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QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Web Site Address www.paramounthealthcare.com

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

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

OFFICERS

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

OTHERS

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

DIRECTORS OR TRUSTEES

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

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 ______, 2020

a. Is this an original filing? Yes[X] No[ ]
b. If no, 1. State the amendment number ______
2. Date filed ______
3. Number of pages attached ______

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	200,293,788		200,293,788	181,932,739
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	7,847,927		7,847,927	19,798,228
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 $...............0 encumbrances)				
5.	Cash ($......59,315,155), cash equivalents ($.......4,671,771) and short-term investments ($.......3,183,739)	67,170,665		67,170,665	57,656,310
6.	Contract loans (including $...............0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	1,176,452		1,176,452	11,621
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	276,488,832		276,488,832	259,398,898
13.	Title plants less $...............0 charged off (for Title insurers only)				
14.	Investment income due and accrued	1,076,990		1,076,990	1,015,587
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	18,010,770		18,010,770	17,658,721
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...............0 earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($...............0) and contracts subject to redetermination ($...............0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				247,368
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($...............0)				
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				500,146
24.	Health care ($.......8,962,832) and other amounts receivable	10,162,832	1,200,000	8,962,832	15,087,186
25.	Aggregate write-ins for other-than-invested assets	40,145,729	7,250	40,138,479	28,565,990
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	345,885,153	1,207,250	344,677,903	322,473,896
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	345,885,153	1,207,250	344,677,903	322,473,896
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	Prepaid and other	7,250	7,250		
2502.	ODM receivable	40,138,479		40,138,479	28,565,990
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	40,145,729	7,250	40,138,479	28,565,990

LIABILITIES, CAPITAL AND SURPLUS

		Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...............0 reinsurance ceded)	149,931,387		149,931,387	127,827,596
2.	Accrued medical incentive pool and bonus amounts	4,122,561		4,122,561	6,414,862
3.	Unpaid claims adjustment expenses	2,739,000		2,739,000	2,507,000
4.	Aggregate health policy reserves, including the liability of $...............0 for medical loss ratio rebate per the Public Health Service Act				
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance				
9.	General expenses due or accrued	28,179,396		28,179,396	29,568,478
10.1	Current federal and foreign income tax payable and interest thereon (including $...............0 on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	2,360,833		2,360,833	3,280,722
13.	Remittances and items not allocated				
14.	Borrowed money (including $...............0 current) and interest thereon $...............0 (including $...............0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	7,866,895		7,866,895	9,101,345
16.	Derivatives				
17.	Payable for securities	4,840,161		4,840,161	1,263,187
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($...............0 authorized reinsurers, $...............0 unauthorized reinsurers and $...............0 certified reinsurers)				
20.	Reinsurance in unauthorized and certified ($...............0) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans				
23.	Aggregate write-ins for other liabilities (including $...............0 current)				
24.	Total liabilities (Lines 1 to 23)	200,040,233		200,040,233	179,963,190
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	131,621,685	131,621,685
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	13,015,985	10,889,021
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	144,637,670	142,510,706
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	344,677,903	322,473,896
	DETAILS OF WRITE-INS				
2301.					
2302.					
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.		XXX	XXX		
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date 1 Uncovered	Current Year To Date 2 Total	Prior Year To Date 3 Total	Prior Year Ended December 31 4 Total
1.	Member Months	XXX	641,265	714,311	2,820,173
2.	Net premium income (including $..............0 non-health premium income)	XXX	394,644,540	341,314,453	1,493,079,936
3.	Change in unearned premium reserves and reserves for rate credits	XXX			
4.	Fee-for-service (net of $..............0 medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX			
7.	Aggregate write-ins for other non-health revenues	XXX			
8.	Total revenues (Lines 2 to 7)	XXX	394,644,540	341,314,453	1,493,079,936
Hospital and Medical:					
9.	Hospital/medical benefits		250,082,579	244,692,522	999,787,218
10.	Other professional services		674,399	895,601	5,772,048
11.	Outside referrals				
12.	Emergency room and out-of-area		15,255,254	15,791,776	72,752,278
13.	Prescription drugs		73,798,080	72,338,505	285,994,414
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		113,164	294,000	5,380,247
16.	Subtotal (Lines 9 to 15)		339,923,476	334,012,404	1,369,686,205
Less:					
17.	Net reinsurance recoveries		607,811	1,472,593	3,004,115
18.	Total hospital and medical (Lines 16 minus 17)		339,315,665	332,539,811	1,366,682,090
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $.......4,580,305 cost containment expenses		5,259,035	4,926,137	21,454,040
21.	General administrative expenses		45,302,213	42,405,320	184,808,715
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)		389,876,913	379,871,268	1,572,944,845
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	4,767,627	(38,556,815)	(79,864,909)
25.	Net investment income earned		1,115,298	1,220,779	3,723,052
26.	Net realized capital gains (losses) less capital gains tax of $..............0		(25,245)	1,242,699	3,276,898
27.	Net investment gains or (losses) (Lines 25 plus 26)		1,090,053	2,463,478	6,999,950
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $..............0) (amount charged off $..............0)]				
29.	Aggregate write-ins for other income or expenses				
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	5,857,680	(36,093,337)	(72,864,959)
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	5,857,680	(36,093,337)	(72,864,959)
DETAILS OF WRITE-INS					
0601.		XXX			
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX			
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401.					
1402.					
1403.					
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.					
2902.					
2903.					
2998.	Summary of remaining write-ins for Line 29 from overflow page				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	142,510,706	140,241,233	140,241,233
34.	Net income or (loss) from Line 32	5,857,680	(36,093,337)	(72,864,959)
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	(3,737,966)	2,441,882	3,317,232
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	7,250	10,250	(1,182,800)
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			73,000,000
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	2,126,964	(33,641,205)	2,269,473
49.	Capital and surplus end of reporting period (Line 33 plus 48)	144,637,670	106,600,028	142,510,706
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	394,292,491	343,014,453	1,491,921,215
2.		Net investment income	1,307,752	1,566,366	4,391,628
3.		Miscellaneous income			
4.		TOTAL (Lines 1 to 3)	395,600,243	344,580,819	1,496,312,843
5.		Benefit and loss related payments	313,132,453	337,251,070	1,341,348,550
6.		Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.		Commissions, expenses paid and aggregate write-ins for deductions	51,718,330	39,766,722	198,903,829
8.		Dividends paid to policyholders			
9.		Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)			
10.		TOTAL (Lines 5 through 9)	364,850,783	377,017,792	1,540,252,379
11.		Net cash from operations (Line 4 minus Line 10)	30,749,460	(32,436,973)	(43,939,536)
		Cash from Investments			
12.		Proceeds from investments sold, matured or repaid:			
	12.1	Bonds	44,861,623	46,361,524	223,150,045
	12.2	Stocks	7,638,852	19,521,598	29,485,260
	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	(10,179)		
	12.7	Miscellaneous proceeds	2,412,143		
	12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	54,902,439	65,883,122	252,635,304
13.		Cost of investments acquired (long-term only):			
	13.1	Bonds	62,476,105	24,339,177	239,041,795
	13.2	Stocks	441,548	3,533,620	4,818,934
	13.3	Mortgage loans			
	13.4	Real estate			
	13.5	Other invested assets			
	13.6	Miscellaneous applications	459	1,364,348	5,597,575
	13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	62,918,112	29,237,145	249,458,304
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)	(8,015,673)	36,645,977	3,177,000
		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			73,000,000
	16.3	Borrowed funds			
	16.4	Net deposits on deposit-type contracts and other insurance liabilities			
	16.5	Dividends to stockholders			
	16.6	Other cash provided (applied)	(13,219,432)	(1,200,952)	1,602,310
17.		Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(13,219,432)	(1,200,952)	74,602,310
		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)	9,514,355	3,008,052	33,839,774
19.		Cash, cash equivalents and short-term investments:			
	19.1	Beginning of year	57,656,310	23,816,536	23,816,536
	19.2	End of period (Line 18 plus Line 19.1)	67,170,665	26,824,588	57,656,310

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

20.0001				
20.0002				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3				Federal			
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	215,343								215,343	
2. First Quarter	211,740								211,740	
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	641,265								641,265	
Total Member Ambulatory Encounters for Period:										
7. Physician	79,942								79,942	
8. Non-Physician	14,602								14,602	
9. Total	94,544								94,544	
10. Hospital Patient Days Incurred	41,272								41,272	
11. Number of Inpatient Admissions	6,508								6,508	
12. Health Premiums Written (a)	395,435,396								395,435,396	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	396,435,396								396,435,396	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	312,406,005								312,406,005	
18. Amount Incurred for Provision of Health Care Services	339,923,476								339,923,476	

(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	14,526,670	3,855,669	1,833,564	9,089,517	5,060,767	34,366,187
0499999 Subtotals	14,526,670	3,855,669	1,833,564	9,089,517	5,060,767	34,366,187
0599999 Unreported claims and other claim reserves						115,565,200
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						149,931,387
0899999 Accrued Medical Incentive Pool And Bonus Amounts						4,122,561

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
Line of Business	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid	72,732,094	238,952,936	50,452,682	99,478,705	123,184,776	127,827,596
8. Other health						
9. Health subtotal (Lines 1 to 8)	72,732,094	238,952,936	50,452,682	99,478,705	123,184,776	127,827,596
10. Healthcare receivables (a)		3,855				5,417,535
11. Other non-health						
12. Medical incentive pools and bonus amounts	2,405,466		3,345,749	776,811	5,751,215	6,414,862
13. Totals (Lines 9 - 10 + 11 + 12)	75,137,560	238,949,081	53,798,431	100,255,516	128,935,991	128,824,923

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	State of Domicile	Mar. 31 2020	Dec. 31 2019
NET INCOME	Ohio		
Paramount Advantage state basis		5,857,680	(72,864,959)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		5,857,680	(72,864,959)
SURPLUS			
Paramount Advantage state basis		144,637,670	142,510,706
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		144,637,670	142,510,706

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.

Notes to Financial Statement

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

2. Accounting Changes and Corrections of Errors

   -**NOT APPLICABLE**

3. Business Combinations and Goodwill

   -NOT APPLICABLE

4. Discontinued Operations

   -NOT APPLICABLE

5. Investments

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

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

   C. The company does not have any reverse mortgages.

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

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

   F. The company does not have any repurchase agreements.

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

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

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

   J. The company does not have any real estate investments

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

   L. Restricted Assets

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

Notes to Financial Statement

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

O. The company does not have any structured notes.

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

Q. The company does not have any short sales.

R. Prepayment Penalty and Acceleration Fees
No significant change.

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

7. Investment Income

No significant change.

8. Derivative Instruments

-NOT APPLICABLE

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates

No significant changes.

11. Debt

-NOT APPLICABLE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

-NOT APPLICABLE

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

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

-NOT APPLICABLE

16. Off-Balance Sheet Risk

-NOT APPLICALBE

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

-NOT APPLICABLE

Notes to Financial Statement

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

-NOT APPLICABLE

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

-NOT APPLICABLE

20. Fair Value Measurement

A1.				
Description for each class of asset	Level 1	Level 2	Level 3	Total
Assets at fair value				
Common Stock				
Industrial and Misc	$ 7,847,927			$ 7,847,927
Total Common Stock	7,847,927	-	-	7,847,927
Total Assets at Fair Value	$ 7,847,927	-	-	$ 7,847,927

C.							
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value	Not Practicable Carrying Value
Bonds	$ 201,314,405	$ 200,293,788		$ 201,314,405			
Common Stock	7,847,927	7,847,927	7,847,927				
Short Term Investments	3,174,835	3,183,739	3,174,835				
Cash Equivalents	4,671,349	4,671,771	4,671,349				
Cash	59,315,155	59,315,155	59,315,155				

21. Other Items

No significant change.

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2019 were $130,334,596. As of March 31, 2020, $73,715,829 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $50,452,682 a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicaid lines of insurance. Therefore, there has been a $6,166,085 favorable prior-year development since December 31, 2019 to March 31, 2020. The increase is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

Notes to Financial Statement

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	$ -
2. Date of the most recent evaluation of this liability	1/27/2020
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

-NOT APPLICABLE

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]

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.
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
		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[ ] No[X]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock		
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[ ] No[X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Income Research & Management	U
Crossmark Global Investments	U
Frontier Capital Management Company, LLC	U
Harbor (Int'l Core)	U
Harbor (Int's Growth)	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested 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 invested 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

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
128223	Harbor (Int'l Core)	NA	SEC	
110296	Harbor (Int's Growth)	549300OJXEENXLO4FW52	SEC	

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]
18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
   1.1 A&H loss percent 87.000%
   1.2 A&H cost containment percent 1.000%
   1.3 A&H expense percent excluding cost containment expenses 12.000%

2.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date. $....................... 0
2.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
2.4 If yes, please provide the balance of the funds administered as of the reporting date. $....................... 0

3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[ ] No[X]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates									
23680	47-0698507	01/01/2020	ODYSSEY REINS CO	CT	SSL/I	MC	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only							
	1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
24. Minnesota (MN)	N								
25. Mississippi (MS)	N								
26. Missouri (MO)	N								
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	L			395,435,396				395,435,396	
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			395,435,396				395,435,396	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	XXX			395,435,396				395,435,396	
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

(a) Active Status Counts:

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

ORGANIZATION CHART

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

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

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

l ProMedica Foundation, an Ohio nonprofit corporation, of which Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica, 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.

u ProMedica Natural Wellness, LLC (the inactive LLC, Nexttech Ohio, LLC, changed its name to ProMedica Natural Wellness, LLC).

l Fostoria Hospital Association, an Ohio nonprofit corporation.

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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

- l ProMedica Indemnity Corporation, a Vermont corporation.
- l ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
  - u Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
    - n Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
    - n Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
  - u NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
  - u Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
  - u NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.
  - u NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
  - u NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
  - u NAIC 96687-Health Resources, Inc., an Indiana for-profit corporation with ProMedica Insurance Corporation as its the sole member.
  - u Paramount Care of Indiana, Inc., and Indiana nonprofit Corporation.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

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- 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 Russell J. Ebeid Children's Hospital f/k/a 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.
  - 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.
  - 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.

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- 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.
- ProMedica Hickman Cancer Center Pharmacy, LLC, an Ohio limited liability company with The Toledo Hospital as its sole member.
- ProMedica Pathology Laboratories, LLC, a Delaware limited liability company where The Toledo Hospital holds 51% ownership interest.

- 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.
- Memorial Hospital, an Ohio nonprofit corporation.
  - 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.
    - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
  - 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.
- Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
  - Monroe Health Ventures, Inc., a Michigan for-profit corporation.
  - 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.
- 300 Madison Building, LLC, an Ohio limited liability company.
- ProMedica Active Mobility, LLC, an Ohio limited liability company.
- ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.
- ProMedica International, LLC, an Ohio limited liability company.
- ProMedica Manager Member, LLC, an Ohio limited liability company.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

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- 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.
- Kapios, LLC, an Ohio limited liability company in which ProMedica Health System, Inc. holds 100% ownership interest
- Fort Industry JV Partner, LLC, an Ohio limited liability company which ProMedica Health System holds 100% interest
    - Fort Industry Manager, LLC an Ohio limited liability company in which Fort Industry JV Partner, LLC holds 30% 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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

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- Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.

- HCR II Healthcare, LLC
  - HCR III Healthcare, LLC (**See list of HCR III Healthcare, LLC OpCos)**
    - HCR IV Healthcare, LLC (**see list of HCR IV Healthcare, LLC OpCos)**
- HCR Manor Care Services, LLC
  - Heartland Care, LLC (which holds 2.3% interest in Ohio Employee health Partnership , LTD)
- Health Care and Retirement Corporation of America, LLC
- Heartland Employment Services, LLC
- Heartland Rehabilitation Services, LLC
  - HCR ManorCare Medical Services of Florida, LLC
  - Heartland Home Care, LLC
  - Heartland Rehabilitation Services of Michigan, LLC
- Heartland Services, LLC
  - Heartland Healthcare Services, LLC- Joint Venture where Heartland Services, LLC has 50% interest (its disregarded entities: Heartland Pharmacy of Illinois, LLC, Heartland Pharmacy of Pennsylvania, LLC, and Sun Pharmacy, LLC)
- Industrial Wastes, LLC
- Manor Care Aviation, LLC
- Manor Care of Delaware County, LLC (which holds 50% interest in Mercy/Manor Partnership)
- Manor Care Supply, LLC

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- ManorCare Health Services of Oklahoma, LLC (which holds 60.5% ownership interest in Norman Specialty Hospital, LLC)
- 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.
    - 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
- ManorCare Health Services, LLC
    - Heartland of Toledo OH, LLC
    - In Home Health, LLC
        - Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation
    - Manor Care of Lacey WA, Association
    - Manor Care of Salmon Creek WA, Association
    - Winter Park Nursing Center, LLC
        - Manor Care of Winter Park FL, LLC- Winter Park Nursing Center, LLC has 50% interest
- Portfolio One, LLC
- Forum Purchasing, LLC, a limited liability company in which HCR Healthcare, LLC holds 27.3% ownership interest.

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

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MEMBERS OF A HOLDING COMPANY GROUP

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

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

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

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

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

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

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

Entity Name con't	State Formed	Date Formed	EIN	State Qual.	Date Qual.	Member
Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624353	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Fair Oaks of Fairfax VA, LLC	DE	07/24/07	26-0624605	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Imperial of Richmond VA, LLC	DE	07/24/07	26-0624643	VA	09/11/07	HCR IV Healthcare, LLC
Medical Care Center-Lynchburg VA, LLC	DE	07/24/07	26-0624567	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care-Stratford Hall of Richmond VA, LLC	DE	07/24/07	26-0624664	VA	09/11/07	HCR IV Healthcare, LLC
Manor Care of Gig Harbor WA, LLC	DE	07/24/07	26-0624719	WA	09/06/07	HCR IV Healthcare, LLC
Manor Care of Lynwood WA, 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		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	82-1587026				ProMedica Natural Welness, LLC	OH	NIA	ProMedica Innovations, LLC	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	34-1159928				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	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	NIA	ProMedica Continuum Services	Ownership	54.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	46.0	Various Physicians	N	0000001
		00000	34-1880767				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	MI	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	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-2920342				ProMedica Monroe Cardiology	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	34-1899439				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-1111822				ProMedica Monroe Physicians	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	MI	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	MI	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	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3952430				Paramount Preferred Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	96687	35-1682400				Health Resources Inc.	IN	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	36-4956006				Paramount Care of Indiana, Inc	IN	IA	ProMedica Insurance Corporation	Ownership	101.0	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	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
		00000	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	N	0000001

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		00000	38-1984289				Mercy Memorial Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				1611 Monroe Investors, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Marina District Development, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				IST Theatre, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Ball Park Properties, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	84-4675266				Fort Industry JV Partner	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Fort Industry Manager, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	34-1517671				Fort Industry Manager, LLC	OH	OTH	Others	Ownership	70.0	Others	N	0000001
		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	

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		00000	74-3193136				HCR Manor Care Services of Florida, LLC	FL	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1787967				Heartland Home Health Care Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1788398				Heartland Hospice Services, LLC	OH	NIA	HCR Home Health Care and Hospice, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	Heartland Hospice Services, 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	

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		00000	26-0623931				Kensington Manor-Sarasota FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625141				Arden Courts of Largo FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623998				Heartland of Lauderhill FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0625279				Arden Courts-Lely Palms of Naples FL, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0624378				Manor Care of Cedar Rapids IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624394				Manor Care of Davenport IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624416				Manor Care of Dubuque IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624363				Manor Care of Waterloo IA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0612955				Manor Care of Voorhees NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622912				Arden Courts of Wayne NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612993				Manor Care-West Deptford of Paulsboro NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622938				Arden Courts of W. Orange NJ, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0621637				Manor Care of Lancaster PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614451				Manor Care-Lansdale of Montgomeryville PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615380				Manor Care of Laureldale PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615358				Manor Care of Lebanon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0623944				Arden Courts of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0614171				Manor Care of Yardley PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0621815				Manor Care of Yeadon PA, LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622887				Manor Care of York PA (North), LLC	DE	NIA	HCR III HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0623262				Manor Care of Denver CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0623287				Manor Care of Boulder CO, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0604153				Heartland of Canton IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615806				Heartland of Champaign IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0619150				Manor Care of Rolling Meadows IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0622045				Arden Courts of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0615010				Manor Care of South Holland IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0619027				Manor Care of Westmont IL, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	26-0622772				Arden Courts of Sterling Heights MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612325				Heartland of Three Rivers MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0611184				Heartland-University of Livonia MI, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0612718				Manor Care of Fargo ND, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

SCHEDULE Y

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		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	26-0794075				Heartland of Miamisburg OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0610082				Manor Care of North Olmsted OH, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	

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		00000	26-0624590				Manor Care of Alexandria VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624314				Arden Courts of Annandale VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624619				Manor Care of Arlington VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0624353				Arden Courts-Fair Oaks of Fairfax VA, LLC	DE	NIA	HCR IV HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	
		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	30-0535129				Heartland Rehabilitation Services of Michigan, LLC	DE	NIA	Heartland Rehabilitation Services, 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	25-1457630				Industrial Wastes, LLC	DE	NIA	HCR HealthCare, LLC	Ownership	100.0	ProMedica Health System, Inc.	N	

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		00000	52-1462072				Manor Care Aviation, LLC	DE	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	46-1343453				HCRMC-ProMedica, LLC	OH	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	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	In Home Health, 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	
		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

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		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	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	84-3852791				Front Health Holdco, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	84-3852791				Front Health Holdco, LLC	OH	OTH	Others	Ownership	50.0	Others	N	0000001

