2% 3/1/39		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	99,666	95,000	95,000							95,000		4,666	4,666	1,633	03/01/2039	1
1099999 Subtotal - Bonds - All Other Governments					XXX	602,592	584,092	593,951	496,607		(447)		(447)		591,160		11,431	11,431	9,340	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063A5E0	CALIFORNIA ST 7.5% 4/1/34		09/25/2019	JPMORGAN SECURITIES INC,	XXX	91,659	60,000	84,394	83,210		(280)		(280)		82,930		8,729	8,729	2,200	04/01/2034	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					XXX	91,659	60,000	84,394	83,210		(280)		(280)		82,930		8,729	8,729	2,200	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38		09/25/2019	RAYMOND JAMES/FI,SAINT PE	XXX	60,026	45,000	55,544	55,144		(84)		(84)		55,060		4,965	4,965	829	12/01/2038	1FE
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39		09/25/2019	MORGAN STANLEY & CO INC,	XXX	92,446	75,000	87,219	86,883		(91)		(91)		86,793		5,653	5,653	2,308	03/15/2039	1FE
649322AE4	NY AND PRESBYTERIAN HOSP 4.763% 08/01/20		09/25/2019	RAYMOND JAMES/FI,SAINT PE	XXX	11,964	10,000	10,283	10,270		(1)		(1)		10,269		1,695	1,695	312	08/01/2046	1FE
3132XCRW7	FHLMC POOL #G6-7701 3.0% 10/1/46		09/16/2019	Redemption	XXX	3,883	3,883	3,769	3,881		2		2		3,883				19	10/01/2046	1
3132XCRY3	FHLMC POOL #G6-7703 3.5% 4/1/47		09/26/2019	Redemption	XXX	161,274	154,339	152,349	152,390		80		80		152,470		8,804	8,804	1,708	04/01/2047	1
3132H7D84	FHLMC POOL #U9-9126 3% 11/1/43		09/16/2019	Redemption	XXX	1,773	1,773	1,716	1,773		0		0		1,773				9	11/01/2043	1
3132AEJ98	FHLMC POOL #ZT-2088 4.5% 6/1/49		09/26/2019	Redemption	XXX	44,243	42,135	44,150			(96)		(96)		44,054		189	189	443	06/01/2049	1
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		09/16/2019	Redemption	XXX	439	439	448	440		(1)		(1)		439				2	08/01/2043	1
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		09/26/2019	Redemption	XXX	270,324	258,071	270,007			(721)		(721)		268,845		1,479	1,479	3,585	05/01/2049	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	183,661	170,375	191,911	189,088		(1,234)		(1,234)		187,854		(4,193)	(4,193)	2,938	04/01/2030	1

SCHEDULE D - PART 4

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)
31335BBH8	FHLMC POOL #G6-0940 4% 9/1/46		09/26/2019	Redemption	XXX	75,098	70,586	72,384			(116)		(116)		72,204		2,895	2,895	871	09/01/2046	1
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/011/29		09/26/2019	Redemption	XXX	83,108	76,844	83,171	78,657		(58)		(58)		78,598		4,510	4,510	1,098	10/01/2039	1
35563PJF7	FHLMC SEASONED CR RISK TR 3.5% 07/25/58		09/26/2019	Redemption	XXX	119,907	115,789	116,454			(25)		(25)		116,426		3,481	3,481	1,285	07/25/2058	1
35563PHF9	FHLMC SEASONED CR RISK TR 3.5% 11/25/57		09/26/2019	HILLTOP SECURITIES INC, D	XXX	255,903	247,453	241,741	241,893		228		228		242,121		13,782	13,782	2,724	11/25/2057	1
35563PKG3	FHLMC SEASONED CR RISK TR 3.5% 8/25/58		09/26/2019	Redemption	XXX	76,721	73,875	75,007			(37)		(37)		74,970		1,751	1,751	822	08/25/2058	1
3136APW99	FNMA GTD REMIC P/T 15-58 CA 3% 8/25/41		09/25/2019	Redemption	XXX	294	294	299			0		0		294				1	08/25/2041	1
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		09/25/2019	Redemption	XXX	262	262	263			0		0		262				1	06/25/2042	1
31403C6L0	FNMA POOL #0745275 5% 2/1/36		09/26/2019	BNP PARIBAS SECS CP/FIXED	XXX	146,525	133,248	142,659			(514)		(514)		141,827		4,699	4,699	2,086	02/01/2036	1
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40		08/26/2019	Redemption	XXX	327,472	307,009	330,899	329,430		(252)		(252)		329,178		(1,706)	(1,706)	2,782	10/01/2040	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		09/25/2019	Redemption	XXX	987	987	1,005	989		(2)		(2)		987				4	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		09/25/2019	Redemption	XXX	247	247	255	247		0		0		247				1	04/01/2044	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		09/26/2019	Redemption	XXX	137,144	129,812	138,574	138,100		(324)		(324)		137,776		(632)	(632)	1,644	04/01/2036	1
3138ESAU2	FNMA POOL #0AL9918 3.5% 2/1/47		09/26/2019	Redemption	XXX	68,098	65,939	67,999			(20)		(20)		67,980		119	119	358	02/01/2047	1
3138WFCF1	FNMA POOL #0AS5469 4.000% 07/01/45		09/26/2019	MERRILL LYNCH PIERCE FENN	XXX	176,983	168,367	181,678	181,240		(649)		(649)		180,591		(3,608)	(3,608)	2,118	07/01/2045	1
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		09/25/2019	Redemption	XXX	250	250	246	249		0		0		250				1	08/01/2043	1
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		09/25/2019	Redemption	XXX	271	271	274	271		0		0		271				1	03/01/2046	1
3140J5GR4	FNMA POOL #0BM1107 4.5% 8/1/42		09/26/2019	BNP PARIBAS SECS CP/FIXED	XXX	106,131	98,179	105,220	104,935		(315)		(315)		104,620		1,511	1,511	1,393	08/01/2042	1
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45		09/25/2019	Redemption	XXX	341	341	342	341		0		0		341				1	12/01/2045	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		09/25/2019	Redemption	XXX	315	315	319	316		0		0		315				1	04/01/2047	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		09/25/2019	Redemption	XXX	244	244	245	244		0		0		244				1	12/01/2047	1
3140J74A0	FNMA POOL #0BM3516 4% 10/1/43		09/26/2019	Redemption	XXX	128,650	120,784	125,011	124,863		(174)		(174)		124,689		3,961	3,961	1,528	10/01/2043	1
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		09/25/2019	Redemption	XXX	442	442	460			(1)		(1)		442				3	09/01/2037	1
3140J8RT2	FNMA POOL #0BM4097 4.5% 7/1/47		09/26/2019	Redemption	XXX	77,900	71,603	75,653			(192)		(192)		75,451		2,450	2,450	1,019	07/01/2047	1
3140J9CN9	FNMA POOL #0BM4576 VAR 11/1/47		09/25/2019	Redemption	XXX	223	223	219	222		0		0		223				1	11/01/2047	1
3140JVN57	FNMA POOL #0BO1311 3.5% 8/1/49		09/25/2019	Redemption	XXX	346	346	359			0		0		346				1	08/01/2049	1
302970AG3	FRESB 2019-SB59 CMBS VAR 1/25/29		09/25/2019	Redemption	XXX	128	128	129							128				1	01/25/2029	1
30309LAG3	FRESB 2019-SB61 A5H VAR 2/25/39		09/25/2019	Redemption	XXX	10	10	10							10				0	02/25/2039	1
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		09/25/2019	Redemption	XXX	4	4	4							4				0	05/25/2039	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	2,614,038	2,444,867	2,578,277	1,701,867		(4,597)		(4,597)		2,562,234		51,804	51,804	31,902	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00287YAP4	ABBVIE INC 3.2% 11/06/22		09/25/2019	JPMORGAN SECURITIES INC,	XXX	159,703	156,000	161,901	159,245		(266)		(266)		158,979		725	725	1,955	11/06/2022	2FE
00912XBA1	AIR LEASE CORP 3.25% 3/1/25		07/20/2019	GOLDMAN SACHS & CO, NY	XXX	49,119	49,000	47,598	47,771		10		10		47,781		1,337	1,337	610	03/01/2025	2FE
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	207,352	200,000	198,437	182,534		73		73		198,856		8,496	8,496	3,967	02/27/2023	1FE
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	89,699	90,000	89,967			0		0		89,967		(268)	(268)	87	01/10/2023	1FE
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		09/27/2019	CREDIT SUISSE, NEW YORK (	XXX	4,035	4,000	3,953	3,970		5		5		3,975		61	61	70	02/01/2021	2FE
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		09/25/2019	WELLS FARGO SECURITIES LL	XXX	170,287	146,000	153,927	153,611		(37)		(37)		153,574		16,713	16,713	4,662	02/01/2046	2FE
037833CU2	APPLE INC 2.85% 5/11/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	104,446	101,000	100,904	100,931		3		3		100,935		3,512	3,512	1,087	05/11/2024	1FE
00206RCN0	AT&T INC 3.4% 5/15/25		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	187,200	180,000	181,307	180,837		(36)		(36)		180,800		6,400	6,400	2,244	05/15/2025	2FE
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	40,870	35,000	35,000							35,000		5,870	5,870	808	03/15/2050	1FE
06367T4W7	BANK OF MONTREAL 3.1% 4/13/21		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	116,856	115,000	114,865	114,918		11		11		114,929		1,927	1,927	1,624	04/13/2021	1FE
059438AH4	BANK ONE CORP 7.625% 10/15/26		08/19/2019	GOLDMAN SACHS & CO, NY	XXX	85,147	65,000	85,580	80,803		(262)		(262)		80,540		4,606	4,606	1,735	10/15/2026	1FE
05531FBG7	BB&T CORP 3.05% 6/20/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	71,545	70,000	70,093			(7)		(7)		70,079		1,466	1,466	575	06/20/2022	1FE
084664CK5	BERKSHIRE HATHAWAY FIN 1.3% 8/15/19		08/15/2019	Maturity	XXX	5,000	5,000	4,995	5,000		0		0		5,000				33	08/15/2019	1FE
084670BR8	BERKSHIRE HATHAWAY INC 2.75% 3/15/23		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	71,656	70,000	68,365	68,727		78		78		68,806		2,850	2,850	1,027	03/15/2023	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					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)
10112RAR5	BOSTON PROPERTIES LP 5.625% 11/15/20		09/18/2019	Call	XXX	135,063	130,000	147,342	134,975		(991)		(991)		133,985		(3,985)	(3,985)	7,562	11/15/2020	2FE
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	71,082	70,000	68,208	68,644		88		88		68,731		2,351	2,351	1,446	01/15/2023	2FE
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/15		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	73,922	50,000	60,956	60,943		(1)		(1)		60,942		12,980	12,980	1,633	09/15/2115	2FE
14040HBU8	CAPITAL ONE FINANCIAL 3.2% 1/30/23		07/17/2019	MERRILL LYNCH PIERCE FENN	XXX	120,407	118,000	116,779	117,074		12		12		117,087		3,321	3,321	1,751	01/30/2023	2FE
14040HCA1	CAPITAL ONE FINANCIAL 3.9% 1/29/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	52,580	50,000	51,436			(69)		(69)		51,331		1,249	1,249	1,289	01/29/2024	2FE
172967KN0	CITIGROUP INC 3.4% 5/1/26		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	247,860	239,000	242,204	168,389		4		4		241,096		6,765	6,765	2,420	05/01/2026	1FE
00209TAB1	COMCAST CABLE COMMUN 9.455% 11/15/22		09/25/2019	STIFEL NICOLAUS	XXX	122,368	100,000	139,556	122,807		(1,574)		(1,574)		121,233		1,135	1,135	3,467	11/15/2022	1FE
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		09/25/2019	MORGAN STANLEY & CO INC,	XXX	47,415	47,000	47,000							47,000		415	415	130	10/01/2024	2FE
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	64,537	60,000	59,796	59,811		4		4		59,815		4,721	4,721	1,591	08/15/2028	2FE
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		08/12/2019	TENDER OFFER	XXX	7,041	7,000	7,004	7,002		0		0		7,001		40	40	95	03/09/2020	2FE
126650DC1	CVS HEALTH CORP 3.35% 3/9/21		08/15/2019	TENDER OFFER	XXX	2,977	3,000	2,996			0		0		2,997		(20)	(20)	46	03/09/2021	2FE
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		09/25/2019	Redemption	XXX	196,861	176,275	204,897	199,543		(946)		(946)		198,597		(1,736)	(1,736)	3,121	12/10/2028	2FE
26441CAN5	DUKE ENERGY CORP 3.750% 04/15/24		07/16/2019	RAYMOND JAMES/FI,SAINT PE	XXX	143,698	137,000	146,298	143,000		(29)		(29)		142,971		727	727	1,283	04/15/2024	2FE
26441CAD7	DUKE ENERGY CORP 5.050% 09/15/19		09/15/2019	Maturity	XXX	10,000	10,000	10,999	10,071		(71)		(71)		10,000				253	09/15/2019	2FE
29157TAA4	EMORY UNIVERSITY 5.625% 09/01/19		08/28/2019	Call	XXX	243,067	243,000	270,714	244,689		(1,606)		(1,606)		243,083		(83)	(83)	6,788	09/01/2019	1FE
29278NAN3	ENERGY TRANSFER OPERATING LP 5.5% 6/1/27		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	22,591	20,000	21,722			(43)		(43)		21,634		957	957	354	06/01/2027	2FE
29379VAU7	ENTERPRISE PROD OPERATING 5.7% 2/15/42		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	52,193	50,000	54,090	52,097		(188)		(188)		51,909		283	283	1,249	02/15/2022	2FE
664397AM8	EVERSOURCE ENERGY 3.15% 01/15/25		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	61,778	60,000	61,990	61,341		(60)		(60)		61,281		497	497	1,323	01/15/2025	2FE
30161NAS0	EXELON CORP 5.1% 6/15/45		09/25/2019	MORGAN STANLEY & CO INC,	XXX	84,830	70,000	74,689			(19)		(19)		74,636		10,194	10,194	1,012	06/15/2045	2FE
30219GAN8	EXPRESS SCRIPTS HOLDING 3.4% 3/01/27		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	75,088	73,000	73,267	73,202		(6)		(6)		73,196		1,892	1,892	1,420	03/01/2027	2FE
31428XBQ8	FEDEX CORP 4.05% 2/15/48		09/25/2019	WELLS FARGO SECURITIES LL	XXX	48,924	50,000	44,138			23		23		44,197		4,727	4,727	1,249	02/15/2048	2FE
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		09/25/2019	JPMORGAN SECURITIES INC	XXX	30,726	30,000	30,250	30,179		(28)		(28)		30,151		575	575	1,002	01/07/2021	2FE
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	67,125	66,000	66,123	66,060		(7)		(7)		66,053		1,072	1,072	1,600	01/14/2022	2FE
38141GGS7	GOLDMAN SACHS GROUP 5.750% 01/24/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	150,749	140,000	162,494	151,363		(1,027)		(1,027)		150,336		413	413	5,434	01/24/2022	1FE
46625HJD3	JPMORGAN CHASE & CO 4.500% 01/24/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	42,125	40,000	43,035	41,573		(143)		(143)		41,430		696	696	1,215	01/24/2022	1FE
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/23		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	21,292	20,000	20,463			(16)		(16)		20,413		878	878	247	06/15/2025	2FE
501044CY5	KROGER CO/THE 4% 2/1/24		09/25/2019	MORGAN STANLEY & CO INC,	XXX	80,831	76,000	75,706	75,741		12		12		75,753		5,078	5,078	1,993	02/01/2024	2FE
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46		09/25/2019	MORGAN STANLEY & CO INC,	XXX	56,641	45,000	49,083	48,983		(20)		(20)		48,963		7,678	7,678	776	05/15/2046	2FE
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34		09/25/2019	MORGAN STANLEY & CO INC,	XXX	85,168	60,000	79,669	78,514		(217)		(217)		78,297		6,871	6,871	1,907	10/01/2034	1FE
594918CA0	MICROSOFT CORP 4.25% 2/6/47		09/25/2019	PIERPONT SECURITIES LLC,	XXX	92,488	75,000	74,798	74,807		1		1		74,808		17,680	17,680	2,045	02/06/2047	1FE
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	169,930	160,000	170,322	166,866		(321)		(321)		166,546		3,384	3,384	2,549	04/29/2024	1FE
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		09/03/2019	Call	XXX	15,299	15,000	16,073	15,376		(79)		(79)		15,298		(298)	(298)	563	04/30/2020	1FE
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	33,142	33,000	33,081			(5)		(5)		33,076		67	67	108	09/01/2021	2FE
65339KAK6	NEXTERA ENERGY CAP HLDG 2.7% 09/15/19		09/15/2019	Maturity	XXX	5,000	5,000	5,083	5,000						5,000				68	09/15/2019	2FE