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement

12353202036500001 2020 Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year To Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	201,730,967	204,319,558
2.	Cost of bonds and stocks acquired	62,917,653	243,860,729
3.	Accrual of discount	22,882	98,241
4.	Unrealized valuation increase (decrease)	(3,737,507)	3,416,132
5.	Total gain (loss) on disposals	(15,066)	3,310,118
6.	Deduct consideration for bonds and stocks disposed of	52,500,475	252,651,902
7.	Deduct amortization of premium	276,739	637,212
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		1,295
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		16,598
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	208,141,715	201,730,967
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	208,141,715	201,730,967

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)	153,390,692	51,604,153	55,152,269	(6,778,045)	143,064,531			153,390,692
2. NAIC 2 (a)	40,975,369	14,111,503	969,333	6,413,529	60,531,068			40,975,369
3. NAIC 3 (a)				116,638	116,638			
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	194,366,061	65,715,655	56,121,602	(247,879)	203,712,236			194,366,061
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	194,366,061	65,715,655	56,121,602	(247,879)	203,712,236			194,366,061

(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 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	3,183,739	X X X	3,185,995	6,371	336

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	12,433,322	
2.	Cost of short-term investments acquired	2,851,464	17,912,194
3.	Accrual of discount	40,311	25,864
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(10,179)	(12,751)
6.	Deduct consideration received on disposals	12,129,951	5,490,958
7.	Deduct amortization of premium	1,228	1,027
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)	3,183,739	12,433,322
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,183,739	12,433,322

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

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

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

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

SI07 Schedule DB - Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,230,820	12,554,100
2.	Cost of cash equivalents acquired	2,664,695	16,120,829
3.	Accrual of discount	577	55,376
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(19,174)
6.	Deduct consideration received on disposals	224,321	26,480,311
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,671,771	2,230,820
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,671,771	2,230,820

E01 Schedule A Part 2 . . . . NONE

E01 Schedule A Part 3 . . . . NONE

E02 Schedule B Part 2 . . . . NONE

E02 Schedule B Part 3 . . . . NONE

E03 Schedule BA Part 2 . . . . NONE

E03 Schedule BA Part 3 . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Governments									
912810SL3	U S TREASURY BOND 2% 2/15/50		03/23/2020	GOLDMAN SACHS & CO, NY	X X X	355,530	310,000	556	1
912810QA9	U S TREASURY BOND 3.5% 2/15/39		03/23/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	384,344	273,000	816	1
912828ZG8	U S TREASURY NOTE 0.375% 3/31/22		03/31/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	664,865	663,000	7	1
912828P87	U S TREASURY NOTE 1.125% 2/28/21		01/31/2020	FIFTH THIRD	X X X	3,387,502	3,400,000	16,393	1
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22		03/12/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	1,976,650	1,953,000	776	1
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25		03/23/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	2,376,013	2,307,000	1,317	1
912828Z94	U S TREASURY NOTE 1.5% 2/15/30		03/23/2020	GOLDMAN SACHS & CO, NY	X X X	720,863	674,000	1,015	1
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		01/21/2020	NOMURA SECS, NEW YORK	X X X	235,621	237,000	664	1
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		01/24/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	35,371	35,000	47	1
912828M80	U S TREASURY NOTE 2% 11/30/22		03/23/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,690,653	1,619,000	10,174	1
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/27/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	4,492,982	4,310,000	15,500	1
912828YL8	US TREAS-CPI INFLAT 0.125% 10/15/24		03/25/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	982,915	973,064	528	1
36179RF87	GNMA II POOL #0MA2891 3% 6/20/45		02/26/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	756,614	725,008	1,571	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	18,059,920	17,479,072	49,364	X X X
Bonds - U.S. Special Revenue, Special Assessment									
59447TXA6	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		03/24/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	121,382	130,000	214	1FE
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		03/24/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	484,370	500,000	994	1FE
60636AVL4	MISSOURI ST HLTH & ED FAC 3.229% 5/15/50		03/26/2020	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	100,000	100,000		1FE
3132DV5D3	FHLMC POOL #SD-8044 3% 2/1/50		03/12/2020	NOMURA SECS, NEW YORK	X X X	246,687	241,130	241	1
3138AJK50	FNMA POOL #0AI4815 4.5% 6/1/41		03/04/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	75,827	68,515	94	1
3140Q8VY8	FNMA POOL #0CA1530 3.5% 4/1/4		01/31/2020	NOMURA SECS, NEW YORK	X X X	90,258	86,513	93	1
302987AA0	FRESB 2019-SB70 MORTG VAR 10/25/39		01/15/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	452,147	450,000	812	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	1,570,671	1,576,158	2,447	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00914AAD4	AIR LEASE CORP 2.25% 1/15/23		03/10/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	1,220,242	1,224,000	4,361	2FE
010392FQ6	ALABAMA POWER CO 2.45% 3/30/22		01/02/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,519,380	1,500,000	9,800	1FE
023135AQ9	AMAZON.COM INC 4.95% 12/5/44		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	96,679	76,000	1,150	1FE
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		03/11/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	627,126	600,000	907	1FE
025816BW8	AMERICAN EXPRESS CO 3.7% 8/3/23		03/24/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	873,781	884,000	4,815	1FE
02665WDH1	AMERICAN HONDA FINAN CORP 1.95% 5/10/23		03/04/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	1,698,397	1,682,000	2,427	1FE
035242AL0	ANHEUSER-BUSCH INBEV FINANCE 3.3% 2/1/23		03/19/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	1,306,854	1,313,000	6,049	2FE
037833CD0	APPLE INC 3.85% 8/4/46		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	98,065	93,000	507	1FE
05348EAQ2	AVALONBAY COMMUNITIES INC 2.95% 9/15/22		03/18/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	539,648	547,000	224	1FE
06051GHH5	BANK OF AMERICA CORP VAR 5/17/22		03/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	456,992	449,000	5,062	1FE
064159TE6	BANK OF NOVA SCOTIA/THE 1.95% 2/1/23	A	01/07/2020	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	868,913	870,000		1FE
05526DBP9	BAT CAPITAL CORP 4.7% 4/2/27		03/30/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	98,000	98,000		1FE
084659AS0	BERKSHIRE HATHAWAY ENERGY 4.05% 4/15/25		03/20/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	96,875	97,000		1FE
10112RAV6	BOSTON PROPERTIES LP 3.125% 9/1/23		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	453,205	456,000	990	2FE
14042RNW7	CAPITAL ONE NA 2.15% 9/6/22		03/10/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	631,338	624,000	224	2FE

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
14448CAD6	CARRIER GLOBAL CORP 1.923% 2/15/23		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	532,034	560,000	867	2FE
14913Q3C1	CATERPILLAR FINAN SVCS 1.95% 11/18/22		01/09/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	759,650	760,000		1FE
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		03/24/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	453,432	473,000	499	1FE
172967LS8	CITIGROUP INC VAR 10/27/28		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	84,439	81,000	1,109	1FE
191216CQ1	COCA-COLA CO/THE 4.2% 3/25/50		03/20/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	40,737	41,000		1FE
20030NDJ7	COMCAST CORP 3.1% 4/1/25		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	773,605	774,000		1FE
20030NDK4	COMCAST CORP 3.3% 4/1/27		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	64,826	65,000		1FE
20030NDG3	COMCAST CORP 3.4% 4/1/30		03/24/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	204,637	205,000		1FE
14916RAC8	COMMONSPIRIT HEALTH 2.95% 11/1/22		03/23/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	732,513	786,000	9,275	2FE
209111FX6	CONSOLIDATED EDISON NEW 3.35% 4/1/30		03/26/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	142,674	143,000		2FE
244199BH7	DEERE & CO 2.75% 4/15/25		03/25/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	147,799	148,000		1FE
26442CAU8	DUKE ENERGY CAROLINAS LLC 3.95% 3/15/48		03/12/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	59,035	53,000	6	1FE
278062AC8	EATON CORP 2.75% 11/2/22		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	532,963	564,000	6,075	2FE
664397AK2	EVERSOURCE ENERGY 2.8% 5/1/23		01/13/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,007,520	990,000	5,698	2FE
30161NAY7	EXELON CORP 4.7% 4/15/50		03/30/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	43,950	44,000		2FE
31428XAS5	FEDEX CORP 2.625% 8/1/22		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	466,818	473,000	1,656	2FE
341081FZ5	FLORIDA POWER & LIGHT CO 2.85% 4/1/25		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	147,849	148,000		1FE
369550BK3	GENERAL DYNAMICS CORP 3.25% 4/1/25		03/23/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	517,686	520,000		1FE
369550BJ6	GENERAL DYNAMICS CORP 4.25% 4/1/50		03/23/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	31,530	32,000		1FE
38141GXH2	GOLDMAN SACHS GROUP 3.8% 3/15/30		03/17/2020	GOLDMAN SACHS & CO, NY	XXX	139,878	141,000		1FE
437076CC4	HOME DEPOT INC/THE 3.3% 4/15/40		03/26/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	116,955	118,000		1FE
44891ABE6	HYUNDAI CAPITAL AMERICA 2.375% 2/10/23		02/05/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	116,950	117,000		2FE
458140BQ2	INTEL CORP 3.75% 3/25/27		03/20/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	134,737	135,000		1FE
45866FAG9	INTERCONTINENTAL EXCHANGE 3.45% 9/21/23		01/23/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	1,437,604	1,365,000	16,482	1FE
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23		03/04/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	689,834	690,000		1FE
46647PBJ4	JPMORGAN CHASE & CO VAR 3/24/31		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	163,000	163,000		1FE
49327M2Z6	KEYBANK NA/CLEVELAND OH 1.25% 3/10/23		03/05/2020	PERSHING LLC, JERSEY CITY	XXX	769,638	770,000		1FE
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22		03/23/2020	PERSHING LLC, JERSEY CITY	XXX	342,125	340,000	6,732	2FE
548661DT1	LOWE'S COS INC 4% 4/15/25		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	710,370	712,000		2FE
548661DV6	LOWE'S COS INC 5% 4/15/40		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	31,851	32,000		2FE
548661DW4	LOWE'S COS INC 5.125% 4/15/50		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	44,916	45,000		2FE
57636QAP9	MASTERCARD INC 3.35% 3/26/30		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	69,864	70,000		1FE
57636QAQ7	MASTERCARD INC 3.85% 3/26/50		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	38,835	39,000		1FE
58013MFP4	MCDONALD'S CORP 3.5% 7/1/27		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	121,408	122,000		2FE
58013MFR0	MCDONALD'S CORP 4.2% 4/1/50		03/25/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	97,866	99,000		2FE
59156RBQ0	METLIFE INC 3.6% 11/13/25		03/12/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	316,635	300,000	3,690	2FE
65339KAS9	NEXTERA ENERGY CAP HLD 2.403% 9/1/21		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	803,480	819,000	984	2FE

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
654106AJ2	NIKE INC 2.75% 3/27/27		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	108,986	109,000		1FE
654106AL7	NIKE INC 3.25% 3/27/40		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	85,462	86,000		1FE
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22		03/31/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	454,372	455,000	38	2FE
666807BU5	NORTHROP GRUMMAN CORP 5.25% 5/1/50		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	52,686	53,000		2FE
67021CAP2	NSTAR ELECTRIC CO 3.95% 4/1/30		03/23/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	156,140	157,000		1FE
68389XBT1	ORACLE CORP 2.5% 4/1/25		03/30/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	235,913	236,000		1FE
713448EU8	PEPSICO INC 3.625% 3/19/50		03/17/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,632	70,000		1FE
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		03/12/2020	PERSHING LLC, JERSEY CITY	XXX	532,368	516,000	5,268	2FE
742718FF1	PROCTER & GAMBLE CO/THE 2.45% 3/25/25		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	147,765	148,000		1FE
742718FJ3	PROCTER & GAMBLE CO/THE 3.55% 3/25/40		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	90,548	91,000		1FE
744573AL0	PUBLIC SERVICE ENTERPRISE 2.65% 11/15/22		03/24/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	473,242	487,000	4,696	2FE
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23		03/04/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	1,494,892	1,400,000	12,688	2FE
828807CS4	SIMON PROPERTY GROUP LP 3.375% 10/1/24		03/13/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	140,199	135,000	2,101	1FE
784710AB1	SSM HEALTH CARE CORP 3.688% 6/1/23		03/23/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	611,610	641,000	7,441	1FE
855244AV1	STARBUCKS CORP 2% 3/12/27		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,714	70,000		2FE
857477BJ1	STATE STREET CORP VAR 3/30/26		03/26/2020	MORGAN STANLEY & CO INC, NY	XXX	60,000	60,000		1FE
857477BK8	STATE STREET CORP VAR 3/30/31		03/26/2020	MORGAN STANLEY & CO INC, NY	XXX	50,000	50,000		1FE
87612EBL9	TARGET CORP 2.25% 4/15/25		03/26/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	218,636	219,000		1FE
883203CB5	TEXTRON INC 3% 6/1/30		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	162,222	163,000		2FE
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	207,977	208,000		1FE
89236TGX7	TOYOTA MOTOR CREDIT CORP 3% 4/1/25		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	308,431	309,000		1FE
89236TGY5	TOYOTA MOTOR CREDIT CORP 3.375% 4/1/30		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	105,929	106,000		1FE
89788JAB5	TRUIST BANK 1.25% 3/9/23		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	1,542,919	1,544,000		1FE
89788JAA7	TRUIST BANK 1.5% 3/10/25		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	264,454	265,000		1FE
911312BX3	UNITED PARCEL SERVICE INC 3.9% 4/1/25		03/19/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	774,186	775,000		1FE
911312BW5	UNITED PARCEL SERVICE INC 5.3% 4/1/50		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	35,790	36,000		1FE
91159JAA4	US BANCORP 2.95% 7/15/22		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	599,208	606,000	3,526	1FE
931142EB5	WALMART INC 3.95% 6/28/38		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	93,389	79,000	685	1FE
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	904,502	905,000		1FE
254687FS0	WALT DISNEY CO/THE 4.7% 3/23/50		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	80,446	81,000		1FE
42217KBA3	WELLTOWER INC 3.75% 3/15/23		01/16/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	536,852	514,000	6,746	2FE
98956PAS1	ZIMMER BIOMET HOLDINGS INC 3.05% 1/15/26		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	75,910	76,000		2FE
08161CAB7	BENCHMARK 2018-A2 CMBS 3.662% 2/15/51		03/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	464,200	440,000	403	1FM

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
12624BAC0	COMM 2012-CCRE1 CMBS 3.391% 5/15/45		01/15/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,171,937	1,143,658	1,724	1FM
61762DAW1	MORGAN STANLEY BNK C9A4 3.102% 5/15/46		03/11/2020	MORGAN STANLEY & CO INC, NY	XXX	157,219	150,000	155	1FM
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23		01/02/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	752,892	740,000	1,420	1FE
04365AAC2	ASCENTIUM EQUIPMENT 1A A3 3.21% 9/11/23		01/02/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	916,761	908,000	2,024	1FE
14041NFV8	CAPITAL ONE MULTI-ASSET A3 2.06% 8/15/28		03/10/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	134,905	130,000	201	1FE
12652VAC1	CNH EQUIP TR 2018-A A3 3.12% 7/17/23		03/13/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	432,844	428,774	74	1FE
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22		03/11/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	459,991	460,000		1FE
25755TAF7	DOMINO'S PIZZA MAS 1A A2I VAR 7/25/47		01/22/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	372,749	372,400	3,003	2FE
36258NAC6	GM FINANCIAL CONSUMER 1 A3 1.84% 9/16/24		01/08/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,499,647	1,500,000		1FE
65341KBN5	NEXTGEAR FLOORPLAN 1A A2 1.55% 2/18/25		03/04/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	202,994	203,000		1FE
83406TAA0	SOFI PROFESSIONAL A A1FX 2.06% 5/15/46		01/13/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	449,999	450,000		1FE
92211MAC7	VANTAGE DATA CENTER 1A A2 4.072% 2/16/43		03/23/2020	PERSHING LLC, JERSEY CITY	XXX	150,008	156,667	177	1FE
92348TAA2	VERIZON OWNER TR 2020 A1A 1.85% 7/22/24		01/21/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	759,915	760,000		1FE
98162HAC4	WORLD OMNI AUTO REC AA3 1.7% 1/17/23		02/04/2020	CITADEL SECURITIES LLC, CHICAGO	XXX	699,935	700,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	42,845,513	42,642,499	141,956	XXX
8399997 Subtotal - Bonds - Part 3					XXX	62,476,105	61,697,728	193,767	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	62,476,105	61,697,728	193,767	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) Publicly Traded									
004225108	ACADIA PHARMACEUTICALS INC		03/11/2020	INSTINET CLEARING SER INC, NEW YORK	196.000	7,321	XXX		L
G1151C101	ACCENTURE PLC	C	03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,019	XXX		U
00724F101	ADOBE INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,920	XXX		U
00737L103	ADTALEM GLOBAL EDUCATION INC		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	373.000	12,244	XXX		L
00766T100	AECOM		03/12/2020	ISI GROUP INC, NEW YORK	340.000	10,698	XXX		L
00771V108	AERIE PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC, NEW YORK	108.000	1,477	XXX		L
009158106	AIR PRODUCTS & CHEMICALS INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,957	XXX		U
011659109	ALASKA AIR GROUP INC		02/27/2020	INSTINET CLEARING SER INC, NEW YORK	115.000	6,627	XXX		U
012653101	ALBEMARLE CORP		01/08/2020	ISI GROUP INC, NEW YORK	64.000	4,558	XXX		U
G0250X107	AMCOR PLC	C	03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	293.000	2,009	XXX		U
02376R102	AMERICAN AIRLINES GROUP INC		02/25/2020	LIQUIDNET INC, NEW YORK	312.000	7,977	XXX		U
03748R754	APARTMENT INVESTMENT & MANAGEM		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	22.000	1,014	XXX		U
037833100	APPLE INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	7,321	XXX		U
053484101	AVALONBAY COMMUNITIES INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	5,151	XXX		U
05969A105	BANCORP INC/THE		02/28/2020	BMO CAPITAL MARKETS CORP, NEW YORK	894.000	11,649	XXX		L
08180D106	BENEFITFOCUS INC		03/09/2020	OPPENHEIMER & CO INC, NEW YORK	442.000	5,102	XXX		L
084670702	BERKSHIRE HATHAWAY INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	7,145	XXX		U
09247X101	BLACKROCK INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,598	XXX		U
099724106	BORGWARNER INC		01/28/2020	J.P MORGAN SECURITIES INC, NEW YORK	247.000	8,768	XXX		U
144285103	CARPENTER TECHNOLOGY CORP		01/06/2020	LIQUIDNET INC, NEW YORK	46.000	2,248	XXX		L
15135B101	CENTENE CORP		01/24/2020	MERGER	77.000	5,289	XXX		U
22160K105	COSTCO WHOLESALE CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,041	XXX		U
22282E102	COVANTA HOLDING CORP		03/12/2020	J.P MORGAN SECURITIES INC, NEW YORK	592.000	7,421	XXX		L
225447101	CREE INC		03/12/2020	LIQUIDNET INC, NEW YORK	298.000	13,074	XXX		L
235825205	DANA INC		03/16/2020	LIQUIDNET INC, NEW YORK	545.000	3,819	XXX		L
253868103	DIGITAL REALTY TRUST INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	3.000	430	XXX		U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
26969P108	EAGLE MATERIALS INC		01/24/2020	INVESTMENT TECH GROUP INC, NEW YORK	72.000	6,636	XXX		L
278865100	ECOLAB INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,271	XXX		U
28470R102	ELDORADO RESORTS INC		03/05/2020	J.P MORGAN SECURITIES INC, NEW YORK	225.000	8,425	XXX		L
29275Y102	ENERSYS		02/25/2020	BERNSTEIN SANFORD C & CO, NEW YORK	33.000	2,234	XXX		L
297178105	ESSEX PROPERTY TRUST INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,542	XXX		U
B38564108	EURONAV NV	C	02/07/2020	BERNSTEIN SANFORD C & CO, NEW YORK	433.000	4,237	XXX		L
30063P105	EXACT SCIENCES CORP		03/12/2020	WILLIAM BLAIR & CO, CHICAGO	128.000	6,893	XXX		L
30303M102	FACEBOOK INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,855	XXX		U
302491303	FMC CORP		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	54.000	4,197	XXX		U
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		01/06/2020	LIQUIDNET INC, NEW YORK	196.000	100	XXX		L
387328107	GRANITE CONSTRUCTION INC		03/12/2020	LIQUIDNET INC, NEW YORK	649.000	12,295	XXX		L
437076102	HOME DEPOT INC/THE		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,725	XXX		U
438516106	HONEYWELL INTERNATIONAL INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,637	XXX		U
45687V106	INGERSOLL RAND INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	108.000	2,137	XXX		U
458665304	INTERFACE INC		03/09/2020	STIFEL NICOLAUS	246.000	3,396	XXX		L
477143101	JETBLUE AIRWAYS CORP		02/26/2020	LIQUIDNET INC, NEW YORK	86.000	1,522	XXX		L
478160104	JOHNSON & JOHNSON		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,928	XXX		U
46625H100	JPMORGAN CHASE & CO		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	3,570	XXX		U
539830109	LOCKHEED MARTIN CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	6,200	XXX		U
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	01/27/2020	J.P MORGAN SECURITIES INC, NEW YORK	33.000	862	XXX		L
57636Q104	MASTERCARD INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,455	XXX		U
577081102	MATTEL INC		03/12/2020	BARCLAYS CAPITAL LE, NEW YORK	1,047.000	11,825	XXX		L
580135101	MCDONALD'S CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,805	XXX		U
584021109	MEDALLIA INC		02/06/2020	JEFFERIES & CO INC, NEW YORK	370.000	10,851	XXX		L
594918104	MICROSOFT CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	60.000	8,572	XXX		U
65339F101	NEXTERA ENERGY INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,104	XXX		U
62944T105	NVR INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	1.000	2,922	XXX		U
70432V102	PAYCOM SOFTWARE INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	17.000	3,853	XXX		U
713448108	PEPSICO INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,663	XXX		U
71363P106	PERDOCEO EDUCATION CORP		03/09/2020	LIQUIDNET INC, NEW YORK	2,051.000	32,994	XXX		L
72346Q104	PINNACLE FINANCIAL PARTNERS IN		01/17/2020	LIQUIDNET INC, NEW YORK	179.000	11,362	XXX		L
742718109	PROCTER & GAMBLE CO/THE		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,544	XXX		U
74762E102	QUANTA SERVICES INC		03/16/2020	SUNTRUST CAPITAL MARKETS INC, NEW YORK	513.000	18,332	XXX		L
78409V104	S&P GLOBAL INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,302	XXX		U
82981J109	SITE CENTERS CORP		03/09/2020	INVESTMENT TECH GROUP INC, NEW YORK	1,437.000	17,483	XXX		L
86183P102	STONERIDGE INC		03/16/2020	INSTINET CLEARING SER INC, NEW YORK	90.000	1,625	XXX		L
88224Q107	TEXAS CAPITAL BANCSHARES INC		01/06/2020	LIQUIDNET INC, NEW YORK	94.000	5,148	XXX		L
883556102	THERMO FISHER SCIENTIFIC INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,906	XXX		U
G8994E103	TRANE TECHNOLOGIES PLC		03/02/2020	MERGER	100.000	6,408	XXX		U
907818108	UNION PACIFIC CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,398	XXX		U
910047109	UNITED AIRLINES HOLDINGS INC		02/26/2020	INSTINET CLEARING SER INC, NEW YORK	174.000	11,713	XXX		L
91307C102	UNITED THERAPEUTICS CORP		03/12/2020	ISI GROUP INC, NEW YORK	78.000	6,784	XXX		L
91324P102	UNITEDHEALTH GROUP INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,518	XXX		U
92826C839	VISA INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,473	XXX		U
947890109	WEBSTER FINANCIAL CORP		01/23/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	76.000	3,731	XXX		L
96208T104	WEX INC		03/05/2020	J.P MORGAN SECURITIES INC, NEW YORK	87.000	17,385	XXX		L
084423102	WR BERKLEY CORP		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	33.000	1,855	XXX		U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					XXX	441,548	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	441,548	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	441,548	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	441,548	XXX		XXX

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
9999999 Total - Bonds, Preferred and Common Stocks					X X X	62,917,653	X X X	193,767	X X X

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Governments																					
912810SL3	U S TREASURY BOND 2% 2/15/50		03/31/2020	GOLDMAN SACHS & CO, NY	XXX	158,038	137,000	154,489			(23)		(23)		154,466		3,573	3,573	308	02/15/2050	1
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		03/24/2020	BARCLAYS CAPITAL INC, NEW	XXX	295,973	257,000	257,747	257,730		(5)		(5)		257,725		38,247	38,247	3,444	08/15/2049	1
912810QA9	U S TREASURY BOND 3.5% 2/15/39		03/31/2020	DEUTSCHE BK SECS INC, NY	XXX	722,898	516,000	680,710	296,102		(1,064)		(1,064)		679,381		43,516	43,516	6,323	02/15/2039	1
912810PX0	U S TREASURY BOND 4.5% 5/15/38		03/26/2020	GOLDMAN SACHS & CO, NY	XXX	32,719	21,000	27,069	26,609		(57)		(57)		26,552		6,167	6,167	345	05/15/2038	1
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25		03/27/2020	DEUTSCHE BK SECS INC, NY	XXX	677,481	656,000	671,068			(141)		(141)		670,927		6,554	6,554	563	02/28/2025	1
912828Z94	U S TREASURY NOTE 1.5% 2/15/30		03/27/2020	DEUTSCHE BK SECS INC, NY	XXX	77,546	72,000	76,385			(20)		(20)		76,365		1,181	1,181	131	02/15/2030	1
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		03/27/2020	CITADEL SECURITIES LLC, C	XXX	255,154	237,000	235,621			33		33		235,654		19,501	19,501	1,462	11/15/2029	1
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		03/18/2020	MERRILL LYNCH PIERCE FENN	XXX	8,384,550	8,278,000	8,307,255	8,305,899		(1,460)		(1,460)		8,304,439		80,111	80,111	26,902	05/31/2022	1
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		03/25/2020	DEUTSCHE BK SECS INC, NY	XXX	2,670,963	2,593,000	2,602,116	2,600,619		(705)		(705)		2,599,914		71,049	71,049	10,484	06/30/2022	1
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		03/30/2020	DEUTSCHE BK SECS INC, NY	XXX	2,683,825	2,564,000	2,575,528	2,575,153		(572)		(572)		2,574,580		109,245	109,245	9,397	06/30/2024	1
9128283S7	U S TREASURY NOTE 2% 1/31/20		01/31/2020	Maturity	XXX	3,400,000	3,400,000	3,372,375	3,397,964		2,036		2,036		3,400,000				34,000	01/31/2020	1
912828M80	U S TREASURY NOTE 2% 11/30/22		03/25/2020	DEUTSCHE BK SECS INC, NY	XXX	4,440,626	4,287,000	4,327,023	4,325,911		(2,728)		(2,728)		4,323,183		117,444	117,444	24,745	11/30/2022	1
912828V23	U S TREASURY NOTE 2.25% 12/31/23		03/31/2020	DEUTSCHE BK SECS INC, NY	XXX	2,682,751	2,517,000	2,621,673			(4,573)		(4,573)		2,617,100		65,651	65,651	13,480	12/31/2023	1
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		03/19/2020	DEUTSCHE BK SECS INC, NY	XXX	566,730	531,000	543,087	541,641		(516)		(516)		541,125		25,606	25,606	6,717	02/29/2024	1
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		03/18/2020	GOLDMAN SACHS & CO, NY	XXX	5,129,943	4,983,000	5,094,339	5,074,197		(6,762)		(6,762)		5,067,435		62,508	62,508	75,448	01/15/2022	1
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		03/27/2020	CITADEL SECURITIES LLC, C	XXX	754,272	656,000	686,545	684,998		(694)		(694)		684,304		69,968	69,968	10,445	02/15/2029	1
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		03/11/2020	CITADEL SECURITIES LLC, C	XXX	902,515	877,000	893,581	888,061		1,616		1,616		889,677		12,838	12,838	11,140	09/15/2021	1
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		03/05/2020	CITADEL SECURITIES LLC, C	XXX	2,461,781	2,391,000	2,446,572	2,443,105		(3,113)		(3,113)		2,439,992		21,789	21,789	16,487	11/15/2021	1
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		03/20/2020	CITADEL SECURITIES LLC, C	XXX	464,939	398,000	391,398	392,121		131		131		392,253		72,686	72,686	6,604	08/15/2028	1
912810SD1	U S TREASURY NOTE 3% 8/15/48		03/15/2020	GOLDMAN SACHS & CO, NY	XXX	557,284	400,000	384,834	385,205		63		63		385,268		172,016	172,016	7,404	08/15/2048	1
36179RF87	GNMA II POOL #0MA2891 3% 6/20/45		03/20/2020	Redemption	XXX	11,696	11,696	12,206			(9)		(9)		11,696				29	06/20/2045	1
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		03/20/2020	Redemption	XXX	12,773	12,773	13,414	12,794		(21)		(21)		12,773				91	06/20/2045	1
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46		03/20/2020	Redemption	XXX	11,660	11,660	12,030	11,675		(15)		(15)		11,660				83	02/20/2046	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		03/16/2020	Redemption	XXX	10,782	10,782	11,443	10,790		(8)		(8)		10,782				72	01/15/2041	1
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42		03/16/2020	Redemption	XXX	4,013	4,013	4,169	4,016		(3)		(3)		4,013				35	01/15/2042	1
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		03/16/2020	Redemption	XXX	10,266	10,266	10,768	10,274		(7)		(7)		10,266				59	08/15/2045	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	37,381,179	35,832,190	36,413,443	32,244,863		(18,618)		(18,618)		36,381,530		999,649	999,649	266,195	XXX	XXX
Bonds - All Other Governments																					
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32		03/31/2020	BNY MELLON	XXX	26,109	26,109	26,266	26,264		(5)		(5)		26,259		(150)	(150)		10/01/2032	1
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		02/29/2020	Redemption	XXX	50,925	50,925	54,247	51,121		(197)		(197)		50,925				995	09/01/2033	1
1099999 Subtotal - Bonds - All Other Governments					XXX	77,034	77,034	80,513	77,386		(202)		(202)		77,183		(150)	(150)	995	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		02/15/2020	Maturity	XXX	420,000	420,000	401,398	411,051		8,949		8,949		420,000					02/15/2020	1FE
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		03/25/2020	Redemption	XXX	54,276	54,276	54,598	54,311		(35)		(35)		54,276				278	05/25/2025	1
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		03/16/2020	Redemption	XXX	5,181	5,181	5,233	5,183		(1)		(1)		5,181				29	03/01/2046	1
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		03/16/2020	Redemption	XXX	16,458	16,458	18,104	16,479		(21)		(21)		16,458				142	01/01/2041	1
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		03/16/2020	Redemption	XXX	4,718	4,718	4,936	4,731		(14)		(14)		4,718				34	05/01/2049	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		03/16/2020	Redemption	XXX	28,671	28,671	32,295	28,754		(83)		(83)		28,671				253	04/01/2030	1
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		03/16/2020	Redemption	XXX	9,649	9,649	9,366	9,647		2		2		9,649				46	10/01/2046	1
3132DMDG7	FHLMC POOL #SD-0103 3.5% 12/1/48		03/25/2020	Redemption	XXX	9,192	9,192	9,425	9,200		(9)		(9)		9,192				53	12/01/2048	1
3132DV5D3	FHLMC POOL #SD-8044 3% 2/1/50		03/20/2020	JPMORGAN SECURITIES INC	XXX	243,089	241,130	246,687			(4)		(4)		246,683		(3,595)	(3,595)	462	02/01/2050	1
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41		03/25/2020	Redemption	XXX	14,769	14,769	15,836	14,781		(12)		(12)		14,769				92	10/01/2041	1
35563PKG3	FHLMC SEASONED CR RISK 2 MA 8/25/58		03/25/2020	Redemption	XXX	2,280	2,280	2,315	2,281		(1)		(1)		2,280				14	08/25/2058	1
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		03/25/2020	Redemption	XXX	17,923	17,923	17,509	17,914		10		10		17,923				103	11/25/2057	1
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		03/25/2020	Redemption	XXX	16,802	16,802	16,869	16,805		(2)		(2)		16,802				68	06/25/2042	1
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43		03/25/2020	Redemption	XXX	253,148	253,148	259,239	254,358		(1,210)		(1,210)		253,148				1,442	03/01/2043	1
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42		03/25/2020	Redemption	XXX	11,011	11,011	11,477	11,030		(19)		(19)		11,011				44	01/01/2042	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		03/25/2020	Redemption	XXX	13,600	13,600	14,046	13,608		(8)		(8)		13,600				64	04/01/2043	1
3138EPZE7	FNMA POOL #0AL7040 VAR 10/1/43		03/25/2020	Redemption	XXX	71,587	71,587	72,073	71,597		(10)		(10)		71,587				266	10/01/2043	1
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		03/25/2020	Redemption	XXX	14,662	14,662	15,613	14,666		(4)		(4)		14,662				86	07/01/2035	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		03/25/2020	Redemption	XXX	18,527	18,527	19,777	18,535		(8)		(8)		18,527				121	04/01/2036	1
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45		03/25/2020	Redemption	XXX	6,389	6,389	6,637	6,391		(2)		(2)		6,389				34	07/01/2045	1
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		03/25/2020	Redemption	XXX	12,068	12,068	11,870	12,059		9		9		12,068				65	08/01/2043	1
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46		03/25/2020	Redemption	XXX	3,480	3,480	3,615	3,483		(3)		(3)		3,480				16	06/01/2046	1

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
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46		03/25/2020	Redemption	XXX	1,738	1,738	1,805	1,738		0		0		1,738				7	11/01/2046	1
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		03/25/2020	Redemption	XXX	5,974	5,974	5,990	5,975		0		0		5,974				25	07/01/2047	1
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		03/25/2020	Redemption	XXX	6,324	6,324	6,632	6,324		0		0		6,324				30	11/01/2035	1
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		03/25/2020	Redemption	XXX	11,655	11,655	12,152	11,669		(14)		(14)		11,655				87	11/01/2047	1
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		03/25/2020	Redemption	XXX	18,175	18,175	18,902	18,211		(36)		(36)		18,175				122	09/01/2037	1
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		03/25/2020	Redemption	XXX	16,029	16,029	15,791	16,020		8		8		16,029				81	11/01/2047	1
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		03/25/2020	Redemption	XXX	3,696	3,696	3,860	3,698		(2)		(2)		3,696				24	07/01/2046	1
3140JAXM5	FNMA POOL #0BM6083 VAR 9/1/45		03/25/2020	Redemption	XXX	132,716	132,716	135,236	132,836		(120)		(120)		132,716				566	09/01/2045	1
3140Q8VY8	FNMA POOL #0CA1530 3.5% 4/1/4		03/25/2020	Redemption	XXX	3,175	3,175	3,313			(5)		(5)		3,175				9	04/01/2043	1
3140X4MQ6	FNMA POOL #0FM1266 5% 7/1/49		03/25/2020	Redemption	XXX	15,184	15,184	16,477	15,225		(42)		(42)		15,184				124	07/01/2049	1
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		03/25/2020	Redemption	XXX	2,354	2,354	2,366	2,355		0		0		2,354				16	02/25/2039	1
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		03/25/2020	Redemption	XXX	2,614	2,614	2,626	2,614		0		0		2,614				16	02/25/2039	1
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		03/25/2020	Redemption	XXX	9,990	9,990	10,037	9,992		(2)		(2)		9,990				36	05/25/2039	1
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39		03/25/2020	Redemption	XXX	455	455	458	455						455				2	06/25/2039	1
302987AA0	FRESB 2019-SB70 MORTG VAR 10/25/39		03/25/2020	Redemption	XXX	542	542	545			0		0		542				2	10/25/2039	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	1,478,101	1,476,142	1,485,108	1,223,976		7,310		7,310		1,481,695		(3,595)	(3,595)	4,859	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	1,829,034	1,824,000	1,821,058	1,823,326		66		66		1,823,391		5,643	5,643	26,046	07/21/2021	1FE
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28		01/21/2020	MORGAN STANLEY & CO INC,	XXX	297,277	272,000	271,075	271,181		3		3		271,184		26,093	26,093	4,780	08/15/2028	2FE
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30		02/10/2020	Redemption	XXX	1,800	1,800	2,114	1,804		(4)		(4)		1,800				16	01/10/2030	2FE
126650BS8	CVS PASS-THROUGH TRUST 7.507% 01/10/32		02/10/2020	Redemption	XXX	2,231	2,231	2,841	2,236		(6)		(6)		2,231				21	01/10/2032	2FE
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		03/15/2020	Maturity	XXX	465,000	465,000	505,483	467,826		(2,826)		(2,826)		465,000				12,497	03/15/2020	1FE
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		02/27/2020	BK OF NEW YORK MELLON/TOR	XXX	512,922	506,000	511,534	510,574		(800)		(800)		509,774		3,148	3,148	4,267	11/30/2020	1FE
24422ETZ2	JOHN DEERE CAPITAL 2.35% 1/8/21		02/27/2020	JP MORGAN CHASE BANK/HSBC	XXX	231,228	230,000	229,880	229,958		6		6		229,965		1,263	1,263	3,453	01/08/2021	1FE
816851AW9	SEMPRA ENERGY 2.400% 03/15/20		03/15/2020	Maturity	XXX	228,000	228,000	232,355	228,526		(526)		(526)		228,000				2,736	03/15/2020	2FE
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26		01/24/2020	BK OF NEW YORK MELLON/TOR	XXX	27,197	26,000	25,882	25,892		1		1		25,894		1,303	1,303	544	07/15/2026	2FE
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		02/27/2020	SUNTRUST ROBINSON HUMPHRE	XXX	308,889	305,000	309,404	308,588		(663)		(663)		307,925		964	964	3,643	10/26/2021	1FE
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		02/24/2020	BNY MELLON	XXX	339,336	346,000	345,228	345,708		25		25		345,733		(6,397)	(6,397)	2,193	11/01/2021	2FE
056054AA7	BX COMMERCIAL MORTGA XL VAR 10/15/36		02/18/2020	Redemption	XXX	48,257	48,257	48,257	48,257						48,257				218	10/15/2036	1FM
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		02/12/2020	Redemption	XXX	12,952	12,952	13,302	12,975		(23)		(23)		12,952				35	02/10/2047	1FM
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		03/12/2020	Redemption	XXX	4,708	4,708	4,802	4,709		(1)		(1)		4,708				27	12/10/2044	1FM
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		03/12/2020	Redemption	XXX	23,579	23,579	24,120	23,593		(14)		(14)		23,579				151	05/10/2045	1FM
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45		02/18/2020	Redemption	XXX	112,679	112,679	114,536	112,793		(114)		(114)		112,679				531	10/15/2045	1FM
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45		02/12/2020	Redemption	XXX	35,573	35,573	36,366	35,589		(16)		(16)		35,573				202	05/10/2045	1FM
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49		03/12/2020	Redemption	XXX	1,477	1,477	1,487	1,477		0		0		1,477				10	08/10/2049	1FM
94987MAB7	WF CMBS C1 A2 144A 4.393% 11/15/43		03/17/2020	Redemption	XXX	41,743	41,743	43,990	42,007		(264)		(264)		41,743				351	11/15/2043	1FM
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		03/17/2020	Redemption	XXX	48,947	48,947	54,325	49,327		(380)		(380)		48,947				279	02/15/2044	1FM
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		03/17/2020	Redemption	XXX	3,368	3,368	3,452	3,369		(1)		(1)		3,368				30	11/15/2044	1FM
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		01/15/2020	Redemption	XXX	92,802	92,802	97,917	93,040		(238)		(238)		92,802				2,297	07/15/2024	2FE
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26		03/16/2020	Redemption	XXX	41,557	41,557	41,392	41,547		11		11		41,557				175	10/15/2026	1FE
04365UAC8	ASCENTIUM EQUIP 1A A2 2.84% 6/10/22		03/10/2020	Redemption	XXX	126,638	126,638	127,291	126,729		(92)		(92)		126,638				653	06/10/2022	1FE
04365AAC2	ASCENTIUM EQUIPMENT 1A A3 3.21% 9/11/23		03/11/2020	Redemption	XXX	464,077	459,981	464,420			(59)		(59)		464,270		(193)	(193)	1,805	09/11/2023	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 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
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25		03/16/2020	Redemption	XXX	42,516	42,516	42,511	42,516		1		1		42,516				216	12/15/2025	1FE
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		03/15/2020	FINAL PAYDOWN	XXX	147,585	147,585	148,308	147,709		(113)		(113)		147,596		(12)	(12)	340	08/15/2021	1FE
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		01/13/2020	Redemption	XXX	9,863	9,863	10,329	9,877		(13)		(13)		9,863				234	07/12/2022	1FE
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		02/20/2020	Redemption	XXX	530	530	531	530		0		0		530				5	11/20/2047	2FE
25755TAL4	DOMINO'S PIZZA 1AA2 3.668% 10/25/49		01/27/2020	Redemption	XXX	210	210	210	210						210				1	10/25/2049	2FE
25755TAF7	DOMINO'S PIZZA MAS 1A A2I VAR 7/25/47		01/27/2020	Redemption	XXX	950	950	951							950				8	07/25/2047	2FE
36256GAD1	GM FINANCIAL AUTO L3A3 3.18% 6/21/21		03/20/2020	Redemption	XXX	80,534	80,534	80,527	80,532		2		2		80,534				497	06/21/2021	1FE
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37		03/19/2020	Redemption	XXX	10,139	10,139	10,139	10,139						10,139				40	03/17/2037	1FE
83406TAA0	SOFI PROFESSIONAL A A1FX 2.06% 5/15/46		03/15/2020	Redemption	XXX	19,282	19,282	19,282			0		0		19,282				55	05/15/2046	1FE
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		03/20/2020	Redemption	XXX	610	610	625	610		0		0		610				4	04/20/2045	1FE
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	287,344	281,000	280,944	280,953		2		2		280,955		6,389	6,389	1,555	09/20/2023	1FE
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22		03/16/2020	Redemption	XXX	24,477	24,477	24,445	24,473		4		4		24,477				52	02/15/2022	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	5,925,310	5,877,987	5,951,314	5,408,580		(6,033)		(6,033)		5,887,108		38,202	38,202	69,969	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	44,861,623	43,263,352	43,930,377	38,954,804		(17,543)		(17,543)		43,827,517		1,034,107	1,034,107	342,018	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	44,861,623	43,263,352	43,930,377	38,954,804		(17,543)		(17,543)		43,827,517		1,034,107	1,034,107	342,018	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) Publicly Traded																					
90214J101	2U INC		03/18/2020	JEFFERIES & CO INC, NEW Y	889.000	13,131	XXX	50,011	21,327	28,684			28,684		50,011		(36,880)	(36,880)		XXX	U
88579Y101	3M CO		03/13/2020	INVESTMENT TECH GROUP INC	51.000	7,224	XXX	9,117	8,997	120			120		9,117		(1,894)	(1,894)	75	XXX	U
002824100	ABBOTT LABORATORIES		03/13/2020	INVESTMENT TECH GROUP INC	147.000	11,997	XXX	5,626	12,768	(7,143)			(7,143)		5,626		6,372	6,372	53	XXX	U
00287Y109	ABBVIE INC		03/13/2020	INVESTMENT TECH GROUP INC	136.000	11,605	XXX	8,559	12,041	(3,482)			(3,482)		8,559		3,046	3,046	160	XXX	U
003654100	ABIOMED INC		03/13/2020	INVESTMENT TECH GROUP INC	38.000	5,271	XXX	12,244	6,482	5,761			5,761		12,244		(6,973)	(6,973)		XXX	U
00401C108	ACACIA COMMUNICATIONS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	450.000	28,186	XXX	25,509	30,515	(5,006)			(5,006)		25,509		2,677	2,677		XXX	U
00404A109	ACADIA HEALTHCARE CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	760.000	8,961	XXX	23,013	25,247	(2,234)			(2,234)		23,013		(14,052)	(14,052)		XXX	U
004225108	ACADIA PHARMACEUTICALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	196.000	6,576	XXX	7,321							7,321		(744)	(744)		XXX	L
G1151C101	ACCENTURE PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	59.000	9,822	XXX	6,905	12,424	(5,519)			(5,519)		6,905		2,917	2,917	35	XXX	U
00507V109	ACTIVISION BLIZZARD INC		03/13/2020	INVESTMENT TECH GROUP INC	62.000	3,658	XXX	2,268	3,684	(1,416)			(1,416)		2,268		1,390	1,390		XXX	U
00724F101	ADOBE SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	45.000	15,096	XXX	4,670	14,841	(10,171)			(10,171)		4,670		10,425	10,425		XXX	U
00737L103	ADTALEM GLOBAL EDUCATION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	801.000	19,431	XXX	27,508	14,967	298			298		27,508		(8,078)	(8,078)		XXX	U
00751Y106	ADVANCE AUTO PARTS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	682	XXX	1,020	961	59			59		1,020		(338)	(338)	0	XXX	U
007903107	ADVANCED MICRO DEVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	440.000	17,728	XXX	7,952	20,178	(12,226)			(12,226)		7,952		9,776	9,776		XXX	U
00766T100	AECOM		03/18/2020	JEFFERIES & CO INC, NEW Y	522.000	12,171	XXX	17,328	7,850	(1,220)			(1,220)		17,328		(5,157)	(5,157)		XXX	L
00771V108	AERIE PHARMACEUTICALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	792.000	9,929	XXX	21,876	16,532	3,867			3,867		21,876		(11,946)	(11,946)		XXX	U
00130H105	AES CORP/VA		03/13/2020	INVESTMENT TECH GROUP INC	60.000	778	XXX	707	1,194	(488)			(488)		707		71	71	9	XXX	U
001055102	AFLAC INC		03/13/2020	INVESTMENT TECH GROUP INC	66.000	2,287	XXX	2,307	3,491	(1,184)			(1,184)		2,307		(20)	(20)	18	XXX	U
00846U101	AGILENT TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,867	XXX	1,236	2,303	(1,067)			(1,067)		1,236		631	631	5	XXX	U
008474108	AGNICO EAGLE MINES LTD	A	03/18/2020	JEFFERIES & CO INC, NEW Y	446.000	17,273	XXX	19,802	27,478	(7,676)			(7,676)		19,802		(2,529)	(2,529)	67	XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
009158106	AIR PRODUCTS & CHEMICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	4,539	XXX	3,177	5,170	(1,993)			(1,993)		3,177		1,362	1,362	26	XXX	U
00971T101	AKAMAI TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	943	XXX	528	950	(422)			(422)		528		415	415		XXX	U
011659109	ALASKA AIR GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	314.000	7,736	XXX	18,316	16,328	(2,333)			(2,333)		18,316		(10,580)	(10,580)	92	XXX	U
012653101	ALBEMARLE CORP		03/13/2020	INVESTMENT TECH GROUP INC	275.000	17,176	XXX	22,803	18,114	2,767			2,767		22,803		(5,627)	(5,627)	91	XXX	U
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/13/2020	INVESTMENT TECH GROUP INC	7.000	1,034	XXX	846	1,131	(285)			(285)		846		188	188	7	XXX	U
015351109	ALEXION PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,688	XXX	2,572	2,271	301			301		2,572		(883)	(883)		XXX	U
016255101	ALIGN TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	1,371	XXX	1,053	1,953	(900)			(900)		1,053		318	318		XXX	U
01741R102	ALLEGHENY TECHNOLOGIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,584.000	19,072	XXX	64,898	53,385	11,512			11,512		64,898		(45,825)	(45,825)		XXX	U
G0176J109	ALLEGION PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	7.000	782	XXX	451	872	(420)			(420)		451		331	331		XXX	U
G0177J108	ALLERGAN PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	36.000	6,617	XXX	7,420	6,882	538			538		7,420		(803)	(803)	20	XXX	U
018581108	ALLIANCE DATA SYSTEMS CORP		03/13/2020	INVESTMENT TECH GROUP INC	271.000	6,796	XXX	39,262	30,406	8,856			8,856		39,262		(32,466)	(32,466)	163	XXX	U
018802108	ALLIANT ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	17.000	865	XXX	647	930	(283)			(283)		647		218	218	6	XXX	U
020002101	ALLSTATE CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	34.000	3,153	XXX	2,532	3,823	(1,291)			(1,291)		2,532		621	621	17	XXX	U
02079K305	ALPHABET INC-CL A		03/13/2020	INVESTMENT TECH GROUP INC	26.000	31,569	XXX	20,799	34,824	(14,025)			(14,025)		20,799		10,771	10,771		XXX	U
02079K107	ALPHABET INC-CL C		03/13/2020	INVESTMENT TECH GROUP INC	30.000	36,590	XXX	23,416	40,111	(16,694)			(16,694)		23,416		13,174	13,174		XXX	U
02209S103	ALTRIA GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	156.000	6,245	XXX	10,598	7,786	2,812			2,812		10,598		(4,353)	(4,353)	131	XXX	U
023135106	AMAZON.COM INC		03/13/2020	INVESTMENT TECH GROUP INC	38.000	67,827	XXX	28,996	70,218	(41,222)			(41,222)		28,996		38,831	38,831		XXX	U
023608102	AMEREN CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,522	XXX	1,049	1,536	(487)			(487)		1,049		473	473		XXX	U
02376R102	AMERICAN AIRLINES GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	2,469.000	29,809	XXX	72,939	66,251	2,512			2,512		72,939		(43,131)	(43,131)	246	XXX	L
025537101	AMERICAN ELECTRIC POWER CO INC		03/13/2020	INVESTMENT TECH GROUP INC	41.000	3,544	XXX	2,590	3,875	(1,284)			(1,284)		2,590		953	953	29	XXX	U
025816109	AMERICAN EXPRESS CO		03/13/2020	INVESTMENT TECH GROUP INC	70.000	6,969	XXX	5,156	8,714	(3,558)			(3,558)		5,156		1,813	1,813	30	XXX	U
026874784	AMERICAN INTERNATIONAL GROUP I		03/13/2020	INVESTMENT TECH GROUP INC	75.000	2,135	XXX	4,925	3,850	1,076			1,076		4,925		(2,791)	(2,791)		XXX	U
03027X100	AMERICAN TOWER CORP		03/13/2020	INVESTMENT TECH GROUP INC	43.000	10,275	XXX	4,587	9,882	(5,295)			(5,295)		4,587		5,688	5,688	43	XXX	U
030420103	AMERICAN WATER WORKS CO INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	3,206	XXX	1,812	3,071	(1,260)			(1,260)		1,812		1,395	1,395	13	XXX	U
03076C106	AMERIPRISE FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	2,266	XXX	2,193	3,332	(1,139)			(1,139)		2,193		73	73	19	XXX	U
03073E105	AMERISOURCEBERGEN CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,439	XXX	1,276	1,360	(84)			(84)		1,276		163	163	7	XXX	U
031100100	AMETEK INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	1,342	XXX	874	1,795	(922)			(922)		874		469	469		XXX	U
031162100	AMGEN INC		03/13/2020	INVESTMENT TECH GROUP INC	61.000	12,326	XXX	9,056	14,705	(5,649)			(5,649)		9,056		3,270	3,270	98	XXX	U
032095101	AMPHENOL CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,910	XXX	1,616	2,598	(982)			(982)		1,616		294	294	6	XXX	U
032654105	ANALOG DEVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,993	XXX	2,205	3,565	(1,360)			(1,360)		2,205		787	787	19	XXX	U
03662Q105	ANSYS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	1,412	XXX	746	1,544	(799)			(799)		746		667	667		XXX	U
036752103	ANTHEM INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	6,757	XXX	3,618	7,551	(3,932)			(3,932)		3,618		3,139	3,139		XXX	U