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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)
718549AB4	PHILLIPS 66 PARTNERS LP 3.605% 2/15/25		09/25/2019	GOLDMAN SACHS & CO, NY	XXX	93,683	90,000	91,472	91,006		(44)		(44)		90,962		2,721	2,721	2,001	02/15/2025	2FE
74432QBZ7	PRUDENTIAL FINANCIAL INC 3.5% 05/15/24		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	63,656	60,000	63,353	62,243		(104)		(104)		62,138		1,518	1,518	770	05/15/2024	1FE
756109AN4	REALTY INCOME CORP 3.250% 10/15/22		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	231,786	225,000	234,299	229,897		(410)		(410)		229,487		2,299	2,299	3,291	10/15/2022	1FE
775109AW1	ROGERS COMM INC 3% 03/15/23		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	194,140	190,000	195,905	193,330		(241)		(241)		193,089		1,051	1,051	3,040	03/15/2023	2FE
78355HKM0	RYDER SYSTEM INC 2.875% 6/1/22		09/25/2019	US BANCORP INVESTMENTS IN	XXX	162,350	160,000	159,907			5		5		159,916		2,435	2,435	1,597	06/01/2022	2FE
822582BW1	SHELL INTNL FINANCE BV 1.750% 09/12/21	C	09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	99,671	100,000	99,344	99,697		33		33		99,730		(59)	(59)	948	09/12/2021	1FE
828807CZ8	SIMON PROPERTY GROUP LP 4.25% 11/30/46		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	28,497	25,000	24,845	24,851		1		1		24,852		3,645	3,645	345	11/30/2046	1FE
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26		09/25/2019	US BANCORP INVESTMENTS IN	XXX	123,316	120,000	123,673	122,708		(92)		(92)		122,616		700	700	2,882	07/01/2026	2FE
86765BAL3	SUNOCO LOGISTICS PART 3.45% 1/15/23		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	86,562	85,000	86,065	85,591		(45)		(45)		85,546		1,016	1,016	2,053	01/15/2023	2FE
86787EBE6	SUNTRUST BANK/ATLANTA GA 2.8% 5/17/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	89,320	88,000	87,955			3		3		87,960		1,360	1,360	890	05/17/2022	1FE
913017CG2	UNITED TECH CORP 1.950% 11/01/21		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	49,883	50,000	49,889	49,947		5		5		49,952		(69)	(69)	395	11/01/2021	2FE
91324PDM1	UNITEDHEALTH GROUP INC 3.5% 2/15/24		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	103,060	98,000	97,756	97,779		11		11		97,790		5,270	5,270	2,115	02/15/2024	2FE
927804FU3	VA ELECTRIC, POWER 3.15% 1/15/26		09/25/2019	US BANCORP INVESTMENTS IN	XXX	177,751	171,000	178,746	176,620		(192)		(192)		176,428		1,323	1,323	3,771	01/15/2026	1FE
92277GAG2	VENTAS REALTY LP 4.125% 01/15/26		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	86,198	80,000	85,840	84,365		(157)		(157)		84,208		1,990	1,990	2,310	01/15/2026	2FE
92276MAX3	VENTAS REALTY LP/VENTAS CAP 4.25% 3/1/22		08/13/2019	BNY MELLON	XXX	6,327	6,000	6,163			(7)		(7)		6,138		189	189	120	03/01/2022	2FE
92343VCX0	VERIZON COMMUNICATIONS 4.522 9/15/48		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	58,240	50,000	52,158	52,064		(9)		(9)		52,055		6,184	6,184	1,206	09/15/2048	2FE
929089AD2	VOYA FINANCIAL INC 3.125% 7/15/24		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	103,023	100,000	93,409	93,968		257		257		94,224		8,799	8,799	2,188	07/15/2024	2FE
949746SH5	WELLS FARGO & CO 3.000% 10/23/26		09/25/2019	MERRILL LYNCH PIERCE FENN	XXX	40,850	40,000	40,038	40,029		(1)		(1)		40,028		823	823	513	10/23/2026	1FE
42217KBC9	WELLTOWER INC 4.500% 01/15/24		09/25/2019	CREDIT AGRICOLE USA, NEW	XXX	222,686	207,000	224,572	217,950		(619)		(619)		217,331		5,355	5,355	6,521	01/15/2024	2FE
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		09/25/2019	PERSHING LLC, JERSEY CITY	XXX	156,364	155,000	154,958	154,980		2		2		154,982		1,382	1,382	2,149	03/15/2022	2FE
06650AAC1	BANK 2017-BNK8 3.314% 11/15/50		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	230,284	219,000	225,556	225,368		(29)		(29)		225,339		4,944	4,944	2,339	11/15/2050	1FM
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	248,269	240,000	247,199			(18)		(18)		247,181		1,088	1,088	1,120	08/15/2052	1FM
17291EAX9	CITIGROUP CMBS P6 AAB 3.512% 12/10/49		09/26/2019	GOLDMAN SACHS & CO, NY	XXX	185,049	175,000	180,246	180,017		(23)		(23)		179,994		5,055	5,055	1,980	12/10/2049	1FM
12625KAD7	COMM 2013-CCRE8 MRTG A4 3.334% 6/10/46		09/26/2019	DEUTSCHE BK SECS INC, NY	XXX	47,838	46,422	48,039	47,946		(9)		(9)		47,937		(99)	(99)	499	06/10/2046	1FM
12630DAV6	COMM MRTG PA CR14 A2 3.147% 02/10/47		09/12/2019	Redemption	XXX	71	71	72	71						71				0	02/10/2047	1FM
12637UAX7	CSAIL 16-C7 ASB 3.314% 11/15/49		09/26/2019	BMO CAPITAL MARKETS CORP,	XXX	217,219	210,000	216,299	216,005		(29)		(29)		215,977		1,242	1,242	2,243	11/15/2049	1FM
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45		09/26/2019	CITIGROUP GBL MKTS/SALOMO	XXX	192,631	189,507	199,189	198,615		(56)		(56)		198,560		(5,929)	(5,929)	2,062	05/10/2045	1FM
46634SAC9	JP MORGAN CHASE CMBS C6 A3 3.507 5/15/45		09/26/2019	Redemption	XXX	43,913	42,970	43,344	43,277		(22)		(22)		43,256		657	657	566	05/15/2045	1FM
46644FAB7	JPMBB CMBS C28 A2 2.773% 10/15/48		09/17/2019	Redemption	XXX	1,030	1,030	1,030			0		0		1,030				3	10/15/2048	1FM
46590JAT4	JPMBB CMBS C32 A2 2.816% 11/15/48		09/17/2019	Redemption	XXX	85	85	85			0		0		85				1	11/15/2048	1FM
46644RAX3	JPMBB COMM MBS C29A2 2.921% 5/15/48		09/17/2019	Redemption	XXX	5,224	5,224	5,204	5,223		1		1		5,224				30	05/15/2048	1FM
61761AAZ1	MORGAN STANLEY BANK C5 A4 3.176% 8/15/45		09/26/2019	MORGAN STANLEY & CO INC,	XXX	69,488	68,000	69,655			(9)		(9)		69,645		(158)	(158)	516	08/15/2045	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)
61763UAX0	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		07/12/2019	UBS SECURITIES LLC/CMO, N	XXX	286,433	281,000	292,579	292,170		(11)		(11)		292,159		(5,726)	(5,726)	1,240	08/15/2047	1FM
61763UAV4	MORGAN STANLEY CMBS 3.119% 8/15/47		08/16/2019	Redemption	XXX	444	444	445	444						444				2	08/15/2047	1FM
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46		09/26/2019	WELLS FARGO SECURITIES LL	XXX	86,914	86,000	90,159	89,989		(21)		(21)		89,967		(3,054)	(3,054)	1,012	12/15/2046	1FM
92939LAB2	WFRBS CMBS C25 A2 2.932% 11/15/47		09/17/2019	Redemption	XXX	54,359	54,359	55,673	54,813		(454)		(454)		54,359				265	11/15/2047	1FM
92938JAB8	WFRBS CMBS1 A2 2.927% 3/15/46		09/17/2019	Redemption	XXX	1	1	1	1						1					03/15/2046	1FM
02007MAE0	ALLY AUTO REC TRU 1 A3 2.35% 6/15/22		09/16/2019	Redemption	XXX	629	629	629	629		0		0		629				4	06/15/2022	1FE
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		07/31/2019	Redemption	XXX	867	867	921	871		(4)		(4)		867				23	07/31/2022	1FE
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/15/2019	Redemption	XXX	4,425	4,425	4,828	4,434		(10)		(10)		4,425				110	07/15/2024	2FE
02376AAA7	AMERICAN AIRLINES 2017-2 3.35% 4/15/31		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	74,664	72,833	71,426			23		23		71,462		3,202	3,202	1,098	04/15/2031	1FE
02582JJF8	AMERICAN EXPRESS CREDIT 3.06% 2/15/24		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	193,830	190,000	189,971	189,976		1		1		189,977		3,853	3,853	1,647	02/15/2024	1FE
14041NFG1	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	236,959	238,000	228,899	230,681		284		284		230,966		5,993	5,993	1,119	06/17/2024	1FE
17305EGK5	CITIBANK CREDIT CARD A1 2.49% 1/20/23		09/25/2019	CITIGROUP GBL MKTS/SALOMO	XXX	201,406	200,000	197,828	198,587		(10)		(10)		198,577		2,830	2,830	3,417	01/20/2023	1FE
12596EAC8	CNH EQUIP TRUST 2018-B A3 3.19% 11/15/23		09/25/2019	BNP PARIBAS SECS CP/FIXED	XXX	142,231	140,000	139,981	139,984		1		1		139,985		2,246	2,246	1,265	11/15/2023	1FE
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		07/12/2019	Redemption	XXX	243	243	255	243		0		0		243				6	07/12/2022	1FE
24737BAA3	DELTA AIR LINES 2019-1 A 3.204% 10/25/25		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	166,389	160,000	163,309			(89)		(89)		163,155		3,234	3,234	2,763	10/25/2025	1FE
34528QGH1	FORD CREDIT FLOORPLAN 3.52% 10/15/23		09/25/2019	JPMORGAN SECURITIES INC,	XXX	56,465	55,000	54,988	54,989		0		0		54,990		1,475	1,475	549	10/15/2023	1FE
34528QEU4	FORD CREDIT FLOORPLAN 3A1 1.7% 7/15/21		07/15/2019	Call	XXX	15,000	15,000	14,997	14,999		0		0		14,999		1	1	19	07/15/2021	1FE
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20		08/20/2019	Call	XXX	2,810	2,810	2,809	2,809		0		0		2,810		0	0	7	05/20/2020	1FE
36256UAD0	GM FINANCIAL AUTO L1A3 2.98% 12/20/21		09/25/2019	BK OF NEW YORK MELLON/TOR	XXX	108,003	107,000	106,983			1		1		106,987		1,017	1,017	859	12/20/2021	1FE
36256XAD4	GM FINANCIAL CONS AUTO 2.97% 11/16/23		09/25/2019	MITSUBISHI UFJ SECURITIES	XXX	77,000	76,000	75,992			0		0		75,993		1,008	1,008	633	11/16/2023	1FE
65478AAE3	NISSAN AUTO REC 2 C A4 1.670% 02/15/22		09/25/2019	Redemption	XXX	230,797	231,038	232,148	231,585		(236)		(236)		231,349		(552)	(552)	921	02/15/2022	1FE
84858WAA4	SPIRIT AIRLINES PASS THRU 3.375% 8/15/31		09/25/2019	BARCLAYS CAPITAL INC, NEW	XXX	91,217	88,608	88,608	88,608						88,608		2,609	2,609	1,834	08/15/2031	1FE
90932PAA6	UNITED AIR 2014-1 CLASS A 4% 10/11/27		09/25/2019	BAIRD, ROBERT W & CO INC,	XXX	160,283	150,981	160,735	158,650		(195)		(195)		158,455		1,828	1,828	2,785	10/11/2027	1FE
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		09/25/2019	WELLS FARGO SECURITIES LL	XXX	213,921	210,000	209,997	209,997		0		0		209,997		3,924	3,924	1,828	04/20/2023	1FE
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		09/25/2019	BK OF NEW YORK MELLON/TOR	XXX	40,700	40,000	39,992			0		0		39,993		707	707	316	09/20/2023	2FE
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 2/15/22		09/16/2019	Redemption	XXX	9,541	9,541	9,528	9,539		1		1		9,541				21	02/15/2022	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	9,971,706	9,526,361	9,869,103	8,143,946		(10,265)		(10,265)		9,742,733		223,544	223,544	153,674	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	19,121,797	17,915,422	18,623,312	14,580,658		(20,383)		(20,383)		18,460,360		656,008	656,008	261,860	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	19,121,797	17,915,422	18,623,312	14,580,658		(20,383)		(20,383)		18,460,360		656,008	656,008	261,860	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)																					
90214J101	2U INC		09/25/2019	MORGAN STANLEY & CO INC,	214.000	3,445	XXX	8,468	8,055	413			413		8,468		(5,023)	(5,023)		XXX	L
88579Y101	3M CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	18,159	XXX	19,667	19,067	600			600		19,667		(1,509)	(1,509)	158	XXX	L

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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)
002824100	ABBOTT LABORATORIES		09/24/2019	INVESTMENT TECH GROUP INC	340.000	28,172	XXX	13,010	28,594	(15,584)			(15,584)		13,010		15,161	15,161	109	XXX	L
00287Y109	ABBVIE INC		09/24/2019	INVESTMENT TECH GROUP INC	300.000	21,819	XXX	18,880	21,816	(2,936)			(2,936)		18,880		2,939	2,939	321	XXX	L
003654100	ABIOMED INC		09/24/2019	INVESTMENT TECH GROUP INC	22.000	4,049	XXX	7,259	3,126	2,141			2,141		7,259		(3,210)	(3,210)		XXX	L
00401C108	ACACIA COMMUNICATIONS INC		09/25/2019	MORGAN STANLEY & CO INC,	144.000	9,218	XXX	5,457	6,791	(1,334)			(1,334)		5,457		3,760	3,760		XXX	L
00404A109	ACADIA HEALTHCARE CO INC		09/25/2019	MORGAN STANLEY & CO INC,	242.000	7,755	XXX	8,917	8,458	460			460		8,917		(1,162)	(1,162)		XXX	L
G1151C101	ACCENTURE PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	126.000	24,088	XXX	14,745	23,281	(8,536)			(8,536)		14,745		9,344	9,344		XXX	L
00507V109	ACTIVISION BLIZZARD INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	7,565	XXX	5,121	6,608	(1,488)			(1,488)		5,121		2,444	2,444		XXX	L
00724F101	ADOBE SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	97.000	26,595	XXX	10,066	28,581	(18,515)			(18,515)		10,066		16,530	16,530		XXX	L
00751Y106	ADVANCE AUTO PARTS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,598	XXX	1,700	1,541	159			159		1,700		(102)	(102)	1	XXX	L
007903107	ADVANCED MICRO DEVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	320.000	9,425	XXX	4,670	9,718	(5,048)			(5,048)		4,670		4,755	4,755		XXX	L
00771V108	AERIE PHARMACEUTICALS INC		09/25/2019	MORGAN STANLEY & CO INC,	126.000	2,784	XXX	5,936		2,212			2,212		5,936		(3,151)	(3,151)		XXX	L
00130H105	AES CORP/VA		09/24/2019	INVESTMENT TECH GROUP INC	100.000	1,613	XXX	1,178	1,676	(499)			(499)		1,178		436	436	14	XXX	L
008252108	AFFILIATED MANAGERS GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	13.000	1,086	XXX	1,942	1,198	744			744		1,942		(856)	(856)	4	XXX	L
001055102	AFLAC INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	7,897	XXX	5,242	8,222	(2,979)			(2,979)		5,242		2,654	2,654	41	XXX	L
00846U101	AGILENT TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,581	XXX	2,746	4,480	(1,735)			(1,735)		2,746		1,835	1,835	10	XXX	L
008474108	AGNICO EAGLE MINES LTD		09/25/2019	MORGAN STANLEY & CO INC,	142.000	8,300	XXX	5,841	7,276	(1,435)			(1,435)		5,841		2,459	2,459	13	XXX	L
009158106	AIR PRODUCTS & CHEMICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	45.000	9,962	XXX	6,509	10,187	(3,677)			(3,677)		6,509		3,453	3,453	52	XXX	L
00971T101	AKAMAI TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,661	XXX	1,440	2,404	(964)			(964)		1,440		1,221	1,221		XXX	L
011659109	ALASKA AIR GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	91.000	5,902	XXX	6,120	1,917	304			304		6,120		(218)	(218)	32	XXX	L
012653101	ALBEMARLE CORP		09/24/2019	INVESTMENT TECH GROUP INC	93.000	6,313	XXX	7,878	6,548	1,329			1,329		7,878		(1,565)	(1,565)	34	XXX	L
015271109	ALEXANDRIA REAL ESTATE EQUITIE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,614	XXX	3,557	4,233	(676)			(676)		3,557		1,057	1,057	30	XXX	L
015351109	ALEXION PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	5,095	XXX	6,133	6,549	(416)			(416)		6,133		(1,038)	(1,038)		XXX	L
016255101	ALIGN TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	14.000	2,581	XXX	2,106	3,832	(1,726)			(1,726)		2,106		475	475		XXX	L
01741R102	ALLEGHENY TECHNOLOGIES INC		09/25/2019	MORGAN STANLEY & CO INC,	822.000	16,556	XXX	13,759	20,714	(6,956)			(6,956)		13,759		2,798	2,798		XXX	L
G0176J109	ALLEGION PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,036	XXX	1,290	2,211	(921)			(921)		1,290		746	746	4	XXX	L
G0177J108	ALLERGAN PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	10,034	XXX	12,363	10,046	2,318			2,318		12,363		(2,329)	(2,329)	36	XXX	L
018581108	ALLIANCE DATA SYSTEMS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	8,926	XXX	15,329	9,809	5,520			5,520		15,329		(6,403)	(6,403)	44	XXX	L
018802108	ALLIANT ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,169	XXX	1,522	1,963	(441)			(441)		1,522		646	646	14	XXX	L
020002101	ALLSTATE CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	70.000	7,564	XXX	5,214	7,118	(1,904)			(1,904)		5,214		2,350	2,350	35	XXX	L
02079K305	ALPHABET INC-CL A		09/24/2019	INVESTMENT TECH GROUP INC	60.000	73,172	XXX	47,997	64,968	(16,971)			(16,971)		47,997		25,175	25,175		XXX	L
02079K107	ALPHABET INC-CL C		09/23/2019	INVESTMENT TECH GROUP INC	64.000	78,030	XXX	49,969	69,178	(19,209)			(19,209)		49,969		28,061	28,061		XXX	L