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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
831865209	AO SMITH CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	415	XXX	585	476	109			109		585		(170)	(170)	2	XXX	U
G0408V102	AON PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	24.000	4,258	XXX	2,681	4,999	(2,318)			(2,318)		2,681		1,576	1,576	11	XXX	U
037411105	APACHE CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	96	XXX	766	307	459			459		766		(669)	(669)	3	XXX	U
037833100	APPLE INC		03/13/2020	INVESTMENT TECH GROUP INC	393.000	109,226	XXX	45,862	115,404	(69,542)			(69,542)		45,862		63,364	63,364	303	XXX	U
038222105	APPLIED MATERIALS INC		03/13/2020	INVESTMENT TECH GROUP INC	93.000	4,729	XXX	3,031	5,677	(2,645)			(2,645)		3,031		1,698	1,698	20	XXX	U
G6095L109	APTIV PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,329	XXX	1,122	1,899	(778)			(778)		1,122		207	207	3	XXX	U
03837J101	AQUA METALS INC		01/02/2020	BNY MELLON	455.000	325	XXX	344	344	0			0		344		(18)	(18)		XXX	U
039483102	ARCHER-DANIELS-MIDLAND CO		03/13/2020	INVESTMENT TECH GROUP INC	43.000	1,488	XXX	1,955	1,993	(38)			(38)		1,955		(467)	(467)	15	XXX	U
03965L100	ARCONIC INC		03/13/2020	INVESTMENT TECH GROUP INC	38.000	778	XXX	715	1,169	(455)			(455)		715		64	64	1	XXX	U
G0464B107	ARGO GROUP INTERNATIONAL HOLDI	C	03/18/2020	JEFFERIES & CO INC, NEW Y	168.000	5,078	XXX	10,872	11,046	(174)			(174)		10,872		(5,794)	(5,794)	52	XXX	U
040413106	ARISTA NETWORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	884	XXX	1,336	1,017	319			319		1,336		(453)	(453)		XXX	U
363576109	ARTHUR J GALLAGHER & CO		03/13/2020	INVESTMENT TECH GROUP INC	10.000	900	XXX	519	952	(434)			(434)		519		382	382		XXX	U
04316A108	ARTISAN PARTNERS ASSET MANAGEM		03/18/2020	JEFFERIES & CO INC, NEW Y	588.000	11,241	XXX	14,775	19,004	(4,229)			(4,229)		14,775		(3,534)	(3,534)	753	XXX	U
04621X108	ASSURANT INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,045	XXX	931	1,311	(380)			(380)		931		114	114		XXX	U
04650Y100	AT HOME GROUP INC		03/16/2020	KEYBANC CAPITAL MARKETS I	861.000	2,219	XXX	8,154	4,736	3,418			3,418		8,154		(5,935)	(5,935)		XXX	U
00206R102	AT&T INC		03/13/2020	INVESTMENT TECH GROUP INC	594.000	20,454	XXX	25,420	23,214	2,206			2,206		25,420		(4,966)	(4,966)	309	XXX	U
049560105	ATMOS ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	906	XXX	915	1,007	(92)			(92)		915		(9)	(9)	5	XXX	U
052769106	AUTODESK INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	3,318	XXX	1,569	3,853	(2,283)			(2,283)		1,569		1,748	1,748		XXX	U
053015103	AUTOMATIC DATA PROCESSING INC		03/13/2020	INVESTMENT TECH GROUP INC	40.000	5,778	XXX	4,140	6,820	(2,680)			(2,680)		4,140		1,638	1,638	36	XXX	U
053332102	AUTOZONE INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	3,038	XXX	2,264	3,574	(1,310)			(1,310)		2,264		774	774		XXX	U
053484101	AVALONBAY COMMUNITIES INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	3,669	XXX	3,342	3,984	(643)			(643)		3,342		328	328	29	XXX	U
053611109	AVERY DENNISON CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	2,121	XXX	1,414	2,616	(1,202)			(1,202)		1,414		707	707		XXX	U
05501U106	AZUL SA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,229.000	7,683	XXX	37,883	52,601	(14,718)			(14,718)		37,883		(30,201)	(30,201)		XXX	U
058498106	BALL CORP		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,787	XXX	1,059	1,811	(752)			(752)		1,059		728	728		XXX	U
05969A105	BANCORP INC/THE		03/18/2020	JEFFERIES & CO INC, NEW Y	894.000	3,544	XXX	11,649							11,649		(8,105)	(8,105)		XXX	L
060505104	BANK OF AMERICA CORP		03/13/2020	INVESTMENT TECH GROUP INC	985.000	23,763	XXX	21,573	34,692	(13,119)			(13,119)		21,573		2,190	2,190		XXX	U
064058100	BANK OF NEW YORK MELLON CORP/T		03/13/2020	INVESTMENT TECH GROUP INC	83.000	2,830	XXX	3,918	4,177	(259)			(259)		3,918		(1,088)	(1,088)	26	XXX	U
071813109	BAXTER INTERNATIONAL INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	2,833	XXX	1,554	2,927	(1,373)			(1,373)		1,554		1,280	1,280	8	XXX	U
073685109	BEACON ROOFING SUPPLY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	604.000	8,951	XXX	20,420	19,316	1,104			1,104		20,420		(11,469)	(11,469)		XXX	U
075887109	BECTON DICKINSON AND CO		03/13/2020	INVESTMENT TECH GROUP INC	25.000	5,911	XXX	4,290	6,799	(2,509)			(2,509)		4,290		1,621	1,621	18	XXX	U
08180D106	BENEFITFOCUS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,934.000	12,605	XXX	64,990	32,734	27,154			27,154		64,990		(52,385)	(52,385)		XXX	L
084670702	BERKSHIRE HATHAWAY INC		03/13/2020	INVESTMENT TECH GROUP INC	185.000	36,327	XXX	30,206	41,903	(11,696)			(11,696)		30,206		6,120	6,120		XXX	U
086516101	BEST BUY CO INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,159	XXX	813	1,668	(856)			(856)		813		347	347	10	XXX	U
09062X103	BIOGEN INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	6,714	XXX	5,822	6,528	(706)			(706)		5,822		892	892		XXX	U
09247X101	BLACKROCK INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	4,965	XXX	4,576	6,032	(1,457)			(1,457)		4,576		389	389		XXX	U
05591B109	BMC STOCK HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	889.000	13,122	XXX	15,396	25,505	(10,110)			(10,110)		15,396		(2,274)	(2,274)		XXX	U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: 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
097023105	BOEING CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	49.000	8,338	XXX	7,614	15,962	(8,348)			(8,348)		7,614		724	724	101	XXX	U
09857L108	BOOKING HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	4.000	5,685	XXX	5,932	8,215	(2,283)			(2,283)		5,932		(247)	(247)		XXX	U
099724106	BORGWARNER INC		03/13/2020	INVESTMENT TECH GROUP INC	719.000	13,822	XXX	26,371	23,816	(3,480)			(3,480)		26,371		(12,549)	(12,549)	93	XXX	U
101121101	BOSTON PROPERTIES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	2,457	XXX	2,600	2,895	(295)			(295)		2,600		(143)	(143)	21	XXX	U
101137107	BOSTON SCIENTIFIC CORP		03/13/2020	INVESTMENT TECH GROUP INC	115.000	3,714	XXX	2,502	5,200	(2,698)			(2,698)		2,502		1,212	1,212		XXX	U
10921T101	BRIGHTCOVE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,939.000	17,016	XXX	24,143	25,540	(1,397)			(1,397)		24,143		(7,127)	(7,127)		XXX	U
110122108	BRISTOL-MYERS SQUIBB CO		03/13/2020	INVESTMENT TECH GROUP INC	202.000	11,101	XXX	11,945	12,966	(1,021)			(1,021)		11,945		(845)	(845)	91	XXX	U
11135F101	BROADCOM INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	8,430	XXX	6,636	11,377	(4,741)			(4,741)		6,636		1,795	1,795		XXX	U
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		03/13/2020	INVESTMENT TECH GROUP INC	9.000	933	XXX	1,035	1,112	(77)			(77)		1,035		(102)	(102)	5	XXX	U
115637209	BROWN-FORMAN CORP		03/13/2020	INVESTMENT TECH GROUP INC	2.000	106	XXX	72	135	(63)			(63)		72		34	34	0	XXX	U
127097103	CABOT OIL & GAS CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	733	XXX	909	696	212			212		909		(175)	(175)	4	XXX	U
127387108	CADENCE DESIGN SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,686	XXX	1,049	1,873	(824)			(824)		1,049		637	637		XXX	U
134429109	CAMPBELL SOUP CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,379	XXX	1,706	1,384	322			322		1,706		(327)	(327)	10	XXX	U
14040H105	CAPITAL ONE FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	2,912	XXX	3,485	4,116	(631)			(631)		3,485		(573)	(573)	16	XXX	U
G1890L107	CAPRI HOLDINGS LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	362.000	2,873	XXX	13,459	13,810	(351)			(351)		13,459		(10,586)	(10,586)		XXX	U
14149Y108	CARDINAL HEALTH INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	1,094	XXX	1,667	1,163	504			504		1,667		(573)	(573)	11	XXX	U
141619106	CARDIOVASCULAR SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	716.000	23,791	XXX	28,289	34,790	(6,501)			(6,501)		28,289		(4,498)	(4,498)		XXX	U
14161W105	CARDLYTICS INC		03/18/2020	INVESTMENT TECH GROUP INC	641.000	32,014	XXX	10,111	40,293	(30,182)			(30,182)		10,111		21,903	21,903		XXX	U
141665109	CAREER EDUCATION CORP		01/02/2020	MERGER	1,834.000	29,722	XXX	29,722	33,727	(4,005)			(4,005)		29,722					XXX	U
143130102	CARMAX INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	899	XXX	829	1,140	(311)			(311)		829		70	70		XXX	U
143658300	CARNIVAL CORP	C	03/13/2020	INVESTMENT TECH GROUP INC	33.000	579	XXX	1,724	1,677	46			46		1,724		(1,145)	(1,145)	17	XXX	U
144285103	CARPENTER TECHNOLOGY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	190.000	3,240	XXX	8,541	7,168	(875)			(875)		8,541		(5,302)	(5,302)	38	XXX	L
149123101	CATERPILLAR INC		03/13/2020	INVESTMENT TECH GROUP INC	53.000	5,279	XXX	4,937	7,827	(2,890)			(2,890)		4,937		342	342	55	XXX	U
12503M108	CBOE HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	948	XXX	808	1,200	(392)			(392)		808		140	140	4	XXX	U
12504L109	CBRE GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	695	XXX	468	919	(451)			(451)		468		227	227		XXX	U
12514G108	CDW CORP/DE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	911	XXX	1,093	1,286	(192)			(192)		1,093		(182)	(182)	3	XXX	U
150870103	CELANESE CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	784	XXX	859	1,231	(372)			(372)		859		(75)	(75)	6	XXX	U
15135B101	CENTENE CORP		03/13/2020	INVESTMENT TECH GROUP INC	46.000	2,923	XXX	1,314	2,892	(1,578)			(1,578)		1,314		1,609	1,609		XXX	U
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		03/10/2020	BARCLAYS CAPITAL LE, NEW	4,691.000	2,836	XXX	52,713	21,672	31,041			31,041		52,713		(49,877)	(49,877)		XXX	U
15189T107	CENTERPOINT ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	46.000	714	XXX	1,137	1,254	(117)			(117)		1,137		(423)	(423)	13	XXX	U
156504300	CENTURY COMMUNITIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	482.000	5,782	XXX	11,416	13,183	(1,766)			(1,766)		11,416		(5,634)	(5,634)		XXX	U
156700106	CENTURYLINK INC		03/13/2020	INVESTMENT TECH GROUP INC	83.000	837	XXX	1,764	1,096	668			668		1,764		(927)	(927)		XXX	U
156727109	CERENCE INC		01/17/2020	GUGGENHEIM CAPITAL MARKET	208.000	4,499	XXX	3,410	4,707	(1,297)			(1,297)		3,410		1,089	1,089		XXX	U
156782104	CERNER CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,545	XXX	1,151	1,761	(610)			(610)		1,151		394	394	4	XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
125269100	CF INDUSTRIES HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	525	XXX	599	907	(308)			(308)		599		(74)	(74)	6	XXX	U
12541W209	CH ROBINSON WORLDWIDE INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	748	XXX	884	938	(54)			(54)		884		(136)	(136)		XXX	U
808513105	CHARLES SCHWAB CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	114.000	3,857	XXX	4,502	5,422	(920)			(920)		4,502		(645)	(645)	21	XXX	U
16119P108	CHARTER COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	8,629	XXX	5,534	9,217	(3,682)			(3,682)		5,534		3,094	3,094		XXX	U
166764100	CHEVRON CORP		03/13/2020	INVESTMENT TECH GROUP INC	182.000	15,176	XXX	21,391	21,933	(541)			(541)		21,391		(6,216)	(6,216)	235	XXX	U
169656105	CHIPOTLE MEXICAN GRILL INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	1,891	XXX	1,136	2,511	(1,376)			(1,376)		1,136		755	755		XXX	U
H1467J104	CHUBB LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	38.000	4,629	XXX	5,019	5,915	(896)			(896)		5,019		(390)	(390)	29	XXX	U
171340102	CHURCH & DWIGHT CO INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,265	XXX	896	1,407	(511)			(511)		896		369	369	5	XXX	U
125523100	CIGNA CORP		03/13/2020	INVESTMENT TECH GROUP INC	34.000	6,114	XXX	5,150	6,953	(1,803)			(1,803)		5,150		964	964		XXX	U
171798101	CIMAREX ENERGY CO		03/13/2020	INVESTMENT TECH GROUP INC	40.000	723	XXX	4,425	2,100	2,325			2,325		4,425		(3,702)	(3,702)	8	XXX	U
172062101	CINCINNATI FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,358	XXX	1,141	1,577	(436)			(436)		1,141		217	217	8	XXX	U
172908105	CINTAS CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	2,435	XXX	1,158	2,691	(1,533)			(1,533)		1,158		1,278	1,278		XXX	U
17275R102	CISCO SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	418.000	15,719	XXX	12,715	20,047	(7,332)			(7,332)		12,715		3,003	3,003	146	XXX	U
172967424	CITIGROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	244.000	12,445	XXX	14,388	19,493	(5,105)			(5,105)		14,388		(1,944)	(1,944)	124	XXX	U
174610105	CITIZENS FINANCIAL GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,134	XXX	1,696	1,949	(253)			(253)		1,696		(562)	(562)	19	XXX	U
177376100	CITRIX SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	909	XXX	578	887	(309)			(309)		578		331	331		XXX	U
189054109	CLOROX CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	15.000	2,516	XXX	1,832	2,303	(471)			(471)		1,832		684	684	16	XXX	U
12572Q105	CME GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	5,823	XXX	3,694	6,423	(2,729)			(2,729)		3,694		2,129	2,129	80	XXX	U
125896100	CMS ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	22.000	1,372	XXX	919	1,382	(463)			(463)		919		452	452	9	XXX	U
191216100	COCA-COLA CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	320.000	15,499	XXX	13,325	17,712	(4,387)			(4,387)		13,325		2,174	2,174		XXX	U
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/02/2020	INSTINET CLEARING SER INC	900.000	71,947	XXX	47,011	59,229	(12,218)			(12,218)		47,011		24,936	24,936	585	XXX	U
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		03/13/2020	INVESTMENT TECH GROUP INC	51.000	2,682	XXX	2,866	3,163	(297)			(297)		2,866		(185)	(185)	11	XXX	U
194162103	COLGATE-PALMOLIVE CO		03/13/2020	INVESTMENT TECH GROUP INC	70.000	4,834	XXX	4,606	4,819	(212)			(212)		4,606		228	228	30	XXX	U
20030N101	COMCAST CORP		03/13/2020	INVESTMENT TECH GROUP INC	365.000	14,342	XXX	12,817	16,414	(3,597)			(3,597)		12,817		1,525	1,525	77	XXX	U
200340107	COMERICA INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	1,004	XXX	1,756	1,866	(110)			(110)		1,756		(751)	(751)	17	XXX	U
20451N101	COMPASS MINERALS INTERNATIONAL		03/18/2020	JEFFERIES & CO INC, NEW Y	228.000	9,798	XXX	12,534	13,899	(1,365)			(1,365)		12,534		(2,735)	(2,735)	164	XXX	U
205887102	CONAGRA BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	40.000	990	XXX	1,594	1,370	224			224		1,594		(604)	(604)	9	XXX	U
20605P101	CONCHO RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,124	XXX	3,188	2,102	1,086			1,086		3,188		(2,064)	(2,064)	4	XXX	U
20825C104	CONOCOPHILLIPS		03/13/2020	INVESTMENT TECH GROUP INC	111.000	3,479	XXX	5,583	7,218	(1,635)			(1,635)		5,583		(2,104)	(2,104)	47	XXX	U
209115104	CONSOLIDATED EDISON INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,849	XXX	1,551	1,900	(348)			(348)		1,551		297	297		XXX	U
21036P108	CONSTELLATION BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,127	XXX	2,457	3,036	(579)			(579)		2,457		(330)	(330)	12	XXX	U
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	4,108.000	13,249	XXX	35,117	42,805	(7,688)			(7,688)		35,117		(21,868)	(21,868)		XXX	U

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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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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
216648402	COOPER COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	198.000	49,797	XXX	58,248	63,615	(5,368)			(5,368)		58,248		(8,451)	(8,451)	6	XXX	U
217204106	COPART INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,107	XXX	783	1,364	(581)			(581)		783		324	324		XXX	U
219350105	CORNING INC		03/13/2020	INVESTMENT TECH GROUP INC	67.000	1,525	XXX	1,640	1,950	(311)			(311)		1,640		(115)	(115)		XXX	U
22002T108	CORPORATE OFFICE PROPERTIES TR		03/18/2020	JEFFERIES & CO INC, NEW Y	978.000	18,177	XXX	26,872	28,734	(1,861)			(1,861)		26,872		(8,696)	(8,696)	269	XXX	U
22052L104	CORTEVA INC		03/13/2020	INVESTMENT TECH GROUP INC	70.000	1,735	XXX	2,253	2,069	184			184		2,253		(518)	(518)	9	XXX	U
22160K105	COSTCO WHOLESALE CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	12,089	XXX	6,448	11,757	(5,309)			(5,309)		6,448		5,641	5,641	26	XXX	U
22282E102	COVANTA HOLDING CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	2,118.000	19,110	XXX	32,463	22,646	2,396			2,396		32,463		(13,353)	(13,353)	382	XXX	L
225447101	CREE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	796.000	28,715	XXX	41,176	22,983	5,120			5,120		41,176		(12,461)	(12,461)		XXX	L
22822V101	CROWN CASTLE INTERNATIONAL COR		03/13/2020	INVESTMENT TECH GROUP INC	40.000	6,202	XXX	3,489	5,686	(2,197)			(2,197)		3,489		2,713	2,713		XXX	U
126408103	CSX CORP		03/13/2020	INVESTMENT TECH GROUP INC	58.000	3,358	XXX	2,102	4,197	(2,095)			(2,095)		2,102		1,256	1,256	15	XXX	U
231021106	CUMMINS INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,505	XXX	1,502	1,969	(467)			(467)		1,502		3	3	14	XXX	U
126650100	CVS HEALTH CORP		03/13/2020	INVESTMENT TECH GROUP INC	103.000	6,139	XXX	8,161	7,652	509			509		8,161		(2,022)	(2,022)	52	XXX	U
232806109	CYPRESS SEMICONDUCTOR CORP		03/12/2020	WELLS FARGO SECURITIES, L	107.000	2,416	XXX	1,152	2,496	(1,344)			(1,344)		1,152		1,263	1,263	12	XXX	U
235825205	DANA INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,942.000	14,079	XXX	43,305	43,625	(4,139)			(4,139)		43,305		(29,226)	(29,226)	240	XXX	U
235851102	DANAHER CORP		03/13/2020	INVESTMENT TECH GROUP INC	59.000	8,340	XXX	4,622	9,055	(4,433)			(4,433)		4,622		3,717	3,717	10	XXX	U
237194105	DARDEN RESTAURANTS INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	522	XXX	590	872	(282)			(282)		590		(68)	(68)	7	XXX	U
237266101	DARLING INGREDIENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,491.000	21,064	XXX	29,863	41,867	(12,004)			(12,004)		29,863		(8,799)	(8,799)		XXX	U
23918K108	DAVITA INC		03/13/2020	INVESTMENT TECH GROUP INC	28.000	2,126	XXX	1,804	2,101	(297)			(297)		1,804		321	321		XXX	U
244199105	DEERE & CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	3,890	XXX	2,899	4,851	(1,952)			(1,952)		2,899		991	991	21	XXX	U
247361702	DELTA AIR LINES INC		03/13/2020	INVESTMENT TECH GROUP INC	71.000	2,721	XXX	3,518	4,152	(635)			(635)		3,518		(797)	(797)	29	XXX	U
24906P109	DENTSPLY SIRONA INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,091	XXX	1,578	1,528	50			50		1,578		(487)	(487)	3	XXX	U
252131107	DEXCOM INC		03/18/2020	JEFFERIES & CO INC, NEW Y	289.000	59,560	XXX	37,604	63,216	(25,612)			(25,612)		37,604		21,956	21,956		XXX	U
25278X109	DIAMONDBACK ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	597	XXX	1,926	2,043	(117)			(117)		1,926		(1,329)	(1,329)	8	XXX	U
254709108	DISCOVER FINANCIAL SERVICES		03/13/2020	INVESTMENT TECH GROUP INC	42.000	2,172	XXX	3,010	3,562	(552)			(552)		3,010		(838)	(838)	18	XXX	U
25470F302	DISCOVERY COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	34.000	722	XXX	922	1,037	(115)			(115)		922		(199)	(199)		XXX	U
25470F104	DISCOVERY COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	274	XXX	333	393	(60)			(60)		333		(59)	(59)		XXX	U
25470M109	DISH NETWORK CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	86	XXX	252	142	111			111		252		(166)	(166)		XXX	U
256677105	DOLLAR GENERAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	2,770	XXX	1,410	2,964	(1,553)			(1,553)		1,410		1,359	1,359	6	XXX	U
256746108	DOLLAR TREE INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,195	XXX	1,231	1,505	(274)			(274)		1,231		(36)	(36)		XXX	U
25746U109	DOMINION RESOURCES INC/VA		03/13/2020	INVESTMENT TECH GROUP INC	65.000	5,086	XXX	5,020	5,383	(364)			(364)		5,020		67	67		XXX	U
260003108	DOVER CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	816	XXX	539	1,037	(499)			(499)		539		278	278		XXX	U
260557103	DOW INC		03/13/2020	INVESTMENT TECH GROUP INC	65.000	1,668	XXX	3,863	3,557	306			306		3,863		(2,196)	(2,196)	46	XXX	U
23331A109	DR HORTON INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	982	XXX	689	1,319	(630)			(630)		689		292	292	4	XXX	U
262037104	DRIL-QUIP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	150.000	4,757	XXX	6,747	7,037	(290)			(290)		6,747		(1,990)	(1,990)		XXX	U
233331107	DTE ENERGY CO		03/13/2020	INVESTMENT TECH GROUP INC	27.000	2,603	XXX	2,746	3,506	(761)			(761)		2,746		(143)	(143)	27	XXX	U

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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
26441C204	DUKE ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	61.000	5,230	XXX	4,754	5,564	(810)			(810)		4,754		476	476		XXX	U
26614N102	DUPONT DE NEMOURS INC		03/13/2020	INVESTMENT TECH GROUP INC	70.000	2,594	XXX	5,955	4,494	1,461			1,461		5,955		(3,361)	(3,361)		XXX	U
23355L106	DXC TECHNOLOGY CO		03/13/2020	INVESTMENT TECH GROUP INC	16.000	242	XXX	959	601	358			358		959		(717)	(717)	3	XXX	U
233377407	DXP ENTERPRISES INC/TX		03/02/2020	LIQUIDNET INC, NEW YORK	411.000	7,352	XXX	16,102	16,362	(260)			(260)		16,102		(8,751)	(8,751)		XXX	U
269246401	E*TRADE FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,010	XXX	963	1,270	(308)			(308)		963		48	48	4	XXX	U
26969P108	EAGLE MATERIALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	205.000	10,023	XXX	16,351	12,058	(2,343)			(2,343)		16,351		(6,328)	(6,328)	13	XXX	U
277432100	EASTMAN CHEMICAL CO		03/13/2020	INVESTMENT TECH GROUP INC	18.000	833	XXX	1,358	1,427	(68)			(68)		1,358		(525)	(525)	12	XXX	U
G29183103	EATON CORP PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	43.000	3,677	XXX	2,897	4,073	(1,176)			(1,176)		2,897		781	781		XXX	U
278642103	EBAY INC		03/13/2020	INVESTMENT TECH GROUP INC	111.000	3,769	XXX	3,321	4,008	(688)			(688)		3,321		448	448		XXX	U
278865100	ECOLAB INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	4,681	XXX	3,060	5,018	(1,958)			(1,958)		3,060		1,621	1,621	12	XXX	U
281020107	EDISON INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,650	XXX	2,237	2,338	(101)			(101)		2,237		(587)	(587)	20	XXX	U
28176E108	EDWARDS LIFESCIENCES CORP		03/12/2020	INSTINET CLEARING SER INC	132.000	22,924	XXX	25,205	30,794	(5,589)			(5,589)		25,205		(2,281)	(2,281)		XXX	U
28470R102	ELDORADO RESORTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	870.000	5,982	XXX	37,272	38,468	(9,621)			(9,621)		37,272		(31,290)	(31,290)		XXX	U
285512109	ELECTRONIC ARTS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	2,426	XXX	2,007	2,688	(680)			(680)		2,007		418	418		XXX	U
532457108	ELI LILLY & CO		03/13/2020	INVESTMENT TECH GROUP INC	75.000	10,450	XXX	5,524	9,857	(4,333)			(4,333)		5,524		4,926	4,926	56	XXX	U
291011104	EMERSON ELECTRIC CO		03/13/2020	INVESTMENT TECH GROUP INC	51.000	2,565	XXX	2,861	3,889	(1,028)			(1,028)		2,861		(296)	(296)	26	XXX	U
292562105	ENCORE WIRE CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	263.000	10,995	XXX	15,249	15,096	153			153		15,249		(4,254)	(4,254)	5	XXX	U
29275Y102	ENERSYS		03/18/2020	JEFFERIES & CO INC, NEW Y	132.000	4,866	XXX	9,354	7,408	(288)			(288)		9,354		(4,488)	(4,488)	23	XXX	U
29364G103	ENTERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	3,190	XXX	2,265	3,714	(1,449)			(1,449)		2,265		925	925	29	XXX	U
26875P101	EOG RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	55.000	1,912	XXX	5,535	4,607	928			928		5,535		(3,622)	(3,622)	16	XXX	U
294429105	EQUIFAX INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	985	XXX	833	981	(148)			(148)		833		151	151	3	XXX	U
29444U700	EQUINIX INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	4,968	XXX	2,889	4,670	(1,780)			(1,780)		2,889		2,079	2,079	19	XXX	U
29476L107	EQUITY RESIDENTIAL		03/13/2020	INVESTMENT TECH GROUP INC	43.000	3,164	XXX	2,743	3,480	(737)			(737)		2,743		421	421	24	XXX	U
297178105	ESSEX PROPERTY TRUST INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	2,757	XXX	2,470	3,009	(538)			(538)		2,470		287	287	20	XXX	U
518439104	ESTEE LAUDER COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	19.000	3,271	XXX	1,467	3,924	(2,458)			(2,458)		1,467		1,805	1,805		XXX	U
B38564108	EURONAV NV	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,743.000	24,412	XXX	23,039	28,967	(10,165)			(10,165)		23,039		1,372	1,372		XXX	L
298736109	EURONET WORLDWIDE INC		02/27/2020	MORGAN STANLEY & CO INC,	188.000	23,420	XXX	26,366	29,621	(3,255)			(3,255)		26,366		(2,946)	(2,946)		XXX	U
G3223R108	EVEREST RE GROUP LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	114.000	20,618	XXX	25,206	31,560	(6,353)			(6,353)		25,206		(4,588)	(4,588)	26	XXX	U
30034W106	EVERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,594	XXX	1,425	1,757	(332)			(332)		1,425		170	170		XXX	U
30040W108	EVERSOURCE ENERGY		03/13/2020	INVESTMENT TECH GROUP INC	23.000	2,035	XXX	1,271	1,957	(685)			(685)		1,271		764	764		XXX	U
30063P105	EXACT SCIENCES CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	128.000	4,820	XXX	6,893							6,893		(2,072)	(2,072)		XXX	L
30161N101	EXELON CORP		03/13/2020	INVESTMENT TECH GROUP INC	83.000	3,015	XXX	2,963	3,784	(821)			(821)		2,963		52	52	32	XXX	U
30212P303	EXPEDIA INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	835	XXX	1,359	1,298	61			61		1,359		(524)	(524)		XXX	U
302130109	EXPEDITORS INTERNATIONAL OF WA		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,042	XXX	847	1,248	(401)			(401)		847		194	194		XXX	U
30225T102	EXTRA SPACE STORAGE INC		03/13/2020	INVESTMENT TECH GROUP INC	14.000	1,352	XXX	1,062	1,479	(417)			(417)		1,062		290	290		XXX	U