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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 Admini-strative Symbol/ Market Indicator (a)
02209S103	ALTRIA GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	360.000	14,787	XXX	24,458	17,046	7,412			7,412		24,458		(9,671)	(9,671)	288	XXX	L
023135106	AMAZON.COM INC		09/24/2019	INVESTMENT TECH GROUP INC	85.000	148,789	XXX	64,852	160,959	(96,107)			(96,107)		64,852		83,937	83,937		XXX	L
023608102	AMEREN CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,977	XXX	2,623	3,756	(1,132)			(1,132)		2,623		1,354	1,354		XXX	L
02376R102	AMERICAN AIRLINES GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	641.000	17,604	XXX	27,823	20,903	6,920			6,920		27,823		(10,219)	(10,219)	55	XXX	L
025537101	AMERICAN ELECTRIC POWER CO INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	9,476	XXX	6,318	8,801	(2,483)			(2,483)		6,318		3,158	3,158	67	XXX	L
025816109	AMERICAN EXPRESS CO		09/24/2019	INVESTMENT TECH GROUP INC	140.000	16,582	XXX	10,311	17,282	(6,971)			(6,971)		10,311		6,272	6,272	55	XXX	L
026874784	AMERICAN INTERNATIONAL GROUP I		09/24/2019	INVESTMENT TECH GROUP INC	170.000	9,710	XXX	11,164	9,058	2,106			2,106		11,164		(1,454)	(1,454)		XXX	L
03027X100	AMERICAN TOWER CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	20,337	XXX	9,601	18,401	(8,800)			(8,800)		9,601		10,737	10,737	81	XXX	L
030420103	AMERICAN WATER WORKS CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,999	XXX	2,900	4,640	(1,740)			(1,740)		2,900		2,099	2,099	20	XXX	L
03076C106	AMERIPRISE FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,337	XXX	3,290	4,355	(1,065)			(1,065)		3,290		1,048	1,048	29	XXX	L
03073E105	AMERISOURCEBERGEN CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,498	XXX	2,393	2,558	(165)			(165)		2,393		105	105	12	XXX	L
031100100	AMETEK INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,410	XXX	2,912	5,450	(2,539)			(2,539)		2,912		2,498	2,498	8	XXX	L
031162100	AMGEN INC		09/23/2019	INVESTMENT TECH GROUP INC	129.000	25,462	XXX	19,144	23,772	(4,629)			(4,629)		19,144		6,319	6,319	187	XXX	L
03168L105	AMNEAL PHARMACEUTICALS INC		09/06/2019	INSTINET CLEARING SER INC	735.000	2,173	XXX	12,700	3,556	7,430			7,430		12,700		(10,527)	(10,527)		XXX	L
032095101	AMPHENOL CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,632	XXX	4,040	5,756	(1,716)			(1,716)		4,040		1,592	1,592	14	XXX	L
032511107	ANADARKO PETROLEUM CORP		08/09/2019	CASH AND STOCK MERGER	140.000	8,263	XXX	9,756	9,878	(122)			(122)		9,756		(1,493)	(1,493)		XXX	L
032654105	ANALOG DEVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,685	XXX	4,410	6,772	(2,363)			(2,363)		4,410		2,275	2,275	32	XXX	L
03662Q105	ANSYS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	3,435	XXX	1,988	3,277	(1,289)			(1,289)		1,988		1,447	1,447		XXX	L
036752103	ANTHEM INC		09/24/2019	INVESTMENT TECH GROUP INC	51.000	12,666	XXX	7,380	14,393	(7,012)			(7,012)		7,380		5,285	5,285		XXX	L
831865209	AO SMITH CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	950	XXX	1,170	943	227			227		1,170		(220)	(220)	4	XXX	L
G0408V102	AON PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	46.000	8,867	XXX	5,138	8,877	(3,739)			(3,739)		5,138		3,729	3,729	20	XXX	L
037411105	APACHE CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,279	XXX	5,744	2,607	3,136			3,136		5,744		(3,465)	(3,465)	23	XXX	L
03748R754	APARTMENT INVESTMENT & MANAGEM		09/24/2019	INVESTMENT TECH GROUP INC	49.000	2,517	XXX	2,267		(189)			(189)		2,267		250	250	19	XXX	L
037833100	APPLE INC		09/23/2019	INVESTMENT TECH GROUP INC	897.000	196,725	XXX	104,686	177,534	(72,848)			(72,848)		104,686		92,038	92,038	691	XXX	L
038222105	APPLIED MATERIALS INC		09/24/2019	INVESTMENT TECH GROUP INC	210.000	10,799	XXX	6,845	9,431	(2,586)			(2,586)		6,845		3,954	3,954	44	XXX	L
G6095L109	APTIV PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,354	XXX	2,804	4,042	(1,237)			(1,237)		2,804		1,549	1,549	9	XXX	L
03837J101	AQUA METALS INC		09/25/2019	MORGAN STANLEY & CO INC,	342.000	585	XXX	2,343	571	1,772			1,772		(368)		954	954		XXX	L
039483102	ARCHER-DANIELS-MIDLAND CO		09/24/2019	INVESTMENT TECH GROUP INC	90.000	3,593	XXX	4,090	3,672	418			418		4,090		(497)	(497)	32	XXX	L
03965L100	ARCONIC INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	2,940	XXX	2,069	2,840	(771)			(771)		2,069		870	870	2	XXX	L
040413106	ARISTA NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,377	XXX	2,672	2,596	76			76		2,672		(296)	(296)		XXX	L
363576109	ARTHUR J GALLAGHER & CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,446	XXX	2,594	4,380	(1,786)			(1,786)		2,594		1,852	1,852	22	XXX	L
04316A108	ARTISAN PARTNERS ASSET MANAGEM		09/25/2019	LIQUIDNET INC, NEW YORK	204.000	5,804	XXX	6,169	5,614	554			554		6,169		(365)	(365)	107	XXX	L
04621X108	ASSURANT INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,270	XXX	931	1,064	(133)			(133)		931		339	339	6	XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
00206R102	AT&T INC		09/24/2019	INVESTMENT TECH GROUP INC	1,390.000	52,147	XXX	59,485	46,579	12,906			12,906		59,485		(7,338)	(7,338)	709	XXX	L
049560105	ATMOS ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,289	XXX	2,032		(79)			(79)		2,032		257	257	11	XXX	L
052769106	AUTODESK INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,470	XXX	4,133	8,145	(4,012)			(4,012)		4,133		3,337	3,337		XXX	L
053015103	AUTOMATIC DATA PROCESSING INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	12,839	XXX	8,277	13,226	(4,949)			(4,949)		8,277		4,562	4,562	63	XXX	L
053332102	AUTOZONE INC		09/24/2019	INVESTMENT TECH GROUP INC	5.000	5,445	XXX	4,006	5,497	(1,491)			(1,491)		4,006		1,439	1,439		XXX	L
053484101	AVALONBAY COMMUNITIES INC		09/24/2019	INVESTMENT TECH GROUP INC	43.000	9,111	XXX	7,769	7,924	(968)			(968)		7,769		1,342	1,342	65	XXX	L
053611109	AVERY DENNISON CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,258	XXX	1,414	2,314	(900)			(900)		1,414		844	844	12	XXX	L
05501U106	AZUL SA	C	09/25/2019	MORGAN STANLEY & CO INC,	393.000	13,328	XXX	7,164	13,142	(5,978)			(5,978)		7,164		6,164	6,164		XXX	L
05722G100	BAKER HUGHES A GE CO		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,640	XXX	4,489	1,724	2,765			2,765		4,489		(2,850)	(2,850)	13	XXX	L
058498106	BALL CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,275	XXX	2,649	4,899	(2,250)			(2,250)		2,649		2,626	2,626	11	XXX	L
060505104	BANK OF AMERICA CORP		09/23/2019	INVESTMENT TECH GROUP INC	1,880.000	54,487	XXX	41,181	54,520	(13,339)			(13,339)		41,181		13,306	13,306		XXX	L
064058100	BANK OF NEW YORK MELLON CORP/T		09/24/2019	INVESTMENT TECH GROUP INC	200.000	9,255	XXX	9,437	8,830	607			607		9,437		(182)	(182)	62	XXX	L
071813109	BAXTER INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	8,647	XXX	4,440	8,190	(3,750)			(3,750)		4,440		4,207	4,207	22	XXX	L
054937107	BB&T CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	7,275	XXX	6,535	6,878	(344)			(344)		6,535		740	740	63	XXX	L
073685109	BEACON ROOFING SUPPLY INC		09/25/2019	MORGAN STANLEY & CO INC,	193.000	6,445	XXX	8,802	7,087	1,715			1,715		8,802		(2,357)	(2,357)		XXX	L
075887109	BECTON DICKINSON AND CO		09/24/2019	INVESTMENT TECH GROUP INC	54.000	13,544	XXX	8,972	13,609	(4,637)			(4,637)		8,972		4,572	4,572		XXX	L
08180D106	BENEFITFOCUS INC		09/25/2019	MORGAN STANLEY & CO INC,	360.000	8,770	XXX	9,389	9,774	(385)			(385)		9,389		(618)	(618)		XXX	L
084670702	BERKSHIRE HATHAWAY INC		09/24/2019	INVESTMENT TECH GROUP INC	404.000	83,675	XXX	65,973	86,121	(20,147)			(20,147)		65,973		17,701	17,701		XXX	L
086516101	BEST BUY CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,702	XXX	1,710	2,789	(1,079)			(1,079)		1,710		991	991	20	XXX	L
09062X103	BIOGEN INC		09/24/2019	INVESTMENT TECH GROUP INC	41.000	9,723	XXX	10,853	9,589	1,264			1,264		10,853		(1,130)	(1,130)		XXX	L
09247X101	BLACKROCK INC		09/24/2019	INVESTMENT TECH GROUP INC	27.000	11,965	XXX	10,294	12,671	(2,377)			(2,377)		10,294		1,670	1,670	86	XXX	L
05591B109	BMC STOCK HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	284.000	7,305	XXX	5,289	6,021	(732)			(732)		5,289		2,016	2,016		XXX	L
097023105	BOEING CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	107.000	40,473	XXX	16,626	38,949	(22,323)			(22,323)		16,626		23,847	23,847	220	XXX	L
09857L108	BOOKING HOLDINGS INC		09/23/2019	INVESTMENT TECH GROUP INC	9.000	18,028	XXX	13,455	16,872	(3,417)			(3,417)		13,455		4,573	4,573		XXX	L
099724106	BORGWARNER INC		09/24/2019	INVESTMENT TECH GROUP INC	185.000	6,683	XXX	7,292	2,099	(475)			(475)		7,292		(609)	(609)	31	XXX	L
101121101	BOSTON PROPERTIES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,187	XXX	4,953	5,160	(207)			(207)		4,953		235	235	38	XXX	L
101137107	BOSTON SCIENTIFIC CORP		09/24/2019	INVESTMENT TECH GROUP INC	270.000	11,411	XXX	5,874	11,605	(5,731)			(5,731)		5,874		5,538	5,538		XXX	L
10921T101	BRIGHTCOVE INC		09/25/2019	MORGAN STANLEY & CO INC,	939.000	9,628	XXX	7,470	9,700	(2,230)			(2,230)		7,470		2,158	2,158		XXX	L
110122108	BRISTOL-MYERS SQUIBB CO		09/24/2019	INVESTMENT TECH GROUP INC	320.000	16,012	XXX	18,918	14,512	4,406			4,406		18,918		(2,906)	(2,906)	131	XXX	L
11135F101	BROADCOM INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	22,598	XXX	14,748	23,029	(8,281)			(8,281)		14,748		7,851	7,851	212	XXX	L
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,776	XXX	3,450	3,830	(381)			(381)		3,450		326	326	15	XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
115637209	BROWN-FORMAN CORP		09/24/2019	INVESTMENT TECH GROUP INC	65.000	4,093	XXX	2,348	3,603	(1,255)			(1,255)		2,348		1,745	1,745	11	XXX	L
127097103	CABOT OIL & GAS CORP		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,155	XXX	2,725	2,755	(30)			(30)		2,725		(571)	(571)	11	XXX	L
127387108	CADENCE DESIGN SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,276	XXX	1,992	3,541	(1,549)			(1,549)		1,992		1,284	1,284		XXX	L
134429109	CAMPBELL SOUP CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,317	XXX	3,048	2,004	1,044			1,044		3,048		(731)	(731)	18	XXX	L
14040H105	CAPITAL ONE FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	90.000	8,235	XXX	7,842	8,167	(325)			(325)		7,842		393	393	36	XXX	L
G1890L107	CAPRI HOLDINGS LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	93.000	3,074	XXX	3,569		344			344		3,569		(495)	(495)		XXX	L
14149Y108	CARDINAL HEALTH INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,823	XXX	4,347	2,826	1,521			1,521		4,347		(1,525)	(1,525)	29	XXX	L
141619106	CARDIOVASCULAR SYSTEMS INC		09/25/2019	MORGAN STANLEY & CO INC,	229.000	11,066	XXX	5,363	9,831	(4,468)			(4,468)		5,363		5,703	5,703		XXX	L
14161W105	CARDLYTICS INC		09/25/2019	MORGAN STANLEY & CO INC,	348.000	10,877	XXX	6,587	9,041	(2,454)			(2,454)		6,587		4,290	4,290		XXX	L
141665109	CAREER EDUCATION CORP		09/25/2019	MORGAN STANLEY & CO INC,	578.000	9,912	XXX	5,825	11,022	(5,197)			(5,197)		5,825		4,087	4,087		XXX	L
143130102	CARMAX INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,608	XXX	1,912	2,605	(693)			(693)		1,912		695	695		XXX	L
143658300	CARNIVAL CORP	C	09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,338	XXX	3,656	3,259	398			398		3,656		(318)	(318)	35	XXX	L
144285103	CARPENTER TECHNOLOGY CORP		09/25/2019	MORGAN STANLEY & CO INC,	46.000	2,370	XXX	1,585	2,207	(622)			(622)		1,585		785	785	9	XXX	L
149123101	CATERPILLAR INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	13,905	XXX	10,247	14,992	(4,745)			(4,745)		10,247		3,658	3,658	113	XXX	L
12503M108	CBOE HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,356	XXX	1,615	2,073	(458)			(458)		1,615		741	741	7	XXX	L
12504L109	CBRE GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,628	XXX	1,561	2,565	(1,004)			(1,004)		1,561		1,067	1,067		XXX	L
124857202	CBS CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,457	XXX	3,881	2,994	887			887		3,881		(1,423)	(1,423)	11	XXX	L
12514G108	CDW CORP/DE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,554	XXX	3,645							3,645		(91)	(91)		XXX	L
150870103	CELANESE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,643	XXX	2,577	3,234	(657)			(657)		2,577		1,066	1,066	19	XXX	L
151020104	CELGENE CORP		09/24/2019	INVESTMENT TECH GROUP INC	150.000	14,813	XXX	17,484	13,866	3,618			3,618		17,484		(2,671)	(2,671)		XXX	L
15135B101	CENTENE CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,206	XXX	1,999	3,671	(1,672)			(1,672)		1,999		1,207	1,207		XXX	L
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		09/25/2019	MORGAN STANLEY & CO INC,	780.000	3,487	XXX	13,144	5,920	7,223			7,223		13,144		(9,657)	(9,657)		XXX	L
15189T107	CENTERPOINT ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,973	XXX	3,214	3,722	(508)			(508)		3,214		760	760	37	XXX	L
156504300	CENTURY COMMUNITIES INC		09/25/2019	MORGAN STANLEY & CO INC,	154.000	4,614	XXX	4,459	4,093	365			365		4,459		155	155		XXX	L
156700106	CENTURYLINK INC		09/24/2019	INVESTMENT TECH GROUP INC	170.000	2,172	XXX	3,891	1,999	1,892			1,892		3,891		(1,720)	(1,720)	43	XXX	L
156782104	CERNER CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,095	XXX	2,876	4,398	(1,522)			(1,522)		2,876		1,219	1,219	11	XXX	L
125269100	CF INDUSTRIES HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,927	XXX	1,894	2,803	(909)			(909)		1,894		1,033	1,033	18	XXX	L
12541W209	CH ROBINSON WORLDWIDE INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,505	XXX	2,211	2,531	(320)			(320)		2,211		294	294	15	XXX	L
808513105	CHARLES SCHWAB CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	220.000	9,232	XXX	8,687	8,842	(155)			(155)		8,687		545	545	37	XXX	L
16119P108	CHARTER COMMUNICATIONS INC		09/23/2019	INVESTMENT TECH GROUP INC	38.000	15,941	XXX	11,070	15,017	(3,947)			(3,947)		11,070		4,871	4,871		XXX	L
166764100	CHEVRON CORP		09/24/2019	INVESTMENT TECH GROUP INC	380.000	47,039	XXX	44,664	47,287	(2,623)			(2,623)		44,664		2,375	2,375	452	XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
169656105	CHIPOTLE MEXICAN GRILL INC		09/24/2019	INVESTMENT TECH GROUP INC	5.000	4,153	XXX	1,893	3,664	(1,772)			(1,772)		1,893		2,260	2,260		XXX	L
H1467J104	CHUBB LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	90.000	14,325	XXX	11,889	13,256	(1,368)			(1,368)		11,889		2,437	2,437	68	XXX	L
171340102	CHURCH & DWIGHT CO INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,966	XXX	1,793	2,922	(1,130)			(1,130)		1,793		1,174	1,174	9	XXX	L
125523100	CIGNA CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	12,619	XXX	12,241	12,604	(363)			(363)		12,241		378	378		XXX	L
171798101	CIMAREX ENERGY CO		09/24/2019	INVESTMENT TECH GROUP INC	20.000	973	XXX	2,719	1,187	1,533			1,533		2,719		(1,747)	(1,747)	4	XXX	L
172062101	CINCINNATI FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,587	XXX	3,043	4,147	(1,104)			(1,104)		3,043		1,545	1,545	22	XXX	L
172908105	CINTAS CORP		09/24/2019	INVESTMENT TECH GROUP INC	23.000	5,832	XXX	2,885	5,458	(2,573)			(2,573)		2,885		2,947	2,947		XXX	L
17275R102	CISCO SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	910.000	44,895	XXX	27,688	49,804	(22,117)			(22,117)		27,688		17,207	17,207	319	XXX	L
172967424	CITIGROUP INC		09/23/2019	INVESTMENT TECH GROUP INC	490.000	33,353	XXX	28,893	34,315	(5,422)			(5,422)		28,893		4,460	4,460	250	XXX	L
174610105	CITIZENS FINANCIAL GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,828	XXX	2,826	2,829	(2)			(2)		2,826		1	1	29	XXX	L
177376100	CITRIX SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,850	XXX	2,159	2,944	(785)			(785)		2,159		691	691	11	XXX	L
189054109	CLOROX CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,544	XXX	3,664	4,593	(929)			(929)		3,664		880	880	32	XXX	L
12572Q105	CME GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	71.000	15,169	XXX	8,193	13,782	(5,588)			(5,588)		8,193		6,976	6,976		XXX	L
125896100	CMS ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,208	XXX	2,089	2,896	(806)			(806)		2,089		1,118	1,118	19	XXX	L
191216100	COCA-COLA CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	730.000	39,604	XXX	30,398	37,172	(6,773)			(6,773)		30,398		9,206	9,206	292	XXX	L
19239V302	COGENT COMMUNICATIONS HOLDINGS		09/25/2019	MORGAN STANLEY & CO INC,	288.000	15,972	XXX	10,425	17,096	(6,671)			(6,671)		10,425		5,547	5,547	179	XXX	L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		09/24/2019	INVESTMENT TECH GROUP INC	110.000	6,603	XXX	6,183	6,973	(790)			(790)		6,183		420	420	22	XXX	L
194162103	COLGATE-PALMOLIVE CO		09/24/2019	INVESTMENT TECH GROUP INC	160.000	11,643	XXX	10,529	11,467	(938)			(938)		10,529		1,114	1,114	69	XXX	L
20030N101	COMCAST CORP		09/24/2019	INVESTMENT TECH GROUP INC	880.000	40,295	XXX	30,898	37,206	(6,309)			(6,309)		30,898		9,397	9,397	185	XXX	L
200340107	COMERICA INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,294	XXX	1,351	1,453	(102)			(102)		1,351		(57)	(57)	13	XXX	L
20451N101	COMPASS MINERALS INTERNATIONAL		09/25/2019	MORGAN STANLEY & CO INC,	73.000	4,040	XXX	2,928	4,011	(1,084)			(1,084)		2,928		1,112	1,112	53	XXX	L
205887102	CONAGRA BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	2,056	XXX	2,789	1,856	933			933		2,789		(733)	(733)	15	XXX	L
20605P101	CONCHO RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,852	XXX	5,398	4,127	1,271			1,271		5,398		(2,546)	(2,546)	5	XXX	L
20825C104	CONOCOPHILLIPS		09/24/2019	INVESTMENT TECH GROUP INC	220.000	12,950	XXX	11,066	13,420	(2,354)			(2,354)		11,066		1,885	1,885	67	XXX	L
209115104	CONSOLIDATED EDISON INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,685	XXX	3,694	4,384	(690)			(690)		3,694		991	991	37	XXX	L
21036P108	CONSTELLATION BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	34.000	6,963	XXX	5,221	6,696	(1,475)			(1,475)		5,221		1,742	1,742	26	XXX	L
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	09/25/2019	MORGAN STANLEY & CO INC,	1,313.000	13,074	XXX	9,795	12,316	(2,521)			(2,521)		5,878		7,196	7,196		XXX	L
216648402	COOPER COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	80.000	24,061	XXX	12,948	26,951	(14,003)			(14,003)		12,948		11,112	11,112	2	XXX	L
217204106	COPART INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,280	XXX	2,089	2,990	(900)			(900)		2,089		1,191	1,191		XXX	L
219350105	CORNING INC		09/24/2019	INVESTMENT TECH GROUP INC	170.000	4,709	XXX	4,161	5,649	(1,488)			(1,488)		4,161		548	548		XXX	L
22002T108	CORPORATE OFFICE PROPERTIES TR		09/25/2019	MORGAN STANLEY & CO INC,	313.000	9,211	XXX	8,194	8,254	(60)			(60)		8,194		1,017	1,017	86	XXX	L