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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
30231G102	EXXON MOBIL CORP		03/13/2020	INVESTMENT TECH GROUP INC	376.000	14,320	XXX	33,978	26,237	7,740			7,740		33,978		(19,658)	(19,658)	327	XXX	U
G3323L100	FABRINET	C	03/18/2020	JEFFERIES & CO INC, NEW Y	248.000	11,735	XXX	12,997	16,080	(3,083)			(3,083)		12,997		(1,262)	(1,262)		XXX	U
30303M102	FACEBOOK INC		03/13/2020	INVESTMENT TECH GROUP INC	226.000	38,475	XXX	26,350	46,387	(20,036)			(20,036)		26,350		12,124	12,124		XXX	U
311900104	FASTENAL CO		03/13/2020	INVESTMENT TECH GROUP INC	53.000	1,805	XXX	1,253	1,958	(706)			(706)		1,253		552	552	13	XXX	U
313747206	FEDERAL REALTY INVESTMENT TRUS		03/13/2020	INVESTMENT TECH GROUP INC	8.000	845	XXX	997	1,030	(33)			(33)		997		(152)	(152)	8	XXX	U
31428X106	FEDEX CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	2,665	XXX	4,676	3,780	896			896		4,676		(2,011)	(2,011)	16	XXX	U
31620M106	FIDELITY NATIONAL INFORMATION		03/13/2020	INVESTMENT TECH GROUP INC	49.000	6,363	XXX	3,772	6,815	(3,043)			(3,043)		3,772		2,591	2,591		XXX	U
316773100	FIFTH THIRD BANCORP		03/13/2020	INVESTMENT TECH GROUP INC	70.000	1,232	XXX	1,875	2,152	(277)			(277)		1,875		(643)	(643)	17	XXX	U
318672706	FIRST BANCORP/PUERTO RICO	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,147.000	8,525	XXX	23,344	22,737	607			607		23,344		(14,819)	(14,819)	97	XXX	U
33616C100	FIRST REPUBLIC BANK/CA		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,064	XXX	1,108	1,292	(184)			(184)		1,108		(43)	(43)	2	XXX	U
337932107	FIRSTENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,483	XXX	1,119	1,750	(630)			(630)		1,119		364	364	14	XXX	U
337738108	FISERV INC		03/13/2020	INVESTMENT TECH GROUP INC	43.000	4,445	XXX	2,305	4,972	(2,667)			(2,667)		2,305		2,141	2,141		XXX	U
339041105	FLEETCOR TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,883	XXX	1,760	2,302	(541)			(541)		1,760		123	123		XXX	U
Y2573F102	FLEX LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,270.000	12,838	XXX	23,731	28,647	(4,916)			(4,916)		23,731		(10,893)	(10,893)		XXX	U
302445101	FLIR SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	224	XXX	255	364	(110)			(110)		255		(30)	(30)		XXX	U
339750101	FLOOR & DECOR HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	308.000	8,377	XXX	11,072	15,649	(4,577)			(4,577)		11,072		(2,695)	(2,695)		XXX	U
34354P105	FLOWSERVE CORP		03/13/2020	INVESTMENT TECH GROUP INC	8.000	205	XXX	383	398	(15)			(15)		383		(178)	(178)	2	XXX	U
302491303	FMC CORP		03/13/2020	INVESTMENT TECH GROUP INC	626.000	38,018	XXX	44,233	61,689	(18,077)			(18,077)		44,233		(6,216)	(6,216)	272	XXX	U
345370860	FORD MOTOR CO		03/13/2020	INVESTMENT TECH GROUP INC	205.000	1,147	XXX	2,520	1,907	614			614		2,520		(1,373)	(1,373)	31	XXX	U
34959E109	FORTINET INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	661	XXX	528	854	(326)			(326)		528		133	133		XXX	U
34959J108	FORTIVE CORP		03/13/2020	INVESTMENT TECH GROUP INC	23.000	1,373	XXX	1,237	1,757	(520)			(520)		1,237		136	136		XXX	U
34964C106	FORTUNE BRANDS HOME & SECURITY		03/13/2020	INVESTMENT TECH GROUP INC	10.000	486	XXX	540	653	(113)			(113)		540		(54)	(54)		XXX	U
35137L105	FOX CORP		03/13/2020	INVESTMENT TECH GROUP INC	55.000	1,436	XXX	2,285	2,039	246			246		2,285		(849)	(849)		XXX	U
354613101	FRANKLIN RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	380	XXX	827	546	281			281		827		(447)	(447)	6	XXX	U
35671D857	FREEPORT-MCMORAN INC		03/13/2020	INVESTMENT TECH GROUP INC	93.000	697	XXX	1,243	1,220	23			23		1,243		(546)	(546)	5	XXX	U
364760108	GAP INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	43.000	463	XXX	975	760	214			214		975		(511)	(511)	10	XXX	U
H2906T109	GARMIN LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	7.000	541	XXX	342	683	(341)			(341)		342		199	199		XXX	U
366651107	GARTNER INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	956	XXX	1,026	1,387	(361)			(361)		1,026		(70)	(70)		XXX	U
G37585109	GASLOG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,328.000	7,833	XXX	39,091	22,791	16,300			16,300		39,091		(31,258)	(31,258)	349	XXX	U
369550108	GENERAL DYNAMICS CORP		03/13/2020	INVESTMENT TECH GROUP INC	33.000	4,607	XXX	5,700	5,820	(120)			(120)		5,700		(1,093)	(1,093)	34	XXX	U
369604103	GENERAL ELECTRIC CO		03/13/2020	INVESTMENT TECH GROUP INC	680.000	5,314	XXX	21,621	7,589	14,032			14,032		21,621		(16,307)	(16,307)	7	XXX	U
370334104	GENERAL MILLS INC		03/13/2020	INVESTMENT TECH GROUP INC	50.000	2,672	XXX	3,118	2,678	440			440		3,118		(446)	(446)	25	XXX	U
37045V100	GENERAL MOTORS CO		03/13/2020	INVESTMENT TECH GROUP INC	133.000	3,282	XXX	4,687	4,868	(181)			(181)		4,687		(1,405)	(1,405)		XXX	U
372460105	GENUINE PARTS CO		03/13/2020	INVESTMENT TECH GROUP INC	9.000	713	XXX	865	956	(91)			(91)		865		(152)	(152)	7	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
375558103	GILEAD SCIENCES INC		03/13/2020	INVESTMENT TECH GROUP INC	113.000	7,991	XXX	8,160	7,343	817			817		8,160		(169)	(169)		XXX	U
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/18/2020	JEFFERIES & CO INC, NEW Y	9,240.000	1,484	XXX	8,574	4,522	3,952			3,952		8,574		(7,090)	(7,090)		XXX	U
37940X102	GLOBAL PAYMENTS INC		03/13/2020	J.P MORGAN SECURITIES INC	215.000	36,560	XXX	24,453	39,250	(14,797)			(14,797)		24,453		12,107	12,107		XXX	U
38046C109	GOGO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,486.000	5,115	XXX	11,967	15,910	(3,943)			(3,943)		11,967		(6,852)	(6,852)		XXX	U
G9456A100	GOLAR LNG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	467.000	3,232	XXX	10,164	6,641	3,523			3,523		10,164		(6,932)	(6,932)		XXX	U
38141G104	GOLDMAN SACHS GROUP INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	39.000	6,908	XXX	9,244	8,967	277			277		9,244		(2,336)	(2,336)		XXX	U
387328107	GRANITE CONSTRUCTION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,386.000	13,976	XXX	36,700	20,393	4,012			4,012		36,700		(22,724)	(22,724)	96	XXX	U
388689101	GRAPHIC PACKAGING HOLDING CO		03/17/2020	LIQUIDNET INC, NEW YORK	1,102.000	12,853	XXX	14,056	18,348	(4,292)			(4,292)		14,056		(1,203)	(1,203)	83	XXX	U
39304D102	GREEN DOT CORP		03/05/2020	LIQUIDNET INC, NEW YORK	608.000	13,190	XXX	34,705	14,166	20,538			20,538		34,705		(21,515)	(21,515)		XXX	U
093671105	H&R BLOCK INC		03/13/2020	INVESTMENT TECH GROUP INC	14.000	244	XXX	326	329	(3)			(3)		326		(82)	(82)	4	XXX	U
411511306	HARBOR INTERNATIONAL-INST		03/11/2020	0	1,394.036	44,818	XXX	55,957	55,873	84			84		55,957		(11,138)	(11,138)		XXX	U
411511801	HARBOR INTL GROWTH-INST		03/11/2020	0	2,304.185	33,088	XXX	39,056	39,148	(92)			(92)		39,056		(5,968)	(5,968)		XXX	U
412822108	HARLEY-DAVIDSON INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	261	XXX	639	409	230			230		639		(378)	(378)		XXX	U
416515104	HARTFORD FINANCIAL SERVICES GR		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,487	XXX	1,666	2,127	(461)			(461)		1,666		(179)	(179)	11	XXX	U
418056107	HASBRO INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	385	XXX	544	739	(195)			(195)		544		(159)	(159)	5	XXX	U
40412C101	HCA HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	2,710	XXX	1,920	3,843	(1,924)			(1,924)		1,920		791	791		XXX	U
42250P103	HEALTHPEAK PROPERTIES INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,038	XXX	1,060	1,241	(181)			(181)		1,060		(22)	(22)	13	XXX	U
423452101	HELMERICH & PAYNE INC		03/13/2020	INVESTMENT TECH GROUP INC	39.000	682	XXX	3,033	1,772	1,261			1,261		3,033		(2,351)	(2,351)	28	XXX	U
806407102	HENRY SCHEIN INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	907	XXX	1,022	1,068	(46)			(46)		1,022		(115)	(115)		XXX	U
427866108	HERSHEY CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	17.000	2,377	XXX	1,765	2,499	(733)			(733)		1,765		611	611		XXX	U
42809H107	HESS CORP		03/13/2020	INVESTMENT TECH GROUP INC	23.000	802	XXX	1,439	1,537	(97)			(97)		1,439		(637)	(637)		XXX	U
42824C109	HEWLETT PACKARD ENTERPRISE CO		03/13/2020	INVESTMENT TECH GROUP INC	83.000	815	XXX	1,112	1,316	(205)			(205)		1,112		(296)	(296)	10	XXX	U
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,358	XXX	2,000	3,327	(1,327)			(1,327)		2,000		358	358		XXX	U
436106108	HOLLYFRONTIER CORP		03/13/2020	INVESTMENT TECH GROUP INC	18.000	407	XXX	1,360	913	447			447		1,360		(953)	(953)	6	XXX	U
436440101	HOLOGIC INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	1,054	XXX	1,046	1,357	(312)			(312)		1,046		8	8		XXX	U
437076102	HOME DEPOT INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	106.000	21,797	XXX	14,284	23,148	(8,864)			(8,864)		14,284		7,513	7,513		XXX	U
438516106	HONEYWELL INTERNATIONAL INC		03/13/2020	INVESTMENT TECH GROUP INC	71.000	10,605	XXX	7,901	12,567	(4,666)			(4,666)		7,901		2,704	2,704	64	XXX	U
440452100	HORMEL FOODS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	805	XXX	670	857	(187)			(187)		670		135	135	4	XXX	U
44107P104	HOST HOTELS & RESORTS INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	341	XXX	561	557	5			5		561		(220)	(220)	8	XXX	U
40434L105	HP INC		03/13/2020	INVESTMENT TECH GROUP INC	159.000	2,726	XXX	2,378	3,267	(890)			(890)		2,378		348	348	28	XXX	U
444859102	HUMANA INC		03/13/2020	INVESTMENT TECH GROUP INC	14.000	4,394	XXX	2,844	5,131	(2,287)			(2,287)		2,844		1,550	1,550	8	XXX	U
446150104	HUNTINGTON BANCSHARES INC/OH		03/13/2020	INVESTMENT TECH GROUP INC	46.000	435	XXX	602	694	(92)			(92)		602		(167)	(167)	7	XXX	U
446413106	HUNTINGTON INGALLS INDUSTRIES		03/13/2020	INVESTMENT TECH GROUP INC	4.000	714	XXX	1,017	1,004	13			13		1,017		(302)	(302)	4	XXX	U
447011107	HUNTSMAN CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	248.000	3,582	XXX	5,334	5,992	(657)			(657)		5,334		(1,752)	(1,752)	40	XXX	U
450828108	IBERIABANK CORP		01/03/2020	INVESTMENT TECH GROUP INC	182.000	14,069	XXX	12,716	13,619	(903)			(903)		12,716		1,353	1,353	82	XXX	U
45167R104	IDEX CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	523	XXX	657	688	(31)			(31)		657		(134)	(134)	2	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
45168D104	IDEXX LABORATORIES INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	2,033	XXX	1,214	2,089	(875)			(875)		1,214		819	819		XXX	U
G47567105	IHS MARKIT LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	22.000	1,231	XXX	1,050	1,658	(608)			(608)		1,050		181	181	4	XXX	U
452308109	ILLINOIS TOOL WORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	4,223	XXX	3,299	4,850	(1,551)			(1,551)		3,299		924	924	29	XXX	U
452327109	ILLUMINA INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	3,033	XXX	1,671	4,313	(2,642)			(2,642)		1,671		1,362	1,362		XXX	U
45337C102	INCYTE CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,107	XXX	2,211	1,310	901			901		2,211		(1,104)	(1,104)		XXX	U
G47791101	INGERSOLL-RAND PLC	C	03/02/2020	MERGER	110.000	8,293	XXX	8,293	14,621	(6,328)			(6,328)		8,293					XXX	U
45784P101	INSULET CORP		03/18/2020	INVESTMENT TECH GROUP INC	460.000	59,567	XXX	46,079	78,752	(32,673)			(32,673)		46,079		13,487	13,487		XXX	U
458140100	INTEL CORP		03/13/2020	INVESTMENT TECH GROUP INC	428.000	23,281	XXX	15,692	25,616	(9,924)			(9,924)		15,692		7,588	7,588	141	XXX	U
45866F104	INTERCONTINENTAL EXCHANGE INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	3,988	XXX	2,715	4,442	(1,728)			(1,728)		2,715		1,273	1,273		XXX	U
458665304	INTERFACE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	3,367.000	30,981	XXX	50,567	51,777	(4,606)			(4,606)		50,567		(19,586)	(19,586)		XXX	L
459200101	INTERNATIONAL BUSINESS MACHINE		03/13/2020	INVESTMENT TECH GROUP INC	82.000	8,849	XXX	13,658	10,991	2,667			2,667		13,658		(4,809)	(4,809)	133	XXX	U
459506101	INTERNATIONAL FLAVORS & FRAGRA		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,308	XXX	1,442	1,548	(106)			(106)		1,442		(134)	(134)	9	XXX	U
460146103	INTERNATIONAL PAPER CO		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,036	XXX	1,655	1,428	227			227		1,655		(619)	(619)		XXX	U
460690100	INTERPUBLIC GROUP OF COS INC/T		03/13/2020	INVESTMENT TECH GROUP INC	10.000	171	XXX	237	231	6			6		237		(66)	(66)		XXX	U
461202103	INTUIT INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	5,747	XXX	2,532	5,762	(3,231)			(3,231)		2,532		3,215	3,215	12	XXX	U
46120E602	INTUITIVE SURGICAL INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	5,180	XXX	2,337	6,503	(4,166)			(4,166)		2,337		2,844	2,844		XXX	U
46266C105	IQVIA HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,780	XXX	1,428	2,318	(890)			(890)		1,428		352	352		XXX	U
46284V101	IRON MOUNTAIN INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	869	XXX	975	956	19			19		975		(106)	(106)	19	XXX	U
465741106	ITRON INC		03/18/2020	JEFFERIES & CO INC, NEW Y	525.000	24,969	XXX	25,398	44,074	(18,676)			(18,676)		25,398		(430)	(430)		XXX	U
466313103	JABIL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	999.000	19,934	XXX	26,979	41,289	(14,310)			(14,310)		26,979		(7,045)	(7,045)	80	XXX	U
426281101	JACK HENRY & ASSOCIATES INC		03/13/2020	INVESTMENT TECH GROUP INC	2.000	322	XXX	244	291	(47)			(47)		244		77	77		XXX	U
469814107	JACOBS ENGINEERING GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	1.000	87	XXX	57	90	(33)			(33)		57		29	29	0	XXX	U
445658107	JB HUNT TRANSPORT SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	879	XXX	974	1,168	(194)			(194)		974		(95)	(95)	3	XXX	U
47233W109	JEFFERIES FINANCIAL GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	895.000	12,608	XXX	16,740	19,126	(2,386)			(2,386)		16,740		(4,131)	(4,131)	134	XXX	U
477143101	JETBLUE AIRWAYS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,684.000	12,903	XXX	28,203	29,915	(3,233)			(3,233)		28,203		(15,301)	(15,301)		XXX	U
832696405	JM SMUCKER CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,030	XXX	1,289	1,041	248			248		1,289		(259)	(259)	9	XXX	U
478160104	JOHNSON & JOHNSON		03/13/2020	INVESTMENT TECH GROUP INC	250.000	33,563	XXX	28,960	36,468	(7,508)			(7,508)		28,960		4,603	4,603	238	XXX	U
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	03/13/2020	INVESTMENT TECH GROUP INC	121.000	3,966	XXX	5,023	4,926	98			98		5,023		(1,058)	(1,058)	24	XXX	U
46625H100	JPMORGAN CHASE & CO		03/13/2020	INVESTMENT TECH GROUP INC	324.000	33,655	XXX	27,663	45,166	(17,503)			(17,503)		27,663		5,992	5,992	292	XXX	U
48203R104	JUNIPER NETWORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	486	XXX	679	591	88			88		679		(193)	(193)		XXX	U
485170302	KANSAS CITY SOUTHERN		03/13/2020	INVESTMENT TECH GROUP INC	5.000	638	XXX	422	766	(344)			(344)		422		216	216	2	XXX	U
48242W106	KBR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,952.000	26,638	XXX	36,347	59,536	(23,189)			(23,189)		36,347		(9,709)	(9,709)	156	XXX	U
487836108	KELLOGG CO		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,272	XXX	1,478	1,383	95			95		1,478		(206)	(206)		XXX	U
493267108	KEYCORP		03/13/2020	INVESTMENT TECH GROUP INC	39.000	495	XXX	703	789	(86)			(86)		703		(208)	(208)	7	XXX	U
49338L103	KEYSIGHT TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,196	XXX	735	1,334	(600)			(600)		735		461	461		XXX	U

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494368103	KIMBERLY-CLARK CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	4,963	XXX	4,250	5,089	(839)			(839)		4,250		713	713	36	XXX	U
49446R109	KIMCO REALTY CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	53	XXX	99	83	17			17		99		(47)	(47)	1	XXX	U
49456B101	KINDER MORGAN INC/DE		03/13/2020	INVESTMENT TECH GROUP INC	152.000	2,241	XXX	3,167	3,218	(51)			(51)		3,167		(926)	(926)	38	XXX	U
497266106	KIRBY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	252.000	9,193	XXX	18,840	22,562	(3,721)			(3,721)		18,840		(9,647)	(9,647)		XXX	U
482480100	KLA-TENCOR CORP		03/13/2020	INVESTMENT TECH GROUP INC	14.000	2,035	XXX	1,102	2,494	(1,393)			(1,393)		1,102		933	933	12	XXX	U
499049104	KNIGHT-SWIFT TRANSPORTATION HO		03/18/2020	JEFFERIES & CO INC, NEW Y	764.000	24,923	XXX	24,350	27,382	(3,032)			(3,032)		24,350		573	573	61	XXX	U
500255104	KOHL'S CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	371	XXX	746	764	(19)			(19)		746		(374)	(374)		XXX	U
500754106	KRAFT HEINZ CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,149	XXX	4,228	1,542	2,685			2,685		4,228		(3,079)	(3,079)		XXX	U
50077C106	KRATON CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	966.000	5,872	XXX	30,301	24,459	5,842			5,842		30,301		(24,429)	(24,429)		XXX	U
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/18/2020	JEFFERIES & CO INC, NEW Y	359.000	3,949	XXX	5,583	6,466	(882)			(882)		5,583		(1,634)	(1,634)		XXX	U
501044101	KROGER CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	76.000	2,331	XXX	2,640	2,203	437			437		2,640		(309)	(309)	12	XXX	U
501797104	L BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	209	XXX	860	236	625			625		860		(651)	(651)	4	XXX	U
502431109	L3HARRIS TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	3,907	XXX	2,588	4,353	(1,765)			(1,765)		2,588		1,319	1,319		XXX	U
50540R409	LABORATORY CORP OF AMERICA HOL		03/13/2020	INVESTMENT TECH GROUP INC	9.000	1,359	XXX	1,151	1,523	(371)			(371)		1,151		208	208		XXX	U
512807108	LAM RESEARCH CORP		03/13/2020	INVESTMENT TECH GROUP INC	14.000	3,664	XXX	1,494	4,094	(2,600)			(2,600)		1,494		2,170	2,170	16	XXX	U
513272104	LAMB WESTON HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	447	XXX	502	602	(100)			(100)		502		(55)	(55)	2	XXX	U
517834107	LAS VEGAS SANDS CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	490	XXX	690	690	(1)			(1)		690		(200)	(200)		XXX	U
524660107	LEGGETT & PLATT INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	259	XXX	397	407	(9)			(9)		397		(138)	(138)	3	XXX	U
525327102	LEIDOS HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	2.000	181	XXX	171	196	(25)			(25)		171		9	9		XXX	U
526057104	LENNAR CORP		03/13/2020	INVESTMENT TECH GROUP INC	30.000	1,369	XXX	1,271	1,674	(402)			(402)		1,271		98	98	4	XXX	U
50187T106	LGI HOMES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	234.000	8,386	XXX	13,376	16,532	(3,156)			(3,156)		13,376		(4,990)	(4,990)		XXX	U
534187109	LINCOLN NATIONAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	721	XXX	1,646	1,475	171			171		1,646		(925)	(925)	10	XXX	U
G5494J103	LINDE PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	52.000	9,176	XXX	7,884	11,071	(3,187)			(3,187)		7,884		1,292	1,292		XXX	U
535919500	LIONS GATE ENTERTAINMENT CORP	A	03/18/2020	JEFFERIES & CO INC, NEW Y	1,813.000	8,495	XXX	22,639	18,003	4,636			4,636		22,639		(14,144)	(14,144)		XXX	U
538034109	LIVE NATION ENTERTAINMENT INC		03/13/2020	INVESTMENT TECH GROUP INC	1.000	43	XXX	72	71	0			0		72		(29)	(29)		XXX	U
501889208	LKQ CORP		03/13/2020	INVESTMENT TECH GROUP INC	32.000	796	XXX	988	1,142	(155)			(155)		988		(192)	(192)		XXX	U
539830109	LOCKHEED MARTIN CORP		03/13/2020	INVESTMENT TECH GROUP INC	26.000	8,542	XXX	6,498	10,124	(3,625)			(3,625)		6,498		2,044	2,044		XXX	U
540424108	LOEWS CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	1,368	XXX	1,742	1,942	(200)			(200)		1,742		(374)	(374)	2	XXX	U
548661107	LOWE'S COS INC		03/13/2020	INVESTMENT TECH GROUP INC	75.000	7,234	XXX	5,363	8,982	(3,619)			(3,619)		5,363		1,871	1,871	41	XXX	U
50212V100	LPL FINANCIAL HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	416.000	16,786	XXX	28,999	38,376	(9,377)			(9,377)		28,999		(12,213)	(12,213)	104	XXX	U
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/13/2020	INVESTMENT TECH GROUP INC	43.000	2,013	XXX	3,691	4,063	(372)			(372)		3,691		(1,679)	(1,679)	45	XXX	U
55261F104	M&T BANK CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,803	XXX	2,482	2,716	(234)			(234)		2,482		(679)	(679)		XXX	U
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		03/18/2020	JEFFERIES & CO INC, NEW Y	1,323.000	21,801	XXX	24,651	35,192	(10,541)			(10,541)		24,651		(2,849)	(2,849)		XXX	U
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/05/2020	BARCLAYS CAPITAL LE, NEW	328.000	12,916	XXX	13,113	14,052	(938)			(938)		13,113		(197)	(197)	328	XXX	U
56585A102	MARATHON PETROLEUM CORP		03/13/2020	INVESTMENT TECH GROUP INC	71.000	1,767	XXX	3,706	4,278	(572)			(572)		3,706		(1,939)	(1,939)	41	XXX	U

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57060D108	MARKETAXESS HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	1,029	XXX	1,018	1,137	(119)			(119)		1,018		11	11	2	XXX	U
571903202	MARRIOTT INTERNATIONAL INC/MD		03/13/2020	INVESTMENT TECH GROUP INC	24.000	2,294	XXX	2,000	3,634	(1,635)			(1,635)		2,000		294	294		XXX	U
571748102	MARSH & MCLENNAN COS INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	3,550	XXX	2,441	4,011	(1,570)			(1,570)		2,441		1,109	1,109	16	XXX	U
573284106	MARTIN MARIETTA MATERIALS INC		03/13/2020	INVESTMENT TECH GROUP INC	94.000	15,021	XXX	18,583	26,286	(7,703)			(7,703)		18,583		(3,562)	(3,562)	14	XXX	U
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	852.000	14,671	XXX	18,648	21,753	(3,967)			(3,967)		18,648		(3,977)	(3,977)	49	XXX	U
574599106	MASCO CORP		03/13/2020	INVESTMENT TECH GROUP INC	33.000	1,312	XXX	1,053	1,584	(531)			(531)		1,053		259	259	4	XXX	U
576323109	MASTEC INC		03/18/2020	JEFFERIES & CO INC, NEW Y	776.000	18,768	XXX	35,949	49,788	(13,839)			(13,839)		35,949		(17,181)	(17,181)		XXX	U
57636Q104	MASTERCARD INC		03/13/2020	INVESTMENT TECH GROUP INC	86.000	23,217	XXX	8,916	25,679	(16,763)			(16,763)		8,916		14,302	14,302	34	XXX	U
577081102	MATTEL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,047.000	8,807	XXX	11,825							11,825		(3,017)	(3,017)		XXX	L
57772K101	MAXIM INTEGRATED PRODUCTS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	922	XXX	1,042	1,169	(127)			(127)		1,042		(120)	(120)	9	XXX	U
579780206	MCCORMICK & CO INC/MD		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,159	XXX	1,499	2,716	(1,217)			(1,217)		1,499		660	660	10	XXX	U
580135101	MCDONALD'S CORP		03/13/2020	INVESTMENT TECH GROUP INC	74.000	13,105	XXX	9,119	14,623	(5,505)			(5,505)		9,119		3,986	3,986		XXX	U
58155Q103	MCKESSON CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,121	XXX	2,279	2,213	66			66		2,279		(159)	(159)	7	XXX	U
584021109	MEDALLIA INC		03/18/2020	JEFFERIES & CO INC, NEW Y	370.000	7,059	XXX	10,851							10,851		(3,792)	(3,792)		XXX	L
G5960L103	MEDTRONIC PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	115.000	10,210	XXX	8,245	13,047	(4,802)			(4,802)		8,245		1,965	1,965	47	XXX	U
58933Y105	MERCK & CO INC		03/13/2020	INVESTMENT TECH GROUP INC	229.000	17,567	XXX	13,553	20,828	(7,275)			(7,275)		13,553		4,015	4,015	140	XXX	U
589889104	MERIT MEDICAL SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	213.000	5,890	XXX	7,248	6,650	599			599		7,248		(1,358)	(1,358)		XXX	U
59001K100	MERITOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,578.000	18,373	XXX	31,509	41,328	(9,819)			(9,819)		31,509		(13,137)	(13,137)		XXX	U
590479135	MESA AIR GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,750.000	4,714	XXX	13,955	15,645	(1,690)			(1,690)		13,955		(9,241)	(9,241)		XXX	U
59156R108	METLIFE INC		03/13/2020	INVESTMENT TECH GROUP INC	146.000	4,657	XXX	7,005	7,442	(437)			(437)		7,005		(2,349)	(2,349)	64	XXX	U
592688105	METTLER-TOLEDO INTERNATIONAL I		03/13/2020	INVESTMENT TECH GROUP INC	3.000	2,018	XXX	1,261	2,380	(1,119)			(1,119)		1,261		756	756		XXX	U
552953101	MGM RESORTS INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	39.000	601	XXX	1,268	1,298	(30)			(30)		1,268		(667)	(667)		XXX	U
595017104	MICROCHIP TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,049	XXX	970	1,571	(600)			(600)		970		79	79	6	XXX	U
595112103	MICRON TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	100.000	4,295	XXX	2,229	5,378	(3,149)			(3,149)		2,229		2,067	2,067		XXX	U
594918104	MICROSOFT CORP		03/13/2020	INVESTMENT TECH GROUP INC	707.000	112,266	XXX	44,518	111,494	(66,976)			(66,976)		44,518		67,748	67,748	361	XXX	U
59522J103	MID-AMERICA APARTMENT COMMUNIT		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,260	XXX	971	1,319	(348)			(348)		971		289	289	10	XXX	U
55306N104	MKS INSTRUMENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	113.000	8,194	XXX	8,328	12,431	(4,104)			(4,104)		8,328		(134)	(134)	23	XXX	U
607525102	MODEL N INC		03/18/2020	JEFFERIES & CO INC, NEW Y	397.000	6,448	XXX	6,978	13,923	(6,945)			(6,945)		6,978		(530)	(530)		XXX	U
607828100	MODINE MANUFACTURING CO		03/18/2020	JEFFERIES & CO INC, NEW Y	570.000	1,842	XXX	7,817	4,389	3,428			3,428		7,817		(5,974)	(5,974)		XXX	U
608190104	MOHAWK INDUSTRIES INC		03/13/2020	INVESTMENT TECH GROUP INC	4.000	386	XXX	806	546	261			261		806		(420)	(420)		XXX	U
60871R209	MOLSON COORS BREWING CO		03/13/2020	INVESTMENT TECH GROUP INC	14.000	595	XXX	1,370	755	615			615		1,370		(775)	(775)		XXX	U
609207105	MONDELEZ INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	124.000	6,310	XXX	5,556	6,830	(1,274)			(1,274)		5,556		753	753	35	XXX	U
609839105	MONOLITHIC POWER SYSTEMS		03/18/2020	JEFFERIES & CO INC, NEW Y	377.000	54,494	XXX	53,421	67,114	(13,693)			(13,693)		53,421		1,073	1,073	151	XXX	U
61174X109	MONSTER BEVERAGE CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,933	XXX	1,396	1,970	(574)			(574)		1,396		537	537		XXX	U
615369105	MOODY'S CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	3,408	XXX	1,515	3,799	(2,283)			(2,283)		1,515		1,893	1,893		XXX	U
617446448	MORGAN STANLEY		03/13/2020	INVESTMENT TECH GROUP INC	135.000	5,058	XXX	5,667	6,901	(1,234)			(1,234)		5,667		(609)	(609)	47	XXX	U
61945C103	MOSAIC CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	16.000	176	XXX	466	346	119			119		466		(290)	(290)		XXX	U

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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
620076307	MOTOROLA SOLUTIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	2,943	XXX	1,573	3,062	(1,489)			(1,489)		1,573		1,370	1,370	11	XXX	U
55345K103	MRC GLOBAL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	643.000	2,291	XXX	10,848	8,771	2,078			2,078		10,848		(8,557)	(8,557)		XXX	U
55354G100	MSCI INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	2,267	XXX	1,368	2,065	(698)			(698)		1,368		899	899	5	XXX	U
N59465109	MYLAN NV	C	03/13/2020	INVESTMENT TECH GROUP INC	40.000	601	XXX	1,504	804	700			700		1,504		(903)	(903)		XXX	U
62855J104	MYRIAD GENETICS INC		03/16/2020	LIQUIDNET INC, NEW YORK	1,361.000	27,346	XXX	40,464	37,060	3,404			3,404		40,464		(13,118)	(13,118)		XXX	U
631103108	NASDAQ INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	864	XXX	605	964	(359)			(359)		605		259	259		XXX	U
637071101	NATIONAL OILWELL VARCO INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	81	XXX	303	200	102			102		303		(221)	(221)		XXX	U
Y62132108	NAVIGATOR HOLDINGS LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	3,653.000	14,928	XXX	39,266	49,206	(9,940)			(9,940)		39,266		(24,338)	(24,338)		XXX	U
640268108	NEKTAR THERAPEUTICS		03/18/2020	JEFFERIES & CO INC, NEW Y	204.000	3,082	XXX	6,729	4,403	2,326			2,326		6,729		(3,648)	(3,648)		XXX	U
64110D104	NETAPP INC		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,141	XXX	997	1,743	(746)			(746)		997		144	144	13	XXX	U
64110L106	NETFLIX INC		03/13/2020	INVESTMENT TECH GROUP INC	38.000	12,778	XXX	4,738	12,296	(7,557)			(7,557)		4,738		8,039	8,039		XXX	U
64131A105	NEURONETICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	496.000	667	XXX	5,314	2,227	3,087			3,087		5,314		(4,647)	(4,647)		XXX	U
651229106	NEWELL BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	414	XXX	1,445	615	830			830		1,445		(1,032)	(1,032)	7	XXX	U
651639106	NEWMONT MINING CORP		03/13/2020	INVESTMENT TECH GROUP INC	71.000	2,802	XXX	2,458	3,085	(627)			(627)		2,458		344	344		XXX	U
65249B109	NEWS CORP		03/13/2020	INVESTMENT TECH GROUP INC	78.000	814	XXX	906	1,103	(197)			(197)		906		(92)	(92)		XXX	U
65339F101	NEXTERA ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	57.000	12,627	XXX	6,826	13,803	(6,978)			(6,978)		6,826		5,801	5,801		XXX	U
G6518L108	NIELSEN HOLDINGS PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	15.000	225	XXX	631	305	327			327		631		(406)	(406)		XXX	U
654106103	NIKE INC		03/13/2020	INVESTMENT TECH GROUP INC	112.000	8,461	XXX	5,726	11,347	(5,621)			(5,621)		5,726		2,735	2,735	27	XXX	U
65473P105	NISOURCE INC		03/13/2020	INVESTMENT TECH GROUP INC	41.000	1,031	XXX	910	1,141	(232)			(232)		910		121	121	9	XXX	U
G65431101	NOBLE CORP PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	5,229.000	1,431	XXX	18,525	6,379	12,145			12,145		18,525		(17,094)	(17,094)		XXX	U
655044105	NOBLE ENERGY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,597.000	5,122	XXX	40,272	39,669	603			603		40,272		(35,150)	(35,150)	192	XXX	U
655664100	NORDSTROM INC		03/13/2020	INVESTMENT TECH GROUP INC	39.000	841	XXX	1,876	1,596	280			280		1,876		(1,035)	(1,035)		XXX	U
655844108	NORFOLK SOUTHERN CORP		03/13/2020	INVESTMENT TECH GROUP INC	28.000	4,111	XXX	3,023	5,436	(2,412)			(2,412)		3,023		1,088	1,088	26	XXX	U
665859104	NORTHERN TRUST CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,216	XXX	1,414	1,700	(285)			(285)		1,414		(198)	(198)	11	XXX	U
666807102	NORTHROP GRUMMAN CORP		03/13/2020	INVESTMENT TECH GROUP INC	18.000	5,660	XXX	4,184	6,191	(2,008)			(2,008)		4,184		1,477	1,477	24	XXX	U
668771108	NORTONLIFELOCK INC		03/13/2020	INVESTMENT TECH GROUP INC	80.000	1,393	XXX	1,931	2,042	(111)			(111)		1,931		(538)	(538)	960	XXX	U
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	03/13/2020	INVESTMENT TECH GROUP INC	11.000	122	XXX	612	643	(31)			(31)		612		(490)	(490)		XXX	U
629377508	NRG ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,008	XXX	437	1,391	(954)			(954)		437		571	571	11	XXX	U
67020Y100	NUANCE COMMUNICATIONS INC		03/17/2020	ISI GROUP INC, NEW YORK	1,670.000	23,359	XXX	24,844	29,776	(4,933)			(4,933)		24,844		(1,484)	(1,484)		XXX	U
670346105	NUCOR CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	895	XXX	1,513	1,407	106			106		1,513		(618)	(618)	10	XXX	U
67066G104	NVIDIA CORP		03/13/2020	INVESTMENT TECH GROUP INC	61.000	14,689	XXX	6,474	14,353	(7,879)			(7,879)		6,474		8,215	8,215		XXX	U
674599105	OCCIDENTAL PETROLEUM CORP		03/13/2020	INVESTMENT TECH GROUP INC	68.000	967	XXX	4,856	2,802	2,054			2,054		4,856		(3,889)	(3,889)	54	XXX	U
679580100	OLD DOMINION FREIGHT LINE INC		03/31/2020	FRACTIONS	7.500	1,245	XXX	1,372	1,392	(19)			(19)		1,372		(127)	(127)	0	XXX	U
681919106	OMNICOM GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,509	XXX	2,060	1,944	115			115		2,060		(551)	(551)	16	XXX	U
682680103	ONEOK INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,074	XXX	1,977	2,648	(671)			(671)		1,977		(903)	(903)	33	XXX	U
68389X105	ORACLE CORP		03/13/2020	INVESTMENT TECH GROUP INC	273.000	13,075	XXX	10,602	14,464	(3,862)			(3,862)		10,602		2,473	2,473	66	XXX	U

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
67103H107	O'REILLY AUTOMOTIVE INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	3,188	XXX	2,535	3,944	(1,409)			(1,409)		2,535		653	653		XXX	U
693718108	PACCAR INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,627	XXX	1,613	1,978	(365)			(365)		1,613		15	15	60	XXX	U
695127100	PACIRA PHARMACEUTICALS INC/DE		03/18/2020	JEFFERIES & CO INC, NEW Y	710.000	21,208	XXX	27,807	32,163	(4,356)			(4,356)		27,807		(6,599)	(6,599)		XXX	U
695156109	PACKAGING CORP OF AMERICA		03/13/2020	INVESTMENT TECH GROUP INC	7.000	590	XXX	819	784	35			35		819		(229)	(229)	6	XXX	U
697900108	PAN AMERICAN SILVER CORP	A	03/18/2020	JEFFERIES & CO INC, NEW Y	2,809.000	41,245	XXX	49,019	66,545	(17,526)			(17,526)		49,019		(7,774)	(7,774)	140	XXX	U
697900132	PAN AMERN SILVER CORP	A	03/18/2020	BTIG LLC, NEW YORK	38,771.000	10,856	XXX										10,856	10,856		XXX	U
701094104	PARKER-HANNIFIN CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,683	XXX	1,679	2,470	(791)			(791)		1,679		4	4	11	XXX	U
704326107	PAYCHEX INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	1,645	XXX	1,412	1,956	(544)			(544)		1,412		233	233	14	XXX	U
70450Y103	PAYPAL HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	96.000	10,571	XXX	3,834	10,384	(6,550)			(6,550)		3,834		6,737	6,737		XXX	U
69327R101	PDC ENERGY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	481.000	2,520	XXX	20,789	12,588	8,201			8,201		20,789		(18,269)	(18,269)		XXX	U
G7S00T104	PENTAIR PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	14.000	501	XXX	530	642	(112)			(112)		530		(29)	(29)	3	XXX	U
713448108	PEPSICO INC		03/13/2020	INVESTMENT TECH GROUP INC	138.000	17,583	XXX	14,477	18,860	(4,384)			(4,384)		14,477		3,106	3,106	130	XXX	U
71363P106	PERDOCEO EDUCATION CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	2,051.000	17,683	XXX	32,994							32,994		(15,311)	(15,311)		XXX	L
714046109	PERKINELMER INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	664	XXX	470	874	(404)			(404)		470		194	194	1	XXX	U
G97822103	PERRIGO CO PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	1.000	46	XXX	52	52	1			1		52		(6)	(6)		XXX	U
717081103	PFIZER INC		03/13/2020	INVESTMENT TECH GROUP INC	470.000	15,357	XXX	15,289	18,415	(3,125)			(3,125)		15,289		67	67	179	XXX	U
718172109	PHILIP MORRIS INTERNATIONAL IN		03/13/2020	INVESTMENT TECH GROUP INC	140.000	11,125	XXX	12,853	11,913	940			940		12,853		(1,728)	(1,728)	161	XXX	U
718546104	PHILLIPS 66		03/13/2020	INVESTMENT TECH GROUP INC	47.000	2,553	XXX	4,069	5,236	(1,167)			(1,167)		4,069		(1,516)	(1,516)	42	XXX	U
72346Q104	PINNACLE FINANCIAL PARTNERS IN		03/18/2020	JEFFERIES & CO INC, NEW Y	179.000	7,160	XXX	11,362							11,362		(4,203)	(4,203)	29	XXX	L
723484101	PINNACLE WEST CAPITAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	978	XXX	1,051	1,079	(28)			(28)		1,051		(72)	(72)	9	XXX	U
723787107	PIONEER NATURAL RESOURCES CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,978	XXX	5,084	4,238	845			845		5,084		(3,106)	(3,106)	12	XXX	U
72703H101	PLANET FITNESS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	241.000	6,266	XXX	16,145	17,998	(1,853)			(1,853)		16,145		(9,878)	(9,878)		XXX	U
693475105	PNC FINANCIAL SERVICES GROUP I		03/13/2020	INVESTMENT TECH GROUP INC	49.000	5,240	XXX	5,669	7,822	(2,152)			(2,152)		5,669		(429)	(429)	56	XXX	U
733174700	POPULAR INC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	465.000	11,590	XXX	23,384	27,319	(3,935)			(3,935)		23,384		(11,794)	(11,794)	126	XXX	U
693506107	PPG INDUSTRIES INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,506	XXX	1,517	2,136	(619)			(619)		1,517		(11)	(11)	8	XXX	U
69351T106	PPL CORP		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,314	XXX	1,644	1,722	(79)			(79)		1,644		(329)	(329)	20	XXX	U
69354N106	PRA GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	584.000	14,121	XXX	16,333	21,199	(4,866)			(4,866)		16,333		(2,212)	(2,212)		XXX	U
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	29.000	1,030	XXX	1,674	1,595	79			79		1,674		(644)	(644)		XXX	U
742718109	PROCTER & GAMBLE CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	230.000	26,227	XXX	19,404	28,727	(9,323)			(9,323)		19,404		6,823	6,823	172	XXX	U
743315103	PROGRESSIVE CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	47.000	3,668	XXX	1,669	3,402	(1,733)			(1,733)		1,669		1,999	1,999	110	XXX	U
74340W103	PROLOGIS INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,011	XXX	680	1,159	(479)			(479)		680		331	331		XXX	U
744320102	PRUDENTIAL FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	52.000	2,750	XXX	5,395	4,874	521			521		5,395		(2,645)	(2,645)	57	XXX	U
744573106	PUBLIC SERVICE ENTERPRISE GROU		03/13/2020	INVESTMENT TECH GROUP INC	45.000	1,985	XXX	1,980	2,657	(677)			(677)		1,980		5	5		XXX	U
74460D109	PUBLIC STORAGE		03/13/2020	INVESTMENT TECH GROUP INC	18.000	3,803	XXX	3,980	3,833	147			147		3,980		(177)	(177)		XXX	U
745867101	PULTEGROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	793	XXX	483	1,009	(526)			(526)		483		310	310	3	XXX	U
693656100	PVH CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	453	XXX	816	946	(130)			(130)		816		(364)	(364)		XXX	U

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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
N72482123	QIAGEN NV	C	03/18/2020	WELLS FARGO SECURITIES, L	479.000	17,932	XXX	19,063	16,190	2,873			2,873		19,063		(1,131)	(1,131)		XXX	U
74736K101	QORVO INC		03/13/2020	INVESTMENT TECH GROUP INC	436.000	34,801	XXX	31,505	50,676	(19,172)			(19,172)		31,505		3,296	3,296		XXX	U
747525103	QUALCOMM INC		03/13/2020	INVESTMENT TECH GROUP INC	118.000	8,941	XXX	7,770	10,411	(2,642)			(2,642)		7,770		1,172	1,172		XXX	U
74762E102	QUANTA SERVICES INC		03/13/2020	JEFFERIES & CO INC, NEW Y	528.000	14,587	XXX	19,081	2,850	(434)			(434)		19,081		(4,494)	(4,494)	4	XXX	U
74834L100	QUEST DIAGNOSTICS INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,161	XXX	1,101	1,281	(180)			(180)		1,101		59	59	6	XXX	U
751212101	RALPH LAUREN CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,254	XXX	1,361	1,758	(397)			(397)		1,361		(107)	(107)	10	XXX	U
754730109	RAYMOND JAMES FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	279.000	19,898	XXX	21,156	24,959	(3,804)			(3,804)		21,156		(1,258)	(1,258)	103	XXX	U
755111507	RAYTHEON CO		03/13/2020	INVESTMENT TECH GROUP INC	25.000	3,745	XXX	3,575	5,494	(1,919)			(1,919)		3,575		171	171	24	XXX	U
756109104	REALTY INCOME CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,438	XXX	1,136	1,473	(336)			(336)		1,136		301	301	14	XXX	U
758849103	REGENCY CENTERS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,049	XXX	1,273	1,199	74			74		1,273		(224)	(224)	11	XXX	U
75886F107	REGENERON PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	2,793	XXX	2,252	2,253	(1)			(1)		2,252		541	541		XXX	U
7591EP100	REGIONS FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	54.000	537	XXX	767	927	(159)			(159)		767		(230)	(230)	8	XXX	U
760759100	REPUBLIC SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,784	XXX	1,200	1,882	(682)			(682)		1,200		584	584	9	XXX	U
761152107	RESMED INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	2,694	XXX	1,436	2,789	(1,354)			(1,354)		1,436		1,259	1,259		XXX	U
770323103	ROBERT HALF INTERNATIONAL INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	330	XXX	341	442	(101)			(101)		341		(11)	(11)		XXX	U
773903109	ROCKWELL AUTOMATION INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,329	XXX	1,077	1,621	(545)			(545)		1,077		253	253	8	XXX	U
775133101	ROGERS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	277.000	25,860	XXX	41,417	34,550	6,866			6,866		41,417		(15,557)	(15,557)		XXX	U
776696106	ROPER TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	3,448	XXX	2,017	3,897	(1,879)			(1,879)		2,017		1,431	1,431	6	XXX	U
778296103	ROSS STORES INC		03/13/2020	INVESTMENT TECH GROUP INC	31.000	2,877	XXX	2,058	3,609	(1,551)			(1,551)		2,058		818	818		XXX	U
78409V104	S&P GLOBAL INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	5,953	XXX	2,620	6,553	(3,933)			(3,933)		2,620		3,333	3,333	16	XXX	U
79466L302	SALESFORCE.COM INC		03/13/2020	INVESTMENT TECH GROUP INC	80.000	11,819	XXX	5,553	13,011	(7,458)			(7,458)		5,553		6,266	6,266		XXX	U
800677106	SANGAMO THERAPEUTICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	439.000	2,364	XXX	4,154	3,674	480			480		4,154		(1,790)	(1,790)		XXX	U
78410G104	SBA COMMUNICATIONS CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	3,382	XXX	1,811	2,892	(1,081)			(1,081)		1,811		1,571	1,571		XXX	U
806857108	SCHLUMBERGER LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	115.000	1,854	XXX	9,666	4,623	5,043			5,043		9,666		(7,812)	(7,812)	58	XXX	U
G7945M107	SEAGATE TECHNOLOGY PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,320	XXX	1,027	1,607	(579)			(579)		1,027		293	293	13	XXX	U
81211K100	SEALED AIR CORP		03/13/2020	INVESTMENT TECH GROUP INC	6.000	153	XXX	273	239	34			34		273		(120)	(120)		XXX	U
816851109	SEMPRA ENERGY		03/13/2020	INVESTMENT TECH GROUP INC	30.000	3,206	XXX	3,033	4,544	(1,511)			(1,511)		3,033		173	173	29	XXX	U
816850101	SEMTECH CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	691.000	21,734	XXX	36,753	36,554	199			199		36,753		(15,019)	(15,019)		XXX	U
81762P102	SERVICENOW INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	6,328	XXX	6,278	6,211	67			67		6,278		50	50		XXX	U
824348106	SHERWIN-WILLIAMS CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	4,494	XXX	2,433	5,252	(2,818)			(2,818)		2,433		2,060	2,060	12	XXX	U
826919102	SILICON LABORATORIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	125.000	9,002	XXX	10,222	14,498	(4,275)			(4,275)		10,222		(1,220)	(1,220)		XXX	U
828806109	SIMON PROPERTY GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,692	XXX	5,283	4,469	814			814		5,283		(2,591)	(2,591)	63	XXX	U
82981J109	SITE CENTERS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,437.000	7,442	XXX	17,483							17,483		(10,041)	(10,041)		XXX	L
83088M102	SKYWORKS SOLUTIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,576	XXX	1,446	2,297	(851)			(851)		1,446		131	131	8	XXX	U