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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)
22052L104	CORTEVA INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	3,966	XXX	4,507		367			367		4,507		(541)	(541)	18	XXX	L
22160K105	COSTCO WHOLESALE CORP		09/24/2019	INVESTMENT TECH GROUP INC	89.000	25,661	XXX	14,347	23,519	(9,172)			(9,172)		14,347		11,314	11,314	58	XXX	L
222070203	COTY INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	1,357	XXX	2,361	1,742	619			619		2,361		(1,005)	(1,005)	16	XXX	L
22282E102	COVANTA HOLDING CORP		09/25/2019	MORGAN STANLEY & CO INC,	375.000	6,592	XXX	5,668	6,716	(1,049)			(1,049)		5,668		925	925	94	XXX	L
225447101	CREE INC		09/25/2019	MORGAN STANLEY & CO INC,	140.000	6,934	XXX	3,515	7,865	(4,350)			(4,350)		3,515		3,419	3,419		XXX	L
22822V101	CROWN CASTLE INTERNATIONAL COR		09/24/2019	INVESTMENT TECH GROUP INC	80.000	11,419	XXX	6,979	10,428	(3,449)			(3,449)		6,979		4,440	4,440	90	XXX	L
126408103	CSX CORP		09/24/2019	INVESTMENT TECH GROUP INC	170.000	11,697	XXX	6,162	13,153	(6,991)			(6,991)		6,162		5,535	5,535	41	XXX	L
231021106	CUMMINS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,825	XXX	4,095	5,140	(1,045)			(1,045)		4,095		730	730	39	XXX	L
126650100	CVS HEALTH CORP		09/24/2019	INVESTMENT TECH GROUP INC	250.000	15,763	XXX	19,806	13,623	6,184			6,184		19,806		(4,043)	(4,043)	125	XXX	L
232806109	CYPRESS SEMICONDUCTOR CORP		09/25/2019	MORGAN STANLEY & CO INC,	130.000	3,017	XXX	1,400	2,891	(1,491)			(1,491)		1,400		1,617	1,617	14	XXX	L
235825205	DANA INC		09/25/2019	MORGAN STANLEY & CO INC,	705.000	10,039	XXX	13,075	14,058	(983)			(983)		13,075		(3,036)	(3,036)	64	XXX	L
235851102	DANAHER CORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	18,757	XXX	10,183	18,580	(8,397)			(8,397)		10,183		8,575	8,575	22	XXX	L
237194105	DARDEN RESTAURANTS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,366	XXX	1,477	2,435	(958)			(958)		1,477		890	890	18	XXX	L
237266101	DARLING INGREDIENTS INC		09/25/2019	MORGAN STANLEY & CO INC,	248.000	4,826	XXX	3,278	4,933	(1,655)			(1,655)		3,278		1,548	1,548		XXX	L
23918K108	DAVITA INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,301	XXX	2,578	2,250	327			327		2,578		(276)	(276)		XXX	L
244199105	DEERE & CO		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,938	XXX	6,212	9,943	(3,731)			(3,731)		6,212		3,727	3,727	46	XXX	L
247361702	DELTA AIR LINES INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	6,947	XXX	5,945	6,810	(865)			(865)		5,945		1,002	1,002	48	XXX	L
24906P109	DENTSPLY SIRONA INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,185	XXX	3,511	3,502	9			9		3,511		(326)	(326)	5	XXX	L
25179M103	DEVON ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,475	XXX	4,571	2,852	1,719			1,719		4,571		(2,095)	(2,095)		XXX	L
252131107	DEXCOM INC		09/03/2019	MORGAN STANLEY & CO INC,	101.000	15,462	XXX	6,474	15,134	(8,660)			(8,660)		6,474		8,988	8,988		XXX	L
25278X109	DIAMONDBACK ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,845	XXX	2,626	3,269	(643)			(643)		2,626		218	218	6	XXX	L
253868103	DIGITAL REALTY TRUST INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,110	XXX	4,132	4,712	(579)			(579)		4,132		978	978	32	XXX	L
25456K101	DIPLOMAT PHARMACY INC		09/25/2019	SUNTRUST CAPITAL MARKETS	659.000	3,626	XXX	9,363	4,013	5,350			5,350		9,363		(5,737)	(5,737)		XXX	L
254709108	DISCOVER FINANCIAL SERVICES		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,758	XXX	5,017	5,431	(415)			(415)		5,017		741	741	31	XXX	L
25470F302	DISCOVERY COMMUNICATIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	91.000	2,213	XXX	2,328	2,589	(261)			(261)		2,328		(115)	(115)		XXX	L
25470F104	DISCOVERY COMMUNICATIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	787	XXX	833	921	(88)			(88)		833		(46)	(46)		XXX	L
25470M109	DISH NETWORK CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	2,072	XXX	3,787	2,305	1,482			1,482		3,787		(1,715)	(1,715)		XXX	L
256677105	DOLLAR GENERAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,906	XXX	3,710	6,758	(3,048)			(3,048)		3,710		4,195	4,195	16	XXX	L
256746108	DOLLAR TREE INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,517	XXX	3,077	4,296	(1,219)			(1,219)		3,077		1,441	1,441		XXX	L
25746U109	DOMINION RESOURCES INC/VA		09/24/2019	INVESTMENT TECH GROUP INC	160.000	12,965	XXX	12,427	12,317	56			56		12,427		538	538	147	XXX	L
260003108	DOVER CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,955	XXX	2,395	4,008	(1,613)			(1,613)		2,395		1,560	1,560	20	XXX	L

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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)
260557103	DOW INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	6,476	XXX	8,351		1,448			1,448		8,351		(1,875)	(1,875)	98	XXX	L
23331A109	DR HORTON INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,130	XXX	1,654	2,588	(934)			(934)		1,654		1,476	1,476	9	XXX	L
262037104	DRIL-QUIP INC		09/25/2019	MORGAN STANLEY & CO INC,	48.000	2,539	XXX	2,768	2,304	464			464		2,768		(229)	(229)		XXX	L
233331107	DTE ENERGY CO		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,689	XXX	5,162	6,394	(1,232)			(1,232)		5,162		1,527	1,527	47	XXX	L
26441C204	DUKE ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	13,527	XXX	10,911	12,354	(1,443)			(1,443)		10,911		2,616	2,616	132	XXX	L
26614N102	DUPONT DE NEMOURS INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	10,595	XXX	12,765		1,504			1,504		12,765		(2,170)	(2,170)	45	XXX	L
23355L106	DXC TECHNOLOGY CO		09/24/2019	INVESTMENT TECH GROUP INC	72.000	2,229	XXX	4,775	3,971	804			804		4,775		(2,546)	(2,546)	15	XXX	L
233377407	DXP ENTERPRISES INC/TX		09/25/2019	MORGAN STANLEY & CO INC,	131.000	4,791	XXX	4,570	4,964	(393)			(393)		4,570		221	221		XXX	L
269246401	E*TRADE FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,080	XXX	2,406	3,122	(716)			(716)		2,406		674	674	10	XXX	L
26969P108	EAGLE MATERIALS INC		09/25/2019	MORGAN STANLEY & CO INC,	43.000	3,846	XXX	4,274	3,986	288			288		4,274		(429)	(429)	4	XXX	L
277432100	EASTMAN CHEMICAL CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,136	XXX	2,264	2,335	(71)			(71)		2,264		(128)	(128)	19	XXX	L
G29183103	EATON CORP PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,603	XXX	5,391	6,662	(1,271)			(1,271)		5,391		1,211	1,211	45	XXX	L
278642103	EBAY INC		09/24/2019	INVESTMENT TECH GROUP INC	180.000	7,145	XXX	5,387	7,110	(1,724)			(1,724)		5,387		1,759	1,759	25	XXX	L
278865100	ECOLAB INC		09/24/2019	INVESTMENT TECH GROUP INC	52.000	10,168	XXX	6,120	10,267	(4,147)			(4,147)		6,120		4,048	4,048	24	XXX	L
281020107	EDISON INTERNATIONAL		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,269	XXX	5,052	4,719	333			333		5,052		218	218	43	XXX	L
28176E108	EDWARDS LIFESCIENCES CORP		09/24/2019	INVESTMENT TECH GROUP INC	142.000	30,575	XXX	11,845	26,233	(14,388)			(14,388)		11,845		18,730	18,730		XXX	L
28470R102	ELDORADO RESORTS INC		09/25/2019	MORGAN STANLEY & CO INC,	190.000	7,678	XXX	8,661		(93)			(93)		8,661		(982)	(982)		XXX	L
285512109	ELECTRONIC ARTS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,845	XXX	4,817	6,076	(1,259)			(1,259)		4,817		1,029	1,029		XXX	L
532457108	ELI LILLY & CO		09/24/2019	INVESTMENT TECH GROUP INC	190.000	21,509	XXX	13,993	21,050	(7,057)			(7,057)		13,993		7,516	7,516	123	XXX	L
291011104	EMERSON ELECTRIC CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	7,072	XXX	6,170	7,339	(1,169)			(1,169)		6,170		902	902	54	XXX	L
292562105	ENCORE WIRE CORP		09/25/2019	MORGAN STANLEY & CO INC,	77.000	4,356	XXX	3,239	4,511	(1,271)			(1,271)		3,239		1,117	1,117	2	XXX	L
G3166L100	ENSCO ROWAN PLC	C	07/31/2019	MERGER	792.000	15,578	XXX	15,591		8,835			8,835		15,591		(13)	(13)		XXX	L
29364G103	ENTERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,685	XXX	2,922	4,117	(1,195)			(1,195)		2,922		1,763	1,763	36	XXX	L
26875P101	EOG RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	8,613	XXX	11,070	10,248	822			822		11,070		(2,456)	(2,456)	32	XXX	L
294429105	EQUIFAX INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,831	XXX	2,381	2,705	(324)			(324)		2,381		450	450	8	XXX	L
29444U700	EQUINIX INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	9,748	XXX	6,253	8,573	(2,320)			(2,320)		6,253		3,495	3,495	42	XXX	L
29476L107	EQUITY RESIDENTIAL		09/24/2019	INVESTMENT TECH GROUP INC	90.000	7,715	XXX	5,740	6,833	(1,093)			(1,093)		5,740		1,975	1,975	51	XXX	L
297178105	ESSEX PROPERTY TRUST INC		09/24/2019	INVESTMENT TECH GROUP INC	21.000	6,852	XXX	5,009	5,547	(1,121)			(1,121)		5,009		1,843	1,843	41	XXX	L
518439104	ESTEE LAUDER COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	46.000	9,008	XXX	3,551	8,423	(4,872)			(4,872)		3,551		5,457	5,457	20	XXX	L
B38564108	EURONAV NV	C	09/25/2019	MORGAN STANLEY & CO INC,	739.000	6,215	XXX	5,982	6,976	(994)			(994)		5,982		233	233		XXX	L
298736109	EURONET WORLDWIDE INC		09/25/2019	MORGAN STANLEY & CO INC,	60.000	8,692	XXX	4,395	10,094	(5,699)			(5,699)		4,395		4,297	4,297		XXX	L
G3223R108	EVEREST RE GROUP LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	46.000	12,157	XXX	9,666	11,370	(1,704)			(1,704)		9,666		2,491	2,491	64	XXX	L

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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)
30034W106	EVERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,006	XXX	1,583	1,805	(221)			(221)		1,583		422	422	14	XXX	L
30040W108	EVERSOURCE ENERGY		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,085	XXX	3,317	4,546	(1,229)			(1,229)		3,317		1,768	1,768		XXX	L
30161N101	EXELON CORP		09/24/2019	INVESTMENT TECH GROUP INC	180.000	8,787	XXX	6,426	8,629	(2,203)			(2,203)		6,426		2,361	2,361	65	XXX	L
30212P303	EXPEDIA INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,965	XXX	3,399	3,991	(591)			(591)		3,399		565	565	10	XXX	L
302130109	EXPEDITORS INTERNATIONAL OF WA		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,600	XXX	2,648	3,793	(1,145)			(1,145)		2,648		952	952		XXX	L
30225T102	EXTRA SPACE STORAGE INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,323	XXX	1,517	2,122	(605)			(605)		1,517		807	807		XXX	L
30231G102	EXXON MOBIL CORP		09/24/2019	INVESTMENT TECH GROUP INC	860.000	61,211	XXX	77,715	65,902	11,813			11,813		77,715		(16,504)	(16,504)	748	XXX	L
315616102	F5 NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	2,208	XXX	2,529	2,330	199			199		2,529		(321)	(321)		XXX	L
G3323L100	FABRINET	C	09/25/2019	MORGAN STANLEY & CO INC,	79.000	4,173	XXX	1,978	3,924	(1,946)			(1,946)		1,978		2,196	2,196		XXX	L
30303M102	FACEBOOK INC		09/24/2019	INVESTMENT TECH GROUP INC	484.000	87,997	XXX	56,423	93,412	(36,989)			(36,989)		56,423		31,574	31,574		XXX	L
311900104	FASTENAL CO		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,859	XXX	2,127	2,933	(806)			(806)		2,127		731	731	20	XXX	L
313747206	FEDERAL REALTY INVESTMENT TRUS		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,696	XXX	2,804	2,575	228			228		2,804		(107)	(107)	20	XXX	L
31428X106	FEDEX CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	7,189	XXX	9,351	8,210	1,141			1,141		9,351		(2,162)	(2,162)	33	XXX	L
G33856108	FERROGLOBE PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	1,265.000	1,417	XXX	10,335	2,151	8,185			8,185		355		1,061	1,061		XXX	L
31620M106	FIDELITY NATIONAL INFORMATION		09/24/2019	INVESTMENT TECH GROUP INC	120.000	15,914	XXX	11,428	9,814	(3,656)			(3,656)		11,428		4,486	4,486	14	XXX	L
316773100	FIFTH THIRD BANCORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,577	XXX	3,482	3,627	(145)			(145)		3,482		95	95	31	XXX	L
318672706	FIRST BANCORP/PUERTO RICO	C	09/25/2019	MORGAN STANLEY & CO INC,	684.000	6,821	XXX	3,896	7,551	(3,655)			(3,655)		3,896		2,925	2,925	18	XXX	L
320517105	FIRST HORIZON NATIONAL CORP		09/25/2019	MORGAN STANLEY & CO INC,	299.000	4,857	XXX	6,150	4,464	1,686			1,686		6,150		(1,293)	(1,293)	42	XXX	L
33616C100	FIRST REPUBLIC BANK/CA		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,840	XXX	3,136		206			206		3,136		(295)	(295)	6	XXX	L
337932107	FIRSTENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,881	XXX	2,488	3,425	(936)			(936)		2,488		1,393	1,393	30	XXX	L
337738108	FISERV INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	11,507	XXX	5,897	10,028	(4,130)			(4,130)		5,897		5,609	5,609		XXX	L
339041105	FLEETCOR TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	4,867	XXX	3,741	4,774	(1,034)			(1,034)		3,741		1,126	1,126		XXX	L
Y2573F102	FLEX LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	627.000	6,533	XXX	8,226	6,000	2,226			2,226		4,798		1,736	1,736		XXX	L
302445101	FLIR SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,137	XXX	1,455	2,164	(709)			(709)		1,455		683	683	7	XXX	L
339750101	FLOOR & DECOR HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	51.000	2,636	XXX	1,832		(305)			(305)		1,832		805	805		XXX	L
34354P105	FLOWSERVE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,396	XXX	1,438	1,581	(143)			(143)		1,438		(42)	(42)	6	XXX	L
302491303	FMC CORP		09/24/2019	INVESTMENT TECH GROUP INC	208.000	18,169	XXX	10,200	17,254	(7,054)			(7,054)		10,200		7,969	7,969	83	XXX	L
344849104	FOOT LOCKER INC		09/23/2019	INVESTMENT TECH GROUP INC	30.000	1,197	XXX	2,129	1,258	871			871		2,129		(932)	(932)	11	XXX	L
345370860	FORD MOTOR CO		09/24/2019	INVESTMENT TECH GROUP INC	780.000	7,078	XXX	9,588	7,979	1,609			1,609		9,588		(2,510)	(2,510)	117	XXX	L
34960W106	FORTERRA INC		08/01/2019	LIQUIDNET INC, NEW YORK	777.000	4,717	XXX	4,191	3,862	329			329		4,191		526	526		XXX	L
34959E109	FORTINET INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,362	XXX	1,979	2,305	(326)			(326)		1,979		383	383		XXX	L
34959J108	FORTIVE CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,348	XXX	2,690	4,076	(1,386)			(1,386)		2,690		658	658		XXX	L

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										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)
34964C106	FORTUNE BRANDS HOME & SECURITY		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,145	XXX	2,160	2,285	(125)			(125)		2,160		(15)	(15)	9	XXX	L
35137L204	FOX CORP		09/24/2019	INVESTMENT TECH GROUP INC	36.000	1,140	XXX	1,518		203			203		1,518		(378)	(378)		XXX	L
35137L105	FOX CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	1,588	XXX	2,078		246			246		2,078		(490)	(490)		XXX	L
354613101	FRANKLIN RESOURCES INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,558	XXX	3,543	3,132	411			411		3,543		(985)	(985)	23	XXX	L
35671D857	FREEPORT-MCMORAN INC		09/24/2019	INVESTMENT TECH GROUP INC	220.000	2,197	XXX	2,940	2,554	386			386		2,940		(744)	(744)	11	XXX	L
364760108	GAP INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,030	XXX	1,360	1,078	282			282		1,360		(329)	(329)	15	XXX	L
H2906T109	GARMIN LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,679	XXX	979	1,596	(617)			(617)		979		701	701		XXX	L
366651107	GARTNER INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,428	XXX	1,140	1,609	(469)			(469)		1,140		288	288		XXX	L
G37585109	GASLOG LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	571.000	7,516	XXX	8,702	8,222	480			480		8,702		(1,186)	(1,186)	82	XXX	L
369550108	GENERAL DYNAMICS CORP		09/24/2019	INVESTMENT TECH GROUP INC	55.000	10,232	XXX	9,501	10,000	(499)			(499)		9,501		731	731	56	XXX	L
369604103	GENERAL ELECTRIC CO		09/24/2019	INVESTMENT TECH GROUP INC	1,660.000	14,926	XXX	52,780	17,430	35,350			35,350		52,780		(37,853)	(37,853)	17	XXX	L
370334104	GENERAL MILLS INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	5,953	XXX	6,859	5,777	1,082			1,082		6,859		(907)	(907)	54	XXX	L
37045V100	GENERAL MOTORS CO		09/24/2019	INVESTMENT TECH GROUP INC	230.000	8,453	XXX	8,104	8,862	(758)			(758)		8,104		349	349	87	XXX	L
372460105	GENUINE PARTS CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,895	XXX	2,884	3,107	(224)			(224)		2,884		12	12	23	XXX	L
375558103	GILEAD SCIENCES INC		09/24/2019	INVESTMENT TECH GROUP INC	250.000	16,171	XXX	18,054	16,890	1,164			1,164		18,054		(1,883)	(1,883)		XXX	L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		09/25/2019	MORGAN STANLEY & CO INC,	2,032.000	1,708	XXX	5,730	1,321	4,409			4,409		4,163		(2,454)	(2,454)		XXX	L
37940X102	GLOBAL PAYMENTS INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	19,148	XXX	8,165	19,216	(11,050)			(11,050)		8,165		10,982	10,982		XXX	L
38046C109	GOGO INC		09/25/2019	MORGAN STANLEY & CO INC,	792.000	5,156	XXX	7,286	3,152	4,134			4,134		7,286		(2,130)	(2,130)		XXX	L
G9456A100	GOLAR LNG LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	149.000	2,016	XXX	3,248	2,754	495			495		3,248		(1,232)	(1,232)	22	XXX	L
38141G104	GOLDMAN SACHS GROUP INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	66.000	13,760	XXX	15,645	13,504	2,141			2,141		15,645		(1,885)	(1,885)		XXX	L
387328107	GRANITE CONSTRUCTION INC		09/25/2019	MORGAN STANLEY & CO INC,	166.000	5,362	XXX	9,456	7,998	1,458			1,458		9,456		(4,093)	(4,093)	20	XXX	L
388689101	GRAPHIC PACKAGING HOLDING CO		09/25/2019	MORGAN STANLEY & CO INC,	390.000	5,492	XXX	4,899	5,452	(554)			(554)		4,899		594	594	28	XXX	L
39304D102	GREEN DOT CORP		09/25/2019	MORGAN STANLEY & CO INC,	143.000	3,786	XXX	3,414	6,993	(3,579)			(3,579)		3,414		372	372		XXX	L
395259104	GREENHILL & CO INC		09/25/2019	MORGAN STANLEY & CO INC,	169.000	2,218	XXX	4,736	2,297	2,440			2,440		4,736		(2,518)	(2,518)	8	XXX	L
093671105	H&R BLOCK INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,419	XXX	1,398	1,758	(360)			(360)		1,398		21	21	16	XXX	L
406216101	HALLIBURTON CO		09/24/2019	INVESTMENT TECH GROUP INC	140.000	2,739	XXX	7,548	3,184	4,365			4,365		7,548		(4,809)	(4,809)		XXX	L
410345102	HANESBRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	1,481	XXX	2,147	1,722	425			425		2,147		(665)	(665)	15	XXX	L
412822108	HARLEY-DAVIDSON INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,370	XXX	2,322	1,433	889			889		2,322		(952)	(952)	15	XXX	L
416515104	HARTFORD FINANCIAL SERVICES GR		09/24/2019	INVESTMENT TECH GROUP INC	90.000	5,453	XXX	4,284	5,015	(731)			(731)		4,284		1,169	1,169	27	XXX	L
418056107	HASBRO INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,344	XXX	1,555	2,114	(559)			(559)		1,555		789	789	14	XXX	L
419879101	HAWAIIAN HOLDINGS INC		08/12/2019	WELLS FARGO SECURITIES, L	178.000	4,487	XXX	8,223	3,868	3,340			3,340		8,223		(3,735)	(3,735)	5	XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
40412C101	HCA HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,091	XXX	3,689	6,759	(3,069)			(3,069)		3,689		2,402	2,402		XXX	L
40414L109	HCP INC		09/24/2019	INVESTMENT TECH GROUP INC	140.000	4,919	XXX	4,120	4,477	(357)			(357)		4,120		799	799	52	XXX	L
423452101	HELMERICH & PAYNE INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,221	XXX	2,333	1,519	814			814		2,333		(1,112)	(1,112)	21	XXX	L
806407102	HENRY SCHEIN INC		09/24/2019	INVESTMENT TECH GROUP INC	42.000	2,579	XXX	2,486	2,936	(450)			(450)		2,486		93	93		XXX	L
427866108	HERSHEY CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,676	XXX	3,116	4,021	(905)			(905)		3,116		1,560	1,560	23	XXX	L
42809H107	HESS CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,189	XXX	3,129	3,179	(50)			(50)		3,129		61	61		XXX	L
42824C109	HEWLETT PACKARD ENTERPRISE CO		09/24/2019	INVESTMENT TECH GROUP INC	290.000	4,134	XXX	3,884	4,336	(452)			(452)		3,884		250	250	33	XXX	L
43300A203	HILTON WORLDWIDE HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,621	XXX	3,333	4,887	(1,554)			(1,554)		3,333		1,288	1,288	8	XXX	L
436106108	HOLLYFRONTIER CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,094	XXX	3,023	1,851	1,172			1,172		3,023		(929)	(929)	13	XXX	L
436440101	HOLOGIC INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,501	XXX	2,815	3,361	(546)			(546)		2,815		686	686		XXX	L
437076102	HOME DEPOT INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	233.000	52,751	XXX	31,399	48,457	(17,058)			(17,058)		31,399		21,351	21,351	317	XXX	L
438516106	HONEYWELL INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	154.000	25,571	XXX	17,150	26,887	(9,737)			(9,737)		17,150		8,421	8,421	126	XXX	L
440452100	HORMEL FOODS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,000	XXX	2,469	2,838	(369)			(369)		2,469		532	532	15	XXX	L
44107P104	HOST HOTELS & RESORTS INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,045	XXX	2,245	2,186	58			58		2,245		(200)	(200)	24	XXX	L
40434L105	HP INC		09/24/2019	INVESTMENT TECH GROUP INC	320.000	5,839	XXX	4,786	6,653	(1,867)			(1,867)		4,786		1,054	1,054	51	XXX	L
444859102	HUMANA INC		09/24/2019	INVESTMENT TECH GROUP INC	27.000	7,434	XXX	5,484	7,163	(1,679)			(1,679)		5,484		1,950	1,950	15	XXX	L
446150104	HUNTINGTON BANCSHARES INC/OH		09/24/2019	INVESTMENT TECH GROUP INC	290.000	4,122	XXX	3,796	4,008	(212)			(212)		3,796		327	327	41	XXX	L
446413106	HUNTINGTON INGALLS INDUSTRIES		09/24/2019	INVESTMENT TECH GROUP INC	11.000	2,357	XXX	2,796	2,472	324			324		2,796		(439)	(439)	9	XXX	L
450828108	IBERIABANK CORP		09/25/2019	MORGAN STANLEY & CO INC,	58.000	4,387	XXX	4,515	4,399	116			116		4,515		(128)	(128)	25	XXX	L
45167R104	IDEX CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,264	XXX	3,286							3,286		(22)	(22)		XXX	L
45168D104	IDEXX LABORATORIES INC		09/24/2019	INVESTMENT TECH GROUP INC	17.000	4,655	XXX	2,580	4,681	(2,101)			(2,101)		2,580		2,075	2,075		XXX	L
G47567105	IHS MARKIT LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,960	XXX	2,863	3,823	(960)			(960)		2,863		1,097	1,097		XXX	L
452308109	ILLINOIS TOOL WORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,156	XXX	7,334	9,049	(1,714)			(1,714)		7,334		1,822	1,822	60	XXX	L
452327109	ILLUMINA INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	8,905	XXX	3,857	11,045	(7,188)			(7,188)		3,857		5,048	5,048		XXX	L
45337C102	INCYTE CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,304	XXX	4,422	2,549	1,873			1,873		4,422		(2,118)	(2,118)		XXX	L
G47791101	INGERSOLL-RAND PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,916	XXX	3,016	5,067	(2,051)			(2,051)		3,016		1,901	1,901		XXX	L
45772F107	INPHI CORP		09/10/2019	ISI GROUP INC, NEW YORK	232.000	14,252	XXX	6,920	11,623	(4,704)			(4,704)		6,920		7,333	7,333		XXX	L
45784P101	INSULET CORP		09/03/2019	INVESTMENT TECH GROUP INC	341.000	53,993	XXX	11,362	40,709	(29,346)			(29,346)		11,362		42,631	42,631		XXX	L
458140100	INTEL CORP		09/24/2019	INVESTMENT TECH GROUP INC	890.000	44,457	XXX	32,632	42,604	(9,972)			(9,972)		32,632		11,826	11,826	280	XXX	L
45866F104	INTERCONTINENTAL EXCHANGE INC		09/24/2019	INVESTMENT TECH GROUP INC	110.000	10,231	XXX	6,220	9,453	(3,234)			(3,234)		6,220		4,011	4,011		XXX	L
458665304	INTERFACE INC		09/25/2019	MORGAN STANLEY & CO INC,	673.000	8,830	XXX	11,250	10,317	933			933		11,250		(2,420)	(2,420)	34	XXX	L
459200101	INTERNATIONAL BUSINESS MACHINE		09/24/2019	INVESTMENT TECH GROUP INC	180.000	25,580	XXX	29,984	24,822	5,162			5,162		29,984		(4,404)	(4,404)	292	XXX	L

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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)
459506101	INTERNATIONAL FLAVORS & FRAGRA		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,428	XXX	2,378	2,902	(524)			(524)		2,378		50	50	15	XXX	L
460146103	INTERNATIONAL PAPER CO		09/24/2019	INVESTMENT TECH GROUP INC	70.000	2,842	XXX	3,737	3,032	705			705		3,737		(895)	(895)	35	XXX	L
460690100	INTERPUBLIC GROUP OF COS INC/T		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,277	XXX	1,422	1,355	66			66		1,422		(145)	(145)	14	XXX	L
46121H109	INTRICON CORP		08/07/2019	STIFEL NICOLAUS	215.000	3,913	XXX	5,397		375			375		5,397		(1,484)	(1,484)		XXX	L
461202103	INTUIT INC		09/24/2019	INVESTMENT TECH GROUP INC	51.000	13,577	XXX	5,869	13,328	(7,459)			(7,459)		5,869		7,708	7,708	24	XXX	L
46120E602	INTUITIVE SURGICAL INC		09/24/2019	INVESTMENT TECH GROUP INC	23.000	12,260	XXX	4,886	12,065	(7,179)			(7,179)		4,886		7,374	7,374		XXX	L
G491BT108	INVESCO LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	110.000	1,843	XXX	3,313	2,251	1,063			1,063		3,313		(1,470)	(1,470)	34	XXX	L
44980X109	IPG PHOTONICS CORP		09/24/2019	INVESTMENT TECH GROUP INC	9.000	1,178	XXX	2,211	1,388	823			823		2,211		(1,033)	(1,033)		XXX	L
46266C105	IQVIA HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	6,229	XXX	3,807	6,436	(2,629)			(2,629)		3,807		2,422	2,422		XXX	L
46284V101	IRON MOUNTAIN INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	1,560	XXX	1,625	1,565	60			60		1,625		(66)	(66)	31	XXX	L
465741106	ITRON INC		09/25/2019	MORGAN STANLEY & CO INC,	168.000	12,460	XXX	10,630	10,512	119			119		10,630		1,830	1,830		XXX	L
466313103	JABIL CIRCUIT INC		09/25/2019	MORGAN STANLEY & CO INC,	319.000	10,887	XXX	6,542	10,080	(3,538)			(3,538)		6,542		4,345	4,345	26	XXX	L
426281101	JACK HENRY & ASSOCIATES INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,939	XXX	2,443	2,678	(236)			(236)		2,443		496	496	8	XXX	L
469814107	JACOBS ENGINEERING GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,808	XXX	1,146	1,688	(542)			(542)		1,146		662	662	3	XXX	L
445658107	JB HUNT TRANSPORT SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,245	XXX	1,949	1,828	121			121		1,949		296	296	5	XXX	L
47233W109	JEFFERIES FINANCIAL GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	385.000	7,660	XXX	8,717	7,404	1,314			1,314		8,717		(1,058)	(1,058)	48	XXX	L
477143101	JETBLUE AIRWAYS CORP		09/25/2019	MORGAN STANLEY & CO INC,	404.000	6,857	XXX	8,490	7,470	1,020			1,020		8,490		(1,632)	(1,632)		XXX	L
832696405	JM SMUCKER CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,153	XXX	2,579	2,304	275			275		2,579		(426)	(426)	18	XXX	L
478160104	JOHNSON & JOHNSON		09/24/2019	INVESTMENT TECH GROUP INC	540.000	71,235	XXX	62,544	75,211	(12,667)			(12,667)		62,544		8,690	8,690	513	XXX	L
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	09/24/2019	INVESTMENT TECH GROUP INC	180.000	7,851	XXX	7,473	7,436	37			37		7,473		379	379	37	XXX	L
46625H100	JPMORGAN CHASE & CO		09/24/2019	INVESTMENT TECH GROUP INC	680.000	80,126	XXX	58,062	76,024	(17,962)			(17,962)		58,062		22,064	22,064	544	XXX	L
48203R104	JUNIPER NETWORKS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,420	XXX	2,829	2,663	166			166		2,829		(408)	(408)	19	XXX	L
485170302	KANSAS CITY SOUTHERN		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,329	XXX	843	1,218	(375)			(375)		843		486	486	4	XXX	L
48242W106	KBR INC		09/25/2019	MORGAN STANLEY & CO INC,	625.000	15,698	XXX	9,625	15,588	(5,963)			(5,963)		9,625		6,074	6,074	50	XXX	L
487836108	KELLOGG CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,547	XXX	2,957	2,143	814			814		2,957		(410)	(410)	23	XXX	L
493267108	KEYCORP		09/24/2019	INVESTMENT TECH GROUP INC	210.000	3,705	XXX	3,786	3,728	59			59		3,786		(81)	(81)	39	XXX	L
49338L103	KEYSIGHT TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,963	XXX	2,260	3,592	(1,332)			(1,332)		2,260		1,702	1,702		XXX	L
494368103	KIMBERLY-CLARK CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	9,682	XXX	8,042	9,330	(1,288)			(1,288)		8,042		1,640	1,640	72	XXX	L
49446R109	KIMCO REALTY CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,416	XXX	1,741	1,294	447			447		1,741		(324)	(324)	20	XXX	L
49456B101	KINDER MORGAN INC/DE		09/24/2019	INVESTMENT TECH GROUP INC	380.000	7,788	XXX	7,917	7,934	(17)			(17)		7,917		(129)	(129)	95	XXX	L
497266106	KIRBY CORP		09/25/2019	MORGAN STANLEY & CO INC,	74.000	6,011	XXX	4,821	5,846	(1,025)			(1,025)		4,821		1,190	1,190		XXX	L
482480100	KLA-TENCOR CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,726	XXX	2,362	3,546	(1,184)			(1,184)		2,362		2,364	2,364	23	XXX	L