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini-strative Symbol
78440X101	SL GREEN REALTY CORP		03/13/2020	INVESTMENT TECH GROUP INC	7.000	461	XXX	739	643	96			96		739		(278)	(278)	6	XXX	U
78454L100	SM ENERGY CO		03/10/2020	CREDIT SUISSE, NEW YORK (	628.000	989	XXX	10,360	7,059	3,301			3,301		10,360		(9,371)	(9,371)		XXX	U
833034101	SNAP-ON INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	757	XXX	1,030	1,016	14			14		1,030		(273)	(273)	6	XXX	U
842587107	SOUTHERN CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	78.000	4,207	XXX	3,843	4,969	(1,126)			(1,126)		3,843		364	364	48	XXX	U
844741108	SOUTHWEST AIRLINES CO		03/13/2020	INVESTMENT TECH GROUP INC	45.000	1,856	XXX	2,263	2,429	(166)			(166)		2,263		(407)	(407)	8	XXX	U
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	464.000	15,413	XXX	25,417	28,490	(3,073)			(3,073)		25,417		(10,004)	(10,004)	58	XXX	U
854502101	STANLEY BLACK & DECKER INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	872	XXX	921	1,326	(405)			(405)		921		(48)	(48)		XXX	U
855244109	STARBUCKS CORP		03/13/2020	INVESTMENT TECH GROUP INC	124.000	8,666	XXX	6,994	10,902	(3,908)			(3,908)		6,994		1,671	1,671	51	XXX	U
857477103	STATE STREET CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	2,353	XXX	3,093	3,164	(71)			(71)		3,093		(741)	(741)	21	XXX	U
G8473T100	STERIS PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	151.000	18,537	XXX	14,856	23,015	(8,159)			(8,159)		14,856		3,680	3,680	39	XXX	U
86183P102	STONERIDGE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	611.000	9,059	XXX	16,506	15,276	(395)			(395)		16,506		(7,447)	(7,447)		XXX	L
863667101	STRYKER CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	5,092	XXX	3,739	6,508	(2,769)			(2,769)		3,739		1,353	1,353	18	XXX	U
78486Q101	SVB FINANCIAL GROUP		03/13/2020	INVESTMENT TECH GROUP INC	6.000	940	XXX	1,601	1,506	95			95		1,601		(661)	(661)		XXX	U
87165B103	SYNCHRONY FINANCIAL		03/13/2020	INVESTMENT TECH GROUP INC	83.000	2,000	XXX	2,990	2,989	1			1		2,990		(990)	(990)	18	XXX	U
871607107	SYNOPSYS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,077	XXX	1,145	2,227	(1,083)			(1,083)		1,145		933	933		XXX	U
871829107	SYSCO CORP		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,693	XXX	2,017	3,079	(1,063)			(1,063)		2,017		(324)	(324)	16	XXX	U
74144T108	T ROWE PRICE GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	1,931	XXX	1,360	2,193	(833)			(833)		1,360		571	571		XXX	U
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	1,049	XXX	955	1,102	(147)			(147)		955		95	95		XXX	U
875372203	TANDEM DIABETES CARE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	339.000	15,794	XXX	24,129	20,208	3,921			3,921		24,129		(8,335)	(8,335)		XXX	U
876030107	TAPESTRY INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	372	XXX	803	620	183			183		803		(431)	(431)		XXX	U
87612E106	TARGET CORP		03/13/2020	INVESTMENT TECH GROUP INC	48.000	4,847	XXX	3,491	6,154	(2,663)			(2,663)		3,491		1,356	1,356	32	XXX	U
H84989104	TE CONNECTIVITY LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	31.000	2,175	XXX	2,167	2,971	(804)			(804)		2,167		8	8	14	XXX	U
G87110105	TECHNIPFMC PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	759.000	3,908	XXX	17,016	16,273	743			743		17,016		(13,108)	(13,108)		XXX	U
879369106	TELEFLEX INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	1,910	XXX	1,626	2,259	(633)			(633)		1,626		285	285		XXX	U
88224Q107	TEXAS CAPITAL BANCSHARES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	357.000	8,486	XXX	19,641	14,931	(438)			(438)		19,641		(11,155)	(11,155)		XXX	L
882508104	TEXAS INSTRUMENTS INC		03/13/2020	INVESTMENT TECH GROUP INC	83.000	8,798	XXX	6,158	10,648	(4,490)			(4,490)		6,158		2,640	2,640	75	XXX	U
883203101	TEXTRON INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	727	XXX	1,210	1,115	95			95		1,210		(483)	(483)	1	XXX	U
88338N107	THERAPEUTICSMD INC		03/16/2020	LIQUIDNET INC, NEW YORK	11,525.000	12,606	XXX	47,062	27,891	19,171			19,171		47,062		(34,456)	(34,456)		XXX	U
883556102	THERMO FISHER SCIENTIFIC INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	10,803	XXX	5,095	11,695	(6,600)			(6,600)		5,095		5,708	5,708	7	XXX	U
886547108	TIFFANY & CO		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,407	XXX	847	1,470	(623)			(623)		847		560	560	6	XXX	U
88870P106	TIVO CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	3,413.000	16,139	XXX	31,720	28,942	2,778			2,778		31,720		(15,581)	(15,581)		XXX	U
872540109	TJX COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	111.000	5,720	XXX	4,205	6,778	(2,573)			(2,573)		4,205		1,515	1,515	26	XXX	U
872590104	T-MOBILE US INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	512	XXX	480	471	9			9		480		32	32		XXX	U
892356106	TRACTOR SUPPLY CO		03/13/2020	INVESTMENT TECH GROUP INC	8.000	609	XXX	606	748	(141)			(141)		606		3	3	3	XXX	U
G8994E103	TRANE TECHNOLOGIES PLC		03/13/2020	MERGER	24.000	2,482	XXX	1,538							1,538		944	944	44	XXX	U
893641100	TRANSDIGM GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	2,073	XXX	1,251	2,800	(1,549)			(1,549)		1,251		822	822	163	XXX	U
H8817H100	TRANSOCEAN LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	6,518.000	7,187	XXX	51,415	44,844	6,571			6,571		51,415		(44,228)	(44,228)		XXX	U

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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
89417E109	TRAVELERS COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	30.000	3,222	XXX	3,674	4,109	(434)			(434)		3,674		(452)	(452)		XXX	U
89531P105	TREX CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	465.000	29,420	XXX	29,390	41,794	(12,404)			(12,404)		29,390		30	30		XXX	U
G9087Q102	TRONOX HOLDINGS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,368.000	6,693	XXX	15,903	15,623	280			280		15,903		(9,210)	(9,210)	96	XXX	U
89832Q109	TRUIST FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	100.000	3,379	XXX	4,474	5,632	(1,158)			(1,158)		4,474		(1,095)	(1,095)	45	XXX	U
901109108	TUTOR PERINI CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	5,880.000	19,784	XXX	91,113	75,617	15,496			15,496		91,113		(71,329)	(71,329)		XXX	U
90184L102	TWITTER INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,404	XXX	2,205	1,538	667			667		2,205		(801)	(801)		XXX	U
902494103	TYSON FOODS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,312	XXX	1,556	2,276	(720)			(720)		1,556		(244)	(244)	11	XXX	U
902653104	UDR INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	982	XXX	790	1,027	(238)			(238)		790		192	192	8	XXX	U
90384S303	ULTA SALON COSMETICS & FRAGRAN		03/13/2020	INVESTMENT TECH GROUP INC	5.000	1,035	XXX	1,281	1,266	15			15		1,281		(246)	(246)		XXX	U
90385V107	ULTRA CLEAN HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	304.000	4,260	XXX	3,774	7,135	(3,361)			(3,361)		3,774		486	486		XXX	U
904311107	UNDER ARMOUR INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	54	XXX	147	108	39			39		147		(93)	(93)		XXX	U
907818108	UNION PACIFIC CORP		03/13/2020	INVESTMENT TECH GROUP INC	71.000	10,211	XXX	7,395	12,836	(5,441)			(5,441)		7,395		2,815	2,815		XXX	U
910047109	UNITED AIRLINES HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	1,359.000	30,936	XXX	106,219	110,465	(11,311)			(11,311)		106,219		(75,283)	(75,283)		XXX	L
911312106	UNITED PARCEL SERVICE INC		03/13/2020	INVESTMENT TECH GROUP INC	58.000	5,463	XXX	6,668	6,789	(122)			(122)		6,668		(1,204)	(1,204)	59	XXX	U
911363109	UNITED RENTALS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	546	XXX	636	1,001	(364)			(364)		636		(91)	(91)		XXX	U
913017109	UNITED TECHNOLOGIES CORP		03/13/2020	INVESTMENT TECH GROUP INC	72.000	7,586	XXX	7,936	10,783	(2,847)			(2,847)		7,936		(349)	(349)	53	XXX	U
91307C102	UNITED THERAPEUTICS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	78.000	6,147	XXX	6,784							6,784		(636)	(636)		XXX	L
91324P102	UNITEDHEALTH GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	86.000	23,392	XXX	13,807	25,282	(11,475)			(11,475)		13,807		9,585	9,585		XXX	U
91347P105	UNIVERSAL DISPLAY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	211.000	22,857	XXX	32,859	43,481	(10,622)			(10,622)		32,859		(10,002)	(10,002)	32	XXX	U
913483103	UNIVERSAL ELECTRONICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	560.000	19,129	XXX	19,972	29,266	(9,293)			(9,293)		19,972		(844)	(844)		XXX	U
913903100	UNIVERSAL HEALTH SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,366	XXX	1,388	1,865	(477)			(477)		1,388		(22)	(22)		XXX	U
902973304	US BANCORP		03/13/2020	INVESTMENT TECH GROUP INC	154.000	5,708	XXX	7,893	9,131	(1,237)			(1,237)		7,893		(2,186)	(2,186)	65	XXX	U
G9402V109	VALARIS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,088.000	1,004	XXX	18,432	13,697	4,735			4,735		18,432		(17,428)	(17,428)		XXX	U
91913Y100	VALERO ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	1,845	XXX	2,531	3,465	(934)			(934)		2,531		(686)	(686)	36	XXX	U
92220P105	VARIAN MEDICAL SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	792	XXX	559	994	(435)			(435)		559		233	233		XXX	U
92276F100	VENTAS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	832	XXX	1,543	1,444	99			99		1,543		(711)	(711)	20	XXX	U
92343E102	VERISIGN INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	2,008	XXX	838	2,119	(1,281)			(1,281)		838		1,170	1,170		XXX	U
92345Y106	VERISK ANALYTICS INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,601	XXX	900	1,643	(743)			(743)		900		701	701		XXX	U
92343V104	VERIZON COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	345.000	18,676	XXX	18,575	21,183	(2,608)			(2,608)		18,575		101	101	212	XXX	U
92532F100	VERTEX PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	4,858	XXX	1,635	4,817	(3,182)			(3,182)		1,635		3,223	3,223		XXX	U
918204108	VF CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,488	XXX	1,268	2,492	(1,224)			(1,224)		1,268		220	220		XXX	U
92556H206	VIACOMCBS INC		03/13/2020	INVESTMENT TECH GROUP INC	45.000	736	XXX	2,817	1,889	928			928		2,817		(2,080)	(2,080)	11	XXX	U
92826C839	VISA INC		03/13/2020	INVESTMENT TECH GROUP INC	163.000	28,654	XXX	12,812	30,628	(17,816)			(17,816)		12,812		15,842	15,842	49	XXX	U
928377100	VISTA OUTDOOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,432.000	10,542	XXX	11,861	10,711	1,150			1,150		11,861		(1,319)	(1,319)		XXX	U
929042109	VORNADO REALTY TRUST		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,105	XXX	2,091	1,663	429			429		2,091		(986)	(986)	65	XXX	U
929160109	VULCAN MATERIALS CO		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,427	XXX	1,650	1,872	(221)			(221)		1,650		(224)	(224)	4	XXX	U
92927K102	WABCO HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	76.000	9,405	XXX	11,001	10,298	703			703		11,001		(1,597)	(1,597)		XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
929740108	WABTEC CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	659	XXX	891	934	(42)			(42)		891		(232)	(232)	1	XXX	U
931427108	WALGREENS BOOTS ALLIANCE INC		03/13/2020	INVESTMENT TECH GROUP INC	81.000	3,738	XXX	6,767	4,776	1,992			1,992		6,767		(3,029)	(3,029)	37	XXX	U
931142103	WAL-MART STORES INC		03/13/2020	INVESTMENT TECH GROUP INC	128.000	14,600	XXX	8,883	15,212	(6,328)			(6,328)		8,883		5,717	5,717	68	XXX	U
254687106	WALT DISNEY CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	172.000	17,627	XXX	17,966	24,876	(6,910)			(6,910)		17,966		(339)	(339)	150	XXX	U
94106L109	WASTE MANAGEMENT INC		03/13/2020	INVESTMENT TECH GROUP INC	29.000	3,053	XXX	2,063	3,305	(1,242)			(1,242)		2,063		990	990		XXX	U
941848103	WATERS CORP		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,476	XXX	1,077	1,869	(793)			(793)		1,077		399	399		XXX	U
942622200	WATSCO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	127.000	19,720	XXX	17,480	22,879	(5,399)			(5,399)		17,480		2,240	2,240	203	XXX	U
947890109	WEBSTER FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	380.000	8,793	XXX	18,806	16,221	(1,147)			(1,147)		18,806		(10,013)	(10,013)	152	XXX	U
92939U106	WEC ENERGY GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	2,385	XXX	1,408	2,214	(806)			(806)		1,408		977	977	15	XXX	U
94946T106	WELLCARE HEALTH PLANS INC		01/24/2020	MERGER	23.000	5,337	XXX	7,036	7,595	(559)			(559)		7,036		(1,699)	(1,699)		XXX	U
949746101	WELLS FARGO & CO		03/13/2020	INVESTMENT TECH GROUP INC	422.000	13,021	XXX	23,035	22,704	331			331		23,035		(10,014)	(10,014)	215	XXX	U
95040Q104	WELLTOWER INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,230	XXX	1,587	1,963	(376)			(376)		1,587		(357)	(357)	21	XXX	U
958102105	WESTERN DIGITAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,003	XXX	1,634	1,523	111			111		1,634		(631)	(631)	12	XXX	U
959802109	WESTERN UNION CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	92.000	2,033	XXX	2,009	2,464	(455)			(455)		2,009		24	24		XXX	U
96145D105	WESTROCK CO		03/13/2020	INVESTMENT TECH GROUP INC	23.000	594	XXX	1,180	987	193			193		1,180		(586)	(586)	11	XXX	U
96208T104	WEX INC		03/18/2020	JEFFERIES & CO INC, NEW Y	87.000	8,464	XXX	17,385							17,385		(8,921)	(8,921)		XXX	L
962166104	WEYERHAEUSER CO		03/13/2020	INVESTMENT TECH GROUP INC	80.000	1,751	XXX	2,429	2,416	13			13		2,429		(678)	(678)		XXX	U
963320106	WHIRLPOOL CORP		03/13/2020	INVESTMENT TECH GROUP INC	1.000	115	XXX	183	148	36			36		183		(68)	(68)		XXX	U
969457100	WILLIAMS COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	96.000	1,514	XXX	2,975	2,277	697			697		2,975		(1,460)	(1,460)		XXX	U
G96629103	WILLIS TOWERS WATSON PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	12.000	2,160	XXX	1,464	2,423	(959)			(959)		1,464		696	696	6	XXX	U
97650W108	WINTRUST FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	159.000	4,251	XXX	10,857	11,273	(416)			(416)		10,857		(6,606)	(6,606)	45	XXX	U
084423102	WR BERKLEY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	360.000	17,779	XXX	20,195	24,876	(4,681)			(4,681)		20,195		(2,416)	(2,416)	36	XXX	U
384802104	WW GRAINGER INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	1,330	XXX	1,183	1,693	(510)			(510)		1,183		147	147	7	XXX	U
983134107	WYNN RESORTS LTD		03/13/2020	INVESTMENT TECH GROUP INC	14.000	1,015	XXX	1,218	1,944	(726)			(726)		1,218		(203)	(203)	14	XXX	U
98389B100	XCEL ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	45.000	3,006	XXX	1,840	2,857	(1,017)			(1,017)		1,840		1,166	1,166	18	XXX	U
98421M106	XEROX HOLDINGS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	455	XXX	551	701	(149)			(149)		551		(97)	(97)	5	XXX	U
983919101	XILINX INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,530	XXX	1,211	1,955	(745)			(745)		1,211		319	319	7	XXX	U
98419M100	XYLEM INC/NY		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,081	XXX	747	1,182	(435)			(435)		747		334	334		XXX	U
988498101	YUM! BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	2,510	XXX	2,041	3,223	(1,183)			(1,183)		2,041		469	469	15	XXX	U
989207105	ZEBRA TECHNOLOGIES CORP		03/13/2020	INVESTMENT TECH GROUP INC	1.000	184	XXX	257	255	1			1		257		(73)	(73)		XXX	U
98956P102	ZIMMER BIOMET HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,564	XXX	1,654	2,395	(741)			(741)		1,654		(90)	(90)	4	XXX	U
989701107	ZIONS BANCORPORATION		03/13/2020	INVESTMENT TECH GROUP INC	24.000	705	XXX	1,026	1,246	(220)			(220)		1,026		(321)	(321)	8	XXX	U
98978V103	ZOETIS INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	6,021	XXX	2,572	6,353	(3,781)			(3,781)		2,572		3,450	3,450	10	XXX	U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					XXX	4,361,349	XXX	5,428,335	6,218,253	(1,073,104)			(1,073,104)		5,428,335		(1,066,986)	(1,066,986)	17,314	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini-strative Symbol
Common Stocks - Mutual Funds																					
411511306	HARBOR INTERNATIONAL-INST		03/11/2020	0	44,816.181	1,440,840	XXX	1,686,986	1,796,233	(109,247)			(109,247)		1,686,986		(246,146)	(246,146)		XXX	U
411511801	HARBOR INTL GROWTH-INST		03/11/2020	0	127,901.251	1,836,662	XXX	1,572,704	2,173,042	(600,338)			(600,338)		1,572,704		263,958	263,958		XXX	U
9499999 Subtotal - Common Stocks - Mutual Funds					XXX	3,277,502	XXX	3,259,690	3,969,275	(709,585)			(709,585)		3,259,690		17,812	17,812		XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	7,638,852	XXX	8,688,025	10,187,528	(1,782,689)			(1,782,689)		8,688,025		(1,049,173)	(1,049,173)	17,314	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	7,638,852	XXX	8,688,025	10,187,528	(1,782,689)			(1,782,689)		8,688,025		(1,049,173)	(1,049,173)	17,314	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	7,638,852	XXX	8,688,025	10,187,528	(1,782,689)			(1,782,689)		8,688,025		(1,049,173)	(1,049,173)	17,314	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	52,500,475	XXX	52,618,402	49,142,332	(1,782,689)	(17,543)		(1,800,231)		52,515,542		(15,067)	(15,067)	359,332	XXX	XXX

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 DB Part E . . . . NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E12 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						53,775,529	61,273,478	59,315,155	XXX
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX			(3,710)			XXX
0199999 Totals - Open Depositories			XXX	XXX			53,771,819	61,273,478	59,315,155	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			53,771,819	61,273,478	59,315,155	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX				XXX
0599999 Total Cash			XXX	XXX			53,771,819	61,273,478	59,315,155	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% 4/30/2020	O		0.000		234,708		422
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						234,708		422
0599999 Subtotal - Bonds - U.S. Governments						234,708		422
7699999 Subtotal - Bonds - Issuer Obligations						234,708		422
8399999 Subtotal - Bonds						234,708		422
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		03/31/2020	2.000	X X X	4,414,700		16,735
60934N104	FEDERATED GOVT OBLIGATIONS FUND		03/02/2020	0.500	X X X	22,362		3,237
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						4,437,062		19,972
8899999 Total Cash Equivalents						4,671,771		20,394

INDEX TO HEALTH QUARTERLY STATEMENT

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