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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)
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/25/2019	MORGAN STANLEY & CO INC,	225.000	7,857	XXX	7,842	7,389	453			453		7,842		14	14	13	XXX	L
500255104	KOHL'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,954	XXX	1,988	1,902	86			86		1,988		(34)	(34)	27	XXX	L
50050N103	KONTOOR BRANDS INC		09/23/2019	INVESTMENT TECH GROUP INC	1.000	34	XXX	21		(7)			(7)		21		13	13	1	XXX	L
500754106	KRAFT HEINZ CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,783	XXX	8,807	3,104	5,703			5,703		8,807		(6,023)	(6,023)	40	XXX	L
50077C106	KRATON CORP		09/25/2019	MORGAN STANLEY & CO INC,	309.000	9,655	XXX	9,595	9,601	(6)			(6)		9,595		60	60		XXX	L
50077B207	KRATOS DEFENSE & SECURITY SOLU		09/25/2019	MORGAN STANLEY & CO INC,	115.000	2,103	XXX	1,798		(834)			(834)		1,798		305	305		XXX	L
501044101	KROGER CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	170.000	4,388	XXX	5,905	3,691	2,214			2,214		5,905		(1,517)	(1,517)	27	XXX	L
501797104	L BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,101	XXX	3,971	1,566	2,405			2,405		3,971		(2,869)	(2,869)	18	XXX	L
502413107	L3 TECHNOLOGIES INC		07/03/2019	MERGER	21.000	3,290	XXX	3,349	4,903	(1,800)			(1,800)		3,349		(58)	(58)		XXX	L
502431109	L3HARRIS TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	45.000	9,597	XXX	5,124							5,124		4,473	4,473	34	XXX	L
413875105	L3HARRIS TECHNOLOGIES INC		07/01/2019	MERGER	31.000	3,287	XXX	3,287	5,674	(2,576)			(2,576)		3,287					XXX	L
50540R409	LABORATORY CORP OF AMERICA HOL		09/24/2019	INVESTMENT TECH GROUP INC	19.000	3,238	XXX	2,430	3,285	(855)			(855)		2,430		808	808		XXX	L
512807108	LAM RESEARCH CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	7,099	XXX	3,201	5,635	(2,434)			(2,434)		3,201		3,898	3,898	33	XXX	L
513272104	LAMB WESTON HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,976	XXX	2,867	2,534	333			333		2,867		109	109	8	XXX	L
524660107	LEGGETT & PLATT INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,630	XXX	1,987	1,535	452			452		1,987		(357)	(357)	16	XXX	L
525327102	LEIDOS HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,579	XXX	2,569							2,569		10	10		XXX	L
526057104	LENNAR CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,215	XXX	1,695	1,938	(243)			(243)		1,695		520	520	2	XXX	L
50187T106	LGI HOMES INC		09/25/2019	MORGAN STANLEY & CO INC,	75.000	6,046	XXX	3,731	5,357	(1,626)			(1,626)		3,731		2,315	2,315		XXX	L
534187109	LINCOLN NATIONAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,199	XXX	1,317	1,289	28			28		1,317		(118)	(118)	7	XXX	L
G5494J103	LINDE PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	108.000	20,682	XXX	13,989	21,686	(7,697)			(7,697)		13,989		6,693	6,693	95	XXX	L
535919500	LIONS GATE ENTERTAINMENT CORP	C	09/25/2019	MORGAN STANLEY & CO INC,	513.000	4,699	XXX	12,592	5,956	6,636			6,636		12,592		(7,893)	(7,893)		XXX	L
501889208	LKQ CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,531	XXX	2,470	2,129	341			341		2,470		61	61		XXX	L
539830109	LOCKHEED MARTIN CORP		09/24/2019	INVESTMENT TECH GROUP INC	55.000	21,417	XXX	13,746	19,995	(6,249)			(6,249)		13,746		7,672	7,672	121	XXX	L
540424108	LOEWS CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,616	XXX	3,295	3,827	(532)			(532)		3,295		321	321	4	XXX	L
548661107	LOWE'S COS INC		09/24/2019	INVESTMENT TECH GROUP INC	160.000	17,670	XXX	11,443	16,146	(4,702)			(4,702)		11,443		6,227	6,227	88	XXX	L
50212V100	LPL FINANCIAL HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	132.000	10,912	XXX	5,417	10,767	(5,350)			(5,350)		5,417		5,495	5,495	33	XXX	L
N53745100	LYONDELLBASELL INDUSTRIES NV	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,160	XXX	5,150	5,168	(18)			(18)		5,150		9	9	63	XXX	L
55261F104	M&T BANK CORP		09/24/2019	INVESTMENT TECH GROUP INC	36.000	5,587	XXX	5,661	6,123	(461)			(461)		5,661		(74)	(74)	36	XXX	L
554382101	MACERICH CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	954	XXX	2,090	1,005	1,086			1,086		2,090		(1,137)	(1,137)	23	XXX	L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		09/25/2019	MORGAN STANLEY & CO INC,	389.000	8,650	XXX	13,666	5,886	7,780			7,780		13,666		(5,016)	(5,016)		XXX	L
55608B105	MACQUARIE INFRASTRUCTURE CORP		09/25/2019	MORGAN STANLEY & CO INC,	105.000	4,060	XXX	4,844	4,257	587			587		4,844		(783)	(783)	105	XXX	L
55616P104	MACY'S INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	1,213	XXX	2,878	1,717	1,161			1,161		2,878		(1,664)	(1,664)	30	XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
565849106	MARATHON OIL CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	1,711	XXX	2,452	1,989	463			463		2,452		(741)	(741)	7	XXX	L
56585A102	MARATHON PETROLEUM CORP		09/24/2019	INVESTMENT TECH GROUP INC	140.000	7,741	XXX	7,243	7,823	(580)			(580)		7,243		498	498	74	XXX	L
57060D108	MARKETAXESS HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	8.000	2,690	XXX	2,716							2,716		(26)	(26)		XXX	L
571903202	MARRIOTT INTERNATIONAL INC/MD		09/24/2019	INVESTMENT TECH GROUP INC	50.000	6,173	XXX	4,166	7,015	(2,849)			(2,849)		4,166		2,007	2,007		XXX	L
571748102	MARSH & MCLENNAN COS INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	9,057	XXX	6,102	8,978	(2,876)			(2,876)		6,102		2,955	2,955	41	XXX	L
573284106	MARTIN MARIETTA MATERIALS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	10,687	XXX	8,921	9,204	(284)			(284)		8,921		1,766	1,766		XXX	L
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	159.000	3,887	XXX	3,477	3,795	(318)			(318)		3,477		410	410	10	XXX	L
574599106	MASCO CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,024	XXX	1,595	1,962	(367)			(367)		1,595		429	429	6	XXX	L
576323109	MASTEC INC		09/25/2019	MORGAN STANLEY & CO INC,	282.000	18,085	XXX	10,529	14,531	(4,003)			(4,003)		10,529		7,556	7,556		XXX	L
57636Q104	MASTERCARD INC		09/24/2019	INVESTMENT TECH GROUP INC	188.000	51,093	XXX	19,492	49,732	(30,240)			(30,240)		19,492		31,601	31,601	62	XXX	L
57772K101	MAXIM INTEGRATED PRODUCTS INC		09/24/2019	WEEDEN & CO, NEW YORK	227.000	13,686	XXX	9,087	13,579	(4,492)			(4,492)		9,087		4,599	4,599	24	XXX	L
579780206	MCCORMICK & CO INC/MD		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,201	XXX	1,875	3,100	(1,226)			(1,226)		1,875		1,327	1,327	11	XXX	L
580135101	MCDONALD'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	153.000	32,572	XXX	18,852	31,772	(12,920)			(12,920)		18,852		13,721	13,721	177	XXX	L
58155Q103	MCKESSON CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,644	XXX	5,699	5,376	324			324		5,699		(55)	(55)	16	XXX	L
584021109	MEDALLIA INC		07/23/2019	INVESTMENT TECH GROUP INC	44.000	1,631	XXX	924							924		707	707		XXX	L
G5960L103	MEDTRONIC PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	270.000	29,886	XXX	19,352	26,295	(6,943)			(6,943)		19,352		10,535	10,535	117	XXX	L
58933Y105	MERCK & CO INC		09/24/2019	INVESTMENT TECH GROUP INC	520.000	43,676	XXX	30,776	43,602	(12,826)			(12,826)		30,776		12,899	12,899	286	XXX	L
589889104	MERIT MEDICAL SYSTEMS INC		09/25/2019	MORGAN STANLEY & CO INC,	63.000	1,986	XXX	2,144							2,144		(158)	(158)		XXX	L
59001K100	MERITOR INC		09/25/2019	MORGAN STANLEY & CO INC,	464.000	8,397	XXX	5,845	11,252	(5,407)			(5,407)		5,845		2,552	2,552		XXX	L
590479135	MESA AIR GROUP INC		09/25/2019	MORGAN STANLEY & CO INC,	543.000	3,906	XXX	6,503	4,963	1,540			1,540		6,503		(2,597)	(2,597)		XXX	L
59156R108	METLIFE INC		09/24/2019	INVESTMENT TECH GROUP INC	200.000	9,471	XXX	9,597	9,934	(337)			(337)		9,597		(126)	(126)	88	XXX	L
592688105	METTLER-TOLEDO INTERNATIONAL I		09/24/2019	INVESTMENT TECH GROUP INC	5.000	3,478	XXX	2,164	4,200	(2,036)			(2,036)		2,164		1,315	1,315		XXX	L
552953101	MGM RESORTS INTERNATIONAL		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,270	XXX	2,600	2,286	315			315		2,600		(330)	(330)	10	XXX	L
595017104	MICROCHIP TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,639	XXX	2,589	3,468	(879)			(879)		2,589		1,050	1,050	15	XXX	L
595112103	MICRON TECHNOLOGY INC		09/24/2019	INVESTMENT TECH GROUP INC	220.000	10,713	XXX	4,903	8,490	(3,587)			(3,587)		4,903		5,810	5,810		XXX	L
594918104	MICROSOFT CORP		09/24/2019	INVESTMENT TECH GROUP INC	1,560.000	215,110	XXX	98,225	208,978	(110,752)			(110,752)		98,225		116,885	116,885	718	XXX	L
59522J103	MID-AMERICA APARTMENT COMMUNIT		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,895	XXX	2,913	3,533	(620)			(620)		2,913		982	982	29	XXX	L
55306N104	MKS INSTRUMENTS INC		09/25/2019	MORGAN STANLEY & CO INC,	33.000	3,080	XXX	2,435							2,435		646	646	7	XXX	L
607525102	MODEL N INC		09/25/2019	MORGAN STANLEY & CO INC,	127.000	3,513	XXX	2,142	2,477	(334)			(334)		2,142		1,370	1,370		XXX	L
607828100	MODINE MANUFACTURING CO		09/25/2019	MORGAN STANLEY & CO INC,	182.000	2,003	XXX	2,497	2,604	(108)			(108)		2,497		(493)	(493)		XXX	L
608190104	MOHAWK INDUSTRIES INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	1,940	XXX	3,308	2,360	949			949		3,308		(1,368)	(1,368)		XXX	L
60871R209	MOLSON COORS BREWING CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,228	XXX	3,915	2,240	1,675			1,675		3,915		(1,687)	(1,687)	23	XXX	L

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)
609207105	MONDELEZ INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	280.000	15,463	XXX	12,548	15,092	(2,544)			(2,544)		12,548		2,915	2,915	73	XXX	L
609839105	MONOLITHIC POWER SYSTEMS INC		09/25/2019	MORGAN STANLEY & CO INC,	115.000	18,125	XXX	8,788	15,615	(6,826)			(6,826)		8,788		9,337	9,337	46	XXX	L
61174X109	MONSTER BEVERAGE CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	4,110	XXX	3,153	4,468	(1,315)			(1,315)		3,153		957	957		XXX	L
615369105	MOODY'S CORP		09/24/2019	INVESTMENT TECH GROUP INC	31.000	6,584	XXX	2,936	6,055	(3,118)			(3,118)		2,936		3,648	3,648	16	XXX	L
617446448	MORGAN STANLEY		09/24/2019	INVESTMENT TECH GROUP INC	260.000	11,095	XXX	10,913	11,391	(477)			(477)		10,913		182	182	91	XXX	L
61945C103	MOSAIC CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	90.000	1,799	XXX	2,618	2,253	365			365		2,618		(819)	(819)	5	XXX	L
620076307	MOTOROLA SOLUTIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	5,103	XXX	2,485	5,002	(2,517)			(2,517)		2,485		2,618	2,618	17	XXX	L
55345K103	MRC GLOBAL INC		09/25/2019	MORGAN STANLEY & CO INC,	205.000	2,552	XXX	4,250	3,510	740			740		4,250		(1,698)	(1,698)		XXX	L
55354G100	MSCI INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	3,632	XXX	2,736	3,821	(1,085)			(1,085)		2,736		896	896	11	XXX	L
N59465109	MYLAN NV	C	09/24/2019	INVESTMENT TECH GROUP INC	130.000	2,597	XXX	4,888	2,475	2,413			2,413		4,888		(2,291)	(2,291)		XXX	L
62855J104	MYRIAD GENETICS INC		09/25/2019	MORGAN STANLEY & CO INC,	336.000	9,867	XXX	5,616	9,334	(3,718)			(3,718)		5,616		4,251	4,251		XXX	L
631103108	NASDAQ INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,034	XXX	2,018	2,885	(867)			(867)		2,018		1,016	1,016	14	XXX	L
637071101	NATIONAL OILWELL VARCO INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	2,144	XXX	3,782	2,223	1,559			1,559		3,782		(1,637)	(1,637)	5	XXX	L
Y62132108	NAVIGATOR HOLDINGS LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	774.000	8,466	XXX	8,205	7,245	961			961		8,205		261	261		XXX	L
640268108	NEKTAR THERAPEUTICS		09/24/2019	INVESTMENT TECH GROUP INC	105.000	1,960	XXX	7,772	3,736	4,036			4,036		7,772		(5,812)	(5,812)		XXX	L
64110D104	NETAPP INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,656	XXX	1,780	3,085	(1,305)			(1,305)		1,780		876	876	24	XXX	L
64110L106	NETFLIX INC		09/24/2019	INVESTMENT TECH GROUP INC	88.000	22,398	XXX	10,975	32,324	(21,349)			(21,349)		10,975		11,423	11,423		XXX	L
64131A105	NEURONETICS INC		09/25/2019	MORGAN STANLEY & CO INC,	147.000	1,355	XXX	1,878	763	274			274		1,878		(523)	(523)		XXX	L
651229106	NEWELL BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,140	XXX	5,418	1,850	3,568			3,568		5,418		(3,278)	(3,278)	28	XXX	L
651639106	NEWMONT MINING CORP		09/24/2019	INVESTMENT TECH GROUP INC	130.000	5,214	XXX	4,500	5,001	(501)			(501)		4,500		714	714		XXX	L
65249B109	NEWS CORP		09/24/2019	INVESTMENT TECH GROUP INC	110.000	1,512	XXX	1,278	1,484	(206)			(206)		1,278		234	234		XXX	L
65339F101	NEXTERA ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	107.000	24,419	XXX	12,817	21,920	(9,103)			(9,103)		12,817		11,602	11,602	134	XXX	L
G6518L108	NIELSEN HOLDINGS PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	90.000	1,989	XXX	3,787	2,034	1,753			1,753		3,787		(1,798)	(1,798)	32	XXX	L
654106103	NIKE INC		09/24/2019	INVESTMENT TECH GROUP INC	240.000	20,905	XXX	12,270	20,148	(7,878)			(7,878)		12,270		8,635	8,635	53	XXX	L
65473P105	NISOURCE INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,402	XXX	1,775	2,304	(529)			(529)		1,775		627	627	16	XXX	L
G65431101	NOBLE CORP PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	870.000	1,375	XXX	5,136	1,627	3,509			3,509		5,136		(3,761)	(3,761)		XXX	L
655044105	NOBLE ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	429.000	9,790	XXX	12,887	2,912	3,277			3,277		12,887		(3,097)	(3,097)	51	XXX	L
655664100	NORDSTROM INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	951	XXX	1,443	956	487			487		1,443		(492)	(492)	11	XXX	L
655844108	NORFOLK SOUTHERN CORP		09/24/2019	INVESTMENT TECH GROUP INC	51.000	9,354	XXX	5,507	10,166	(4,659)			(4,659)		5,507		3,848	3,848	48	XXX	L
665859104	NORTHERN TRUST CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,829	XXX	2,652	2,700	(48)			(48)		2,652		176	176	18	XXX	L
666807102	NORTHROP GRUMMAN CORP		09/24/2019	INVESTMENT TECH GROUP INC	35.000	12,910	XXX	8,139	11,309	(3,170)			(3,170)		8,139		4,771	4,771		XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini-strative Symbol/ Market Indicator (a)
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,662	XXX	2,781	2,682	100			100		2,781		(119)	(119)		XXX	L
629377508	NRG ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,165	XXX	999	2,810	(1,810)			(1,810)		999		2,166	2,166	2	XXX	L
67020Y100	NUANCE COMMUNICATIONS INC		09/25/2019	MORGAN STANLEY & CO INC,	532.000	8,577	XXX	8,517	8,496	21			21		8,517		60	60		XXX	L
670346105	NUCOR CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	4,068	XXX	4,840	4,408	432			432		4,840		(772)	(772)	32	XXX	L
67059N108	NUTANIX INC		08/22/2019	CITIGROUP GLOBAL MARKETS,	135.000	2,671	XXX	4,885	3,502	1,383			1,383		4,885		(2,214)	(2,214)		XXX	L
67066G104	NVIDIA CORP		09/24/2019	INVESTMENT TECH GROUP INC	120.000	20,751	XXX	12,740	19,708	(6,968)			(6,968)		12,740		8,011	8,011	19	XXX	L
674599105	OCCIDENTAL PETROLEUM CORP		09/24/2019	INVESTMENT TECH GROUP INC	170.000	7,724	XXX	12,139	8,548	3,591			3,591		12,139		(4,415)	(4,415)	133	XXX	L
681919106	OMNICOM GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	3,139	XXX	3,433	3,278	155			155		3,433		(295)	(295)	26	XXX	L
682680103	ONEOK INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,164	XXX	4,005	4,817	(812)			(812)		4,005		1,159	1,159	62	XXX	L
68389X105	ORACLE CORP		09/23/2019	INVESTMENT TECH GROUP INC	540.000	28,897	XXX	20,971	30,764	(9,793)			(9,793)		20,971		7,926	7,926	130	XXX	L
67103H107	O'REILLY AUTOMOTIVE INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	6,306	XXX	4,508	5,909	(1,401)			(1,401)		4,508		1,798	1,798		XXX	L
693718108	PACCAR INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,101	XXX	3,871	4,300	(429)			(429)		3,871		231	231	19	XXX	L
695127100	PACIRA PHARMACEUTICALS INC/DE		09/25/2019	MORGAN STANLEY & CO INC,	195.000	7,934	XXX	7,760		(721)			(721)		7,760		174	174		XXX	L
695156109	PACKAGING CORP OF AMERICA		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,066	XXX	2,341	1,906	434			434		2,341		(275)	(275)	16	XXX	L
697900108	PAN AMERICAN SILVER CORP		09/25/2019	MORGAN STANLEY & CO INC,	902.000	15,336	XXX	16,339		4,694			4,694		16,339		(1,003)	(1,003)	24	XXX	L
701094104	PARKER-HANNIFIN CORP		09/24/2019	INVESTMENT TECH GROUP INC	22.000	3,929	XXX	3,079	3,740	(661)			(661)		3,079		850	850	19	XXX	L
704326107	PAYCHEX INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,570	XXX	4,911	6,583	(1,672)			(1,672)		4,911		1,659	1,659	50	XXX	L
70450Y103	PAYPAL HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	240.000	24,880	XXX	9,582	27,470	(17,889)			(17,889)		9,582		15,298	15,298		XXX	L
69327R101	PDC ENERGY INC		09/25/2019	MORGAN STANLEY & CO INC,	154.000	4,591	XXX	7,545	5,553	1,992			1,992		7,545		(2,954)	(2,954)		XXX	L
G7S00T104	PENTAIR PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,476	XXX	1,513	1,488	25			25		1,513		(38)	(38)	7	XXX	L
713448108	PEPSICO INC		09/24/2019	INVESTMENT TECH GROUP INC	290.000	39,304	XXX	30,417	38,028	(7,611)			(7,611)		30,417		8,887	8,887		XXX	L
714046109	PERKINELMER INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,531	XXX	1,568	2,890	(1,322)			(1,322)		1,568		963	963	2	XXX	L
G97822103	PERRIGO CO PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,619	XXX	1,569	1,429	140			140		1,569		50	50	5	XXX	L
717081103	PFIZER INC		09/24/2019	INVESTMENT TECH GROUP INC	1,160.000	42,068	XXX	37,736	50,251	(12,515)			(12,515)		37,736		4,332	4,332	418	XXX	L
718172109	PHILIP MORRIS INTERNATIONAL IN		09/24/2019	INVESTMENT TECH GROUP INC	310.000	22,200	XXX	28,460	24,344	4,115			4,115		28,460		(6,259)	(6,259)	345	XXX	L
718546104	PHILLIPS 66		09/24/2019	INVESTMENT TECH GROUP INC	90.000	9,324	XXX	7,792	8,419	(627)			(627)		7,792		1,533	1,533	81	XXX	L
723484101	PINNACLE WEST CAPITAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,964	XXX	1,751	1,882	(131)			(131)		1,751		213	213	15	XXX	L
723787107	PIONEER NATURAL RESOURCES CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,946	XXX	5,446	4,616	830			830		5,446		(1,500)	(1,500)		XXX	L
72703H101	PLANET FITNESS INC		09/25/2019	MORGAN STANLEY & CO INC,	71.000	4,342	XXX	1,447	5,143	(3,696)			(3,696)		1,447		2,895	2,895		XXX	L
693475105	PNC FINANCIAL SERVICES GROUP I		09/24/2019	INVESTMENT TECH GROUP INC	80.000	11,253	XXX	9,256	10,982	(1,727)			(1,727)		9,256		1,997	1,997	92	XXX	L
733174700	POPULAR INC	C	09/25/2019	MORGAN STANLEY & CO INC,	149.000	8,083	XXX	6,160	8,082	(1,922)			(1,922)		6,160		1,923	1,923	40	XXX	L

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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 Administrative Symbol/ Market Indicator (a)
693506107	PPG INDUSTRIES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,994	XXX	5,690	7,003	(1,313)			(1,313)		5,690		1,304	1,304	31	XXX	L
69351T106	PPL CORP		09/24/2019	INVESTMENT TECH GROUP INC	190.000	6,003	XXX	6,507	5,892	615			615		6,507		(504)	(504)	78	XXX	L
69354N106	PRA GROUP INC		09/25/2019	MORGAN STANLEY & CO INC,	172.000	6,042	XXX	6,059	4,840	1,219			1,219		6,059		(17)	(17)		XXX	L
74251V102	PRINCIPAL FINANCIAL GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	3,964	XXX	4,041	4,054	(13)			(13)		4,041		(78)	(78)	39	XXX	L
742718109	PROCTER & GAMBLE CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	520.000	64,615	XXX	43,872	57,018	(13,146)			(13,146)		43,872		20,743	20,743	388	XXX	L
743315103	PROGRESSIVE CORP/THE		09/24/2019	INVESTMENT TECH GROUP INC	110.000	8,412	XXX	3,907	8,792	(4,886)			(4,886)		3,907		4,505	4,505	11	XXX	L
74340W103	PROLOGIS INC		09/24/2019	INVESTMENT TECH GROUP INC	100.000	8,442	XXX	5,229	8,010	(2,781)			(2,781)		5,229		3,213	3,213		XXX	L
744320102	PRUDENTIAL FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	6,244	XXX	7,263	7,070	193			193		7,263		(1,019)	(1,019)	70	XXX	L
744573106	PUBLIC SERVICE ENTERPRISE GROU		09/24/2019	INVESTMENT TECH GROUP INC	130.000	8,110	XXX	5,721	7,647	(1,925)			(1,925)		5,721		2,389	2,389	61	XXX	L
74460D109	PUBLIC STORAGE		09/24/2019	INVESTMENT TECH GROUP INC	30.000	7,414	XXX	6,634	7,145	(511)			(511)		6,634		780	780	60	XXX	L
745867101	PULTEGROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	2,887	XXX	1,485	2,530	(1,044)			(1,044)		1,485		1,402	1,402	9	XXX	L
693656100	PVH CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,706	XXX	1,815	1,893	(78)			(78)		1,815		(109)	(109)	1	XXX	L
N72482123	QIAGEN NV	C	09/25/2019	MORGAN STANLEY & CO INC,	169.000	5,497	XXX	4,610	6,853	(2,243)			(2,243)		4,610		887	887		XXX	L
74736K101	QORVO INC		09/24/2019	INVESTMENT TECH GROUP INC	195.000	14,912	XXX	9,884	12,989	(3,104)			(3,104)		9,884		5,028	5,028		XXX	L
747525103	QUALCOMM INC		09/24/2019	INVESTMENT TECH GROUP INC	250.000	18,823	XXX	16,456	19,018	(2,561)			(2,561)		16,456		2,367	2,367		XXX	L
74762E102	QUANTA SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,506	XXX	1,381	1,528	(147)			(147)		1,381		125	125	2	XXX	L
74834L100	QUEST DIAGNOSTICS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,130	XXX	1,836	2,036	(200)			(200)		1,836		294	294	11	XXX	L
751212101	RALPH LAUREN CORP		09/24/2019	INVESTMENT TECH GROUP INC	10.000	924	XXX	908	1,136	(228)			(228)		908		16	16	7	XXX	L
754730109	RAYMOND JAMES FINANCIAL INC		09/24/2019	INVESTMENT TECH GROUP INC	117.000	9,842	XXX	8,536	9,892	(1,356)			(1,356)		8,536		1,306	1,306	40	XXX	L
755111507	RAYTHEON CO		09/24/2019	INVESTMENT TECH GROUP INC	54.000	10,589	XXX	7,723	9,390	(1,666)			(1,666)		7,723		2,866	2,866	51	XXX	L
756109104	REALTY INCOME CORP		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,320	XXX	3,976	4,828	(852)			(852)		3,976		1,343	1,343	48	XXX	L
756577102	RED HAT INC		07/09/2019	NON-BROKER TRADE	47.000	8,930	XXX	4,038	8,637	(4,787)			(4,787)		4,038		4,892	4,892		XXX	L
758849103	REGENCY CENTERS CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,709	XXX	2,680	2,670	10			10		2,680		29	29	23	XXX	L
75886F107	REGENERON PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	16.000	4,654	XXX	6,006	5,008	998			998		6,006		(1,352)	(1,352)		XXX	L
7591EP100	REGIONS FINANCIAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	230.000	3,649	XXX	3,268	3,436	(168)			(168)		3,268		381	381	32	XXX	L
760759100	REPUBLIC SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,226	XXX	3,429	5,198	(1,770)			(1,770)		3,429		1,797	1,797	23	XXX	L
761152107	RESMED INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,080	XXX	2,393	3,661	(1,268)			(1,268)		2,393		1,687	1,687	12	XXX	L
770323103	ROBERT HALF INTERNATIONAL INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,629	XXX	1,463	1,710	(247)			(247)		1,463		166	166	9	XXX	L
773903109	ROCKWELL AUTOMATION INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,255	XXX	2,691	3,277	(585)			(585)		2,691		564	564	19	XXX	L
775133101	ROGERS CORP		09/25/2019	MORGAN STANLEY & CO INC,	71.000	9,821	XXX	5,167	12,253	(7,086)			(7,086)		5,167		4,653	4,653		XXX	L
776696106	ROPER TECHNOLOGIES INC		09/24/2019	INVESTMENT TECH GROUP INC	21.000	7,546	XXX	3,851	7,691	(3,841)			(3,841)		3,851		3,695	3,695	10	XXX	L
778296103	ROSS STORES INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	7,541	XXX	4,647	6,938	(2,292)			(2,292)		4,647		2,895	2,895		XXX	L

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	30.000	3,259	XXX	2,487	3,636	(1,149)			(1,149)		2,487		772	772	21	XXX	L
78409V104	S&P GLOBAL INC		09/24/2019	INVESTMENT TECH GROUP INC	48.000	12,109	XXX	5,241	10,934	(5,693)			(5,693)		5,241		6,868	6,868	27	XXX	L
79466L302	SALESFORCE.COM INC		09/24/2019	INVESTMENT TECH GROUP INC	180.000	27,394	XXX	13,364	27,311	(13,947)			(13,947)		13,364		14,030	14,030		XXX	L
800677106	SANGAMO THERAPEUTICS INC		09/25/2019	MORGAN STANLEY & CO INC,	140.000	1,394	XXX	443	1,508	(1,065)			(1,065)		443		952	952		XXX	L
78410G104	SBA COMMUNICATIONS CORP		09/24/2019	INVESTMENT TECH GROUP INC	23.000	5,898	XXX	3,471	5,171	(1,701)			(1,701)		3,471		2,427	2,427		XXX	L
806857108	SCHLUMBERGER LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	240.000	8,540	XXX	20,176	9,538	10,638			10,638		20,176		(11,635)	(11,635)	120	XXX	L
G7945M107	SEAGATE TECHNOLOGY PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,601	XXX	1,903	2,356	(453)			(453)		1,903		698	698	25	XXX	L
81211K100	SEALED AIR CORP		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,651	XXX	1,818	1,711	107			107		1,818		(167)	(167)	6	XXX	L
816851109	SEMPRA ENERGY		09/24/2019	INVESTMENT TECH GROUP INC	80.000	11,528	XXX	8,600	9,621	(2,395)			(2,395)		8,600		2,928	2,928	77	XXX	L
816850101	SEMTECH CORP		09/25/2019	MORGAN STANLEY & CO INC,	221.000	10,208	XXX	6,886	10,619	(3,733)			(3,733)		6,886		3,323	3,323		XXX	L
824348106	SHERWIN-WILLIAMS CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	16.000	8,667	XXX	4,326	7,333	(3,007)			(3,007)		4,326		4,341	4,341	18	XXX	L
826919102	SILICON LABORATORIES INC		09/25/2019	MORGAN STANLEY & CO INC,	40.000	4,465	XXX	2,537	4,136	(1,599)			(1,599)		2,537		1,928	1,928		XXX	L
828806109	SIMON PROPERTY GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	9,226	XXX	10,575	9,586	989			989		10,575		(1,349)	(1,349)	126	XXX	L
83088M102	SKYWORKS SOLUTIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,394	XXX	2,284	2,318	(34)			(34)		2,284		110	110	13	XXX	L
78440X101	SL GREEN REALTY CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	1,613	XXX	2,113	1,607	506			506		2,113		(500)	(500)	17	XXX	L
78454L100	SM ENERGY CO		09/25/2019	MORGAN STANLEY & CO INC,	201.000	2,146	XXX	6,248	2,517	3,732			3,732		6,248		(4,103)	(4,103)		XXX	L
833034101	SNAP-ON INC		09/24/2019	INVESTMENT TECH GROUP INC	18.000	2,764	XXX	2,966	2,982	(15)			(15)		2,966		(202)	(202)	17	XXX	L
842587107	SOUTHERN CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	190.000	11,804	XXX	9,362	10,503	(1,141)			(1,141)		9,362		2,442	2,442	118	XXX	L
844741108	SOUTHWEST AIRLINES CO		09/24/2019	INVESTMENT TECH GROUP INC	110.000	5,999	XXX	5,533	5,586	(52)			(52)		5,533		465	465	20	XXX	L
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	136.000	6,748	XXX	5,757	7,835	(2,078)			(2,078)		5,757		992	992	14	XXX	L
854502101	STANLEY BLACK & DECKER INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,164	XXX	3,453	4,338	(885)			(885)		3,453		711	711	21	XXX	L
855244109	STARBUCKS CORP		09/23/2019	INVESTMENT TECH GROUP INC	270.000	24,330	XXX	15,229	22,634	(7,405)			(7,405)		15,229		9,101	9,101	97	XXX	L
857477103	STATE STREET CORP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	3,546	XXX	4,640	3,364	1,276			1,276		4,640		(1,094)	(1,094)	28	XXX	L
G8473T100	STERIS PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	47.000	6,813	XXX	3,060		(3,937)			(3,937)		3,060		3,753	3,753		XXX	L
86183P102	STONERIDGE INC		09/25/2019	MORGAN STANLEY & CO INC,	87.000	2,602	XXX	2,537		(208)			(208)		2,537		65	65		XXX	L
863667101	STRYKER CORP		09/24/2019	INVESTMENT TECH GROUP INC	64.000	13,957	XXX	7,720	13,157	(5,438)			(5,438)		7,720		6,238	6,238	33	XXX	L
867914103	SUNTRUST BANKS INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	6,035	XXX	4,906	5,657	(751)			(751)		4,906		1,129	1,129	50	XXX	L
78486Q101	SVB FINANCIAL GROUP		09/24/2019	INVESTMENT TECH GROUP INC	8.000	1,678	XXX	2,135	1,797	338			338		2,135		(457)	(457)		XXX	L
871503108	SYMANTEC CORP		09/24/2019	INVESTMENT TECH GROUP INC	120.000	2,823	XXX	2,896	2,611	285			285		2,896		(73)	(73)	9	XXX	L
87165B103	SYNCHRONY FINANCIAL		09/24/2019	INVESTMENT TECH GROUP INC	130.000	4,380	XXX	4,683	4,507	176			176		4,683		(303)	(303)	29	XXX	L
871607107	SYNOPSYS INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	4,097	XXX	2,146	3,861	(1,714)			(1,714)		2,146		1,951	1,951		XXX	L

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
871829107	SYSCO CORP		09/24/2019	INVESTMENT TECH GROUP INC	100.000	7,889	XXX	5,602	7,072	(1,470)			(1,470)		5,602		2,287	2,287	39	XXX	L
74144T108	T ROWE PRICE GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	4,590	XXX	3,023	4,388	(1,365)			(1,365)		3,023		1,566	1,566		XXX	L
87403A107	TAILORED BRANDS INC		09/12/2019	CREDIT SUISSE, NEW YORK (	525.000	2,467	XXX	9,738	3,029	6,709			6,709		9,738		(7,271)	(7,271)	70	XXX	L
874054109	TAKE-TWO INTERACTIVE SOFTWARE		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,500	XXX	2,121	2,271	(149)			(149)		2,121		379	379		XXX	L
875372203	TANDEM DIABETES CARE INC		09/25/2019	MORGAN STANLEY & CO INC,	341.000	21,953	XXX	682	22,001	(21,319)			(21,319)		682		21,271	21,271		XXX	L
876030107	TAPESTRY INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,755	XXX	2,445	2,221	224			224		2,445		(691)	(691)	47	XXX	L
87612E106	TARGET CORP		09/24/2019	INVESTMENT TECH GROUP INC	110.000	11,852	XXX	7,999	9,527	(1,528)			(1,528)		7,999		3,853	3,853	73	XXX	L
H84989104	TE CONNECTIVITY LTD	C	09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,505	XXX	4,194	5,747	(1,552)			(1,552)		4,194		1,310	1,310	28	XXX	L
G87110105	TECHNIPFMC PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	295.000	7,059	XXX	8,797	7,652	1,145			1,145		8,797		(1,738)	(1,738)	33	XXX	L
879369106	TELEFLEX INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	3,445	XXX	3,010		(301)			(301)		3,010		435	435	3	XXX	L
88224Q107	TEXAS CAPITAL BANCSHARES INC		09/25/2019	MORGAN STANLEY & CO INC,	84.000	4,669	XXX	4,994	5,155	(161)			(161)		4,994		(325)	(325)		XXX	L
882508104	TEXAS INSTRUMENTS INC		09/24/2019	INVESTMENT TECH GROUP INC	190.000	24,001	XXX	14,095	21,804	(7,709)			(7,709)		14,095		9,906	9,906	146	XXX	L
883203101	TEXTRON INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,522	XXX	2,421	2,652	(231)			(231)		2,421		100	100	1	XXX	L
88338N107	THERAPEUTICSMD INC		09/25/2019	MORGAN STANLEY & CO INC,	2,061.000	8,195	XXX	10,504		5,146			5,146		10,504		(2,310)	(2,310)		XXX	L
883556102	THERMO FISHER SCIENTIFIC INC		09/24/2019	INVESTMENT TECH GROUP INC	81.000	23,213	XXX	11,466	23,788	(12,322)			(12,322)		11,466		11,747	11,747	15	XXX	L
886547108	TIFFANY & CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,724	XXX	2,903	2,809	94			94		2,903		(179)	(179)	17	XXX	L
88870P106	TIVO CORP		09/25/2019	MORGAN STANLEY & CO INC,	1,086.000	8,702	XXX	10,219	8,004	2,215			2,215		10,219		(1,518)	(1,518)	87	XXX	L
872540109	TJX COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	240.000	13,278	XXX	9,091	12,691	(3,600)			(3,600)		9,091		4,187	4,187	55	XXX	L
872590104	T-MOBILE US INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	5,569	XXX	5,598							5,598		(29)	(29)		XXX	L
891906109	TOTAL SYSTEM SERVICES INC		09/18/2019	MERGER	40.000	2,040	XXX	1,975	5,131	(3,156)			(3,156)		1,975		65	65	5	XXX	L
892356106	TRACTOR SUPPLY CO		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,746	XXX	2,273	3,264	(991)			(991)		2,273		473	473	11	XXX	L
893641100	TRANSDIGM GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	5,268	XXX	2,503	4,838	(2,335)			(2,335)		2,503		2,765	2,765	300	XXX	L
H8817H100	TRANSOCEAN LTD	C	09/25/2019	MORGAN STANLEY & CO INC,	1,494.000	7,851	XXX	16,384	9,577	6,808			6,808		16,384		(8,534)	(8,534)		XXX	L
89417E109	TRAVELERS COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	70.000	10,286	XXX	8,573	10,466	(1,893)			(1,893)		8,573		1,713	1,713	57	XXX	L
89531P105	TREX CO INC		09/25/2019	MORGAN STANLEY & CO INC,	149.000	13,097	XXX	5,066	10,683	(5,617)			(5,617)		5,066		8,031	8,031		XXX	L
896945201	TRIPADVISOR INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	1,139	XXX	1,404	1,389	15			15		1,404		(264)	(264)		XXX	L
G9087Q102	TRONOX HOLDINGS PLC		09/25/2019	MORGAN STANLEY & CO INC,	435.000	3,799	XXX	4,728		(831)			(831)		4,728		(929)	(929)	20	XXX	L
901109108	TUTOR PERINI CORP		09/25/2019	MORGAN STANLEY & CO INC,	1,729.000	23,648	XXX	42,552	23,981	18,571			18,571		42,552		(18,904)	(18,904)		XXX	L
90184L102	TWITTER INC		09/24/2019	INVESTMENT TECH GROUP INC	150.000	6,220	XXX	6,892	5,235	1,657			1,657		6,892		(672)	(672)		XXX	L
902494103	TYSON FOODS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,179	XXX	3,732	4,844	(1,112)			(1,112)		3,732		1,447	1,447	23	XXX	L
902653104	UDR INC		09/24/2019	INVESTMENT TECH GROUP INC	80.000	3,860	XXX	2,872	3,591	(720)			(720)		2,872		989	989	27	XXX	L
90384S303	ULTA SALON COSMETICS & FRAGRAN		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,392	XXX	2,563	3,469	(906)			(906)		2,563		(171)	(171)		XXX	L

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90385V107	ULTRA CLEAN HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	89.000	1,286	XXX	1,073							1,073		213	213		XXX	L
904311107	UNDER ARMOUR INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	1,354	XXX	2,053	1,775	279			279		2,053		(699)	(699)		XXX	L
907818108	UNION PACIFIC CORP		09/24/2019	INVESTMENT TECH GROUP INC	150.000	24,803	XXX	15,626	25,367	(9,741)			(9,741)		15,626		9,178	9,178		XXX	L
910047109	UNITED CONTINENTAL HOLDINGS IN		09/24/2019	INVESTMENT TECH GROUP INC	409.000	36,448	XXX	28,334	35,808	(7,474)			(7,474)		28,334		8,114	8,114		XXX	L
911312106	UNITED PARCEL SERVICE INC		09/24/2019	INVESTMENT TECH GROUP INC	130.000	15,372	XXX	14,945	13,425	1,520			1,520		14,945		426	426	125	XXX	L
911363109	UNITED RENTALS INC		09/24/2019	INVESTMENT TECH GROUP INC	21.000	2,626	XXX	2,227	2,785	(558)			(558)		2,227		399	399		XXX	L
913017109	UNITED TECHNOLOGIES CORP		09/24/2019	INVESTMENT TECH GROUP INC	150.000	20,334	XXX	16,532	19,530	(2,998)			(2,998)		16,532		3,802	3,802	110	XXX	L
91324P102	UNITEDHEALTH GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	199.000	44,612	XXX	31,942	48,558	(16,616)			(16,616)		31,942		12,671	12,671		XXX	L
91347P105	UNIVERSAL DISPLAY CORP		09/06/2019	LIQUIDNET INC, NEW YORK	127.000	24,331	XXX	6,850	23,884	(17,033)			(17,033)		6,850		17,481	17,481		XXX	L
913483103	UNIVERSAL ELECTRONICS INC		09/25/2019	MORGAN STANLEY & CO INC,	179.000	9,188	XXX	11,115	7,343	3,773			3,773		11,115		(1,927)	(1,927)		XXX	L
913903100	UNIVERSAL HEALTH SERVICES INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	1,484	XXX	1,068	1,304	(236)			(236)		1,068		416	416	2	XXX	L
91529Y106	UNUM GROUP		09/24/2019	INVESTMENT TECH GROUP INC	60.000	1,764	XXX	2,628	2,013	615			615		2,628		(863)	(863)	17	XXX	L
902973304	US BANCORP		09/24/2019	INVESTMENT TECH GROUP INC	300.000	16,614	XXX	15,380	15,720	(340)			(340)		15,380		1,234	1,234	111	XXX	L
G9402V109	VALARIS PLC	C	09/25/2019	MORGAN STANLEY & CO INC,	402.000	2,358	XXX	7,907							7,907		(5,549)	(5,549)		XXX	L
91913Y100	VALERO ENERGY CORP		09/24/2019	INVESTMENT TECH GROUP INC	80.000	6,663	XXX	5,469	6,849	(1,380)			(1,380)		5,469		1,194	1,194	72	XXX	L
92220P105	VARIAN MEDICAL SYSTEMS INC		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,335	XXX	1,597	2,723	(1,125)			(1,125)		1,597		737	737		XXX	L
922417100	VEECO INSTRUMENTS INC		09/09/2019	OPPENHEIMER & CO INC, NEW	937.000	10,624	XXX	9,604	11,450	(1,846)			(1,846)		6,943		3,680	3,680		XXX	L
92276F100	VENTAS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	4,358	XXX	3,705	4,101	(396)			(396)		3,705		653	653	48	XXX	L
92343E102	VERISIGN INC		09/24/2019	INVESTMENT TECH GROUP INC	30.000	5,621	XXX	3,109	6,275	(3,166)			(3,166)		3,109		2,512	2,512		XXX	L
92345Y106	VERISK ANALYTICS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	6,321	XXX	3,273	5,858	(2,586)			(2,586)		3,273		3,048	3,048	10	XXX	L
92343V104	VERIZON COMMUNICATIONS INC		09/24/2019	INVESTMENT TECH GROUP INC	800.000	48,538	XXX	43,072	45,704	(2,632)			(2,632)		43,072		5,466	5,466	482	XXX	L
92532F100	VERTEX PHARMACEUTICALS INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	8,619	XXX	3,713	9,169	(5,456)			(5,456)		3,713		4,906	4,906		XXX	L
918204108	VF CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,321	XXX	2,537	4,368	(1,831)			(1,831)		2,537		1,784	1,784	22	XXX	L
92553P201	VIACOM INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	2,194	XXX	3,182	2,688	494			494		3,182		(989)	(989)	18	XXX	L
92826C839	VISA INC		09/24/2019	INVESTMENT TECH GROUP INC	361.000	63,082	XXX	28,372	62,652	(34,279)			(34,279)		28,372		34,710	34,710	90	XXX	L
928377100	VISTA OUTDOOR INC		09/06/2019	LIQUIDNET INC, NEW YORK	1,645.000	11,332	XXX	25,808	14,608	11,200			11,200		25,808		(14,475)	(14,475)		XXX	L
929042109	VORNADO REALTY TRUST		09/24/2019	INVESTMENT TECH GROUP INC	40.000	2,485	XXX	3,345	2,564	781			781		3,345		(860)	(860)	26	XXX	L
929160109	VULCAN MATERIALS CO		09/24/2019	INVESTMENT TECH GROUP INC	20.000	3,003	XXX	2,540	2,746	(206)			(206)		2,540		463	463	6	XXX	L
92927K102	WABCO HOLDINGS INC		09/25/2019	MORGAN STANLEY & CO INC,	24.000	3,218	XXX	2,453	3,182	(729)			(729)		2,453		764	764		XXX	L
929740108	WABTEC CORP		09/24/2019	INVESTMENT TECH GROUP INC	30.000	2,160	XXX	2,196		43			43		2,196		(35)	(35)	4	XXX	L
931427108	WALGREENS BOOTS ALLIANCE INC		09/24/2019	INVESTMENT TECH GROUP INC	160.000	8,564	XXX	13,362	8,747	4,614			4,614		13,362		(4,798)	(4,798)	73	XXX	L
931142103	WAL-MART STORES INC		09/24/2019	INVESTMENT TECH GROUP INC	280.000	33,247	XXX	19,433	30,937	(11,504)			(11,504)		19,433		13,813	13,813	148	XXX	L

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)
94106L109	WASTE MANAGEMENT INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	8,070	XXX	4,980	8,076	(3,096)			(3,096)		4,980		3,090	3,090	36	XXX	L
941848103	WATERS CORP		09/24/2019	INVESTMENT TECH GROUP INC	15.000	3,327	XXX	2,019	3,229	(1,210)			(1,210)		2,019		1,308	1,308		XXX	L
942622200	WATSCO INC		09/25/2019	MORGAN STANLEY & CO INC,	41.000	6,780	XXX	6,159	6,705	(546)			(546)		6,159		621	621	66	XXX	L
947890109	WEBSTER FINANCIAL CORP		09/25/2019	MORGAN STANLEY & CO INC,	97.000	4,622	XXX	4,961	4,634	328			328		4,961		(339)	(339)	39	XXX	L
92939U106	WEC ENERGY GROUP INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	5,709	XXX	3,520	5,002	(1,482)			(1,482)		3,520		2,190	2,190	35	XXX	L
94946T106	WELLCARE HEALTH PLANS INC		09/24/2019	INVESTMENT TECH GROUP INC	10.000	2,678	XXX	3,063	2,851	213			213		3,063		(386)	(386)		XXX	L
949746101	WELLS FARGO & CO		09/24/2019	INVESTMENT TECH GROUP INC	840.000	41,004	XXX	45,847	39,749	6,098			6,098		45,847		(4,842)	(4,842)	428	XXX	L
95040Q104	WELLTOWER INC		09/24/2019	INVESTMENT TECH GROUP INC	70.000	6,236	XXX	4,630	5,707	(1,077)			(1,077)		4,630		1,606	1,606	61	XXX	L
958102105	WESTERN DIGITAL CORP		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,997	XXX	3,404	2,378	1,027			1,027		3,404		(408)	(408)	25	XXX	L
959802109	WESTERN UNION CO/THE		09/24/2019	INVESTMENT TECH GROUP INC	150.000	3,292	XXX	3,274	2,984	291			291		3,274		17	17	30	XXX	L
96145D105	WESTROCK CO		09/24/2019	INVESTMENT TECH GROUP INC	40.000	1,437	XXX	2,053	1,459	595			595		2,053		(617)	(617)	18	XXX	L
962166104	WEYERHAEUSER CO		09/24/2019	INVESTMENT TECH GROUP INC	130.000	3,592	XXX	3,947	3,424	523			523		3,947		(355)	(355)	44	XXX	L
963320106	WHIRLPOOL CORP		09/24/2019	INVESTMENT TECH GROUP INC	20.000	2,987	XXX	3,669	2,847	822			822		3,669		(682)	(682)	24	XXX	L
969457100	WILLIAMS COS INC/THE		09/24/2019	INVESTMENT TECH GROUP INC	140.000	3,387	XXX	4,337	3,926	411			411		4,337		(950)	(950)		XXX	L
G96629103	WILLIS TOWERS WATSON PLC	C	09/24/2019	INVESTMENT TECH GROUP INC	24.000	4,732	XXX	2,929	4,597	(1,668)			(1,668)		2,929		1,802	1,802	12	XXX	L
084423102	WR BERKLEY CORP		09/25/2019	MORGAN STANLEY & CO INC,	114.000	8,231	XXX	4,740	7,516	(2,776)			(2,776)		4,740		3,491	3,491	70	XXX	L
384802104	WW GRAINGER INC		09/24/2019	INVESTMENT TECH GROUP INC	9.000	2,577	XXX	2,093	2,414	(321)			(321)		2,093		484	484	13	XXX	L
983134107	WYNN RESORTS LTD		09/24/2019	INVESTMENT TECH GROUP INC	21.000	2,332	XXX	1,914	2,604	(689)			(689)		1,914		417	417	21	XXX	L
98389B100	XCEL ENERGY INC		09/24/2019	INVESTMENT TECH GROUP INC	120.000	7,871	XXX	4,906	7,139	(2,233)			(2,233)		4,906		2,965	2,965	49	XXX	L
984121608	XEROX CORP		08/01/2019	MERGER	47.000	1,152	XXX	1,152	1,664	(513)			(513)		1,152				12	XXX	L
98421M106	XEROX HOLDINGS CORP		09/24/2019	INVESTMENT TECH GROUP INC	47.000	1,389	XXX	1,157							1,157		232	232		XXX	L
983919101	XILINX INC		09/24/2019	INVESTMENT TECH GROUP INC	50.000	4,820	XXX	3,027	5,896	(2,869)			(2,869)		3,027		1,793	1,793	19	XXX	L
98419M100	XYLEM INC/NY		09/24/2019	INVESTMENT TECH GROUP INC	50.000	3,855	XXX	2,489	4,182	(1,693)			(1,693)		2,489		1,367	1,367	12	XXX	L
988498101	YUM! BRANDS INC		09/24/2019	INVESTMENT TECH GROUP INC	60.000	6,762	XXX	3,827	6,640	(2,813)			(2,813)		3,827		2,935	2,935	25	XXX	L
98956P102	ZIMMER BIOMET HOLDINGS INC		09/24/2019	INVESTMENT TECH GROUP INC	40.000	5,617	XXX	4,136	4,710	(573)			(573)		4,136		1,481	1,481	10	XXX	L
989701107	ZIONS BANCORPORATION		09/24/2019	INVESTMENT TECH GROUP INC	50.000	2,185	XXX	2,137	2,299	(162)			(162)		2,137		47	47	17	XXX	L
98978V103	ZOETIS INC		09/24/2019	INVESTMENT TECH GROUP INC	90.000	11,268	XXX	4,821	10,214	(5,394)			(5,394)		4,821		6,448	6,448	15	XXX	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	6,153,712	XXX	4,848,877	5,925,697	(1,257,413)			(1,257,413)		4,824,612		1,329,100	1,329,100	24,373	XXX	XXX
Common Stocks - Mutual Funds																					
411511306	HARBOR INTERNATIONAL-INST		09/23/2019	NON-BROKER TRADE	32,328.826	1,226,556	XXX	1,585,110	1,231,082	354,029			354,029		1,585,110		(358,555)	(358,555)		XXX	L
411511801	HARBOR INTL GROWTH-INST		09/23/2019	NON-BROKER TRADE	84,248.921	1,309,228	XXX	1,031,333	1,315,126	(283,793)			(283,793)		1,031,333		277,895	277,895		XXX	L
9299999 Subtotal - Common Stocks - Mutual Funds					XXX	2,535,784	XXX	2,616,443	2,546,207	70,236			70,236		2,616,443		(80,659)	(80,659)		XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	8,689,496	XXX	7,465,320	8,471,905	(1,187,177)			(1,187,177)		7,441,055		1,248,441	1,248,441	24,373	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	8,689,496	XXX	7,465,320	8,471,905	(1,187,177)			(1,187,177)		7,441,055		1,248,441	1,248,441	24,373	XXX	XXX

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 Admini-strative Symbol/ Market Indicator (a)
9899999 Subtotal - Preferred and Common Stocks					XXX	8,689,496	XXX	7,465,320	8,471,905	(1,187,177)			(1,187,177)		7,441,055		1,248,441	1,248,441	24,373	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	27,811,293	XXX	26,088,632	23,052,563	(1,187,177)	(20,383)		(1,207,559)		25,901,415		1,904,448	1,904,448	286,233	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						31,909,590	28,925,798	26,947,604	XXX
Huntington Bank	Maumee, OH						129,706	88,515	151,865	XXX
Huntington Bank	Maumee, OH						(163,593)	(114,926)	(175,724)	XXX
Bank of America	Wilmington, DE						1,361,276	140,310	313,310	XXX
Mellon Bank	Pittsburg, PA						(49)	(49)	2,537,978	XXX
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX						XXX
0199999 Totals - Open Depositories			XXX	XXX			33,236,930	29,039,648	29,775,033	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			33,236,930	29,039,648	29,775,033	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX				XXX
0599999 Total Cash			XXX	XXX			33,236,930	29,039,648	29,775,033	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% 12/12/19	O	09/20/2019	0.000	12/12/2019	19,926		7
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						19,926		7
0599999 Subtotal - Bonds - U.S. Governments						19,926		7
7799999 Subtotal - Bonds - Total Bonds - Issuer Obligations						19,926		7
8399999 Subtotal - Bonds - Total Bonds						19,926		7
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES	O	09/30/2019	2.000	X X X	23,135,527		3,644
60934N104	FEDERATED GOVT OBLIGATIONS FUND	O	09/30/2019	0.500	X X X	696,973		71
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						23,832,500		3,715
8899999 Total - Cash Equivalents						23,852,425		3,722

11518201936500103 2019 Document Code: 365

MEDICARE PART D COVERAGE SUPPLEMENT
(Net of Reinsurance)

NAIC Group Code: 1212 **NAIC Company Code: 11518**

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX	39,461	XXX	39,461
2. Earned Premiums		XXX	39,461	XXX	XXX
3. Claims Paid		XXX	36,204	XXX	36,204
4. Claims Incurred		XXX	29,415	XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - change		XXX		XXX	XXX
7. Expenses Paid		XXX	3,356	XXX	3,356
8. Expenses Incurred		XXX	3,356	XXX	XXX
9. Underwriting Gain or Loss		XXX	6,690	XXX	XXX
10. Cash Flow Results	XXX	XXX	XXX	XXX	(99)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $.........(9,911) due from CMS or $..............0 due to CMS

INDEX TO HEALTH QUARTERLY STATEMENT

INDEX TO HEALTH QUARTERLY STATEMENT