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HEALTH QUARTERLY STATEMENT

As of September 30, 2016

of the Condition and Affairs of the

PROVIDENCE HEALTH PLAN

NAIC Group Code.....4788, 4788 (Current Period) (Prior Period) | NAIC Company Code..... 95005 | Employer's ID Number..... 93-0863097

Organized under the Laws of Oregon | State of Domicile or Port of Entry Oregon | Country of Domicile US

Licensed as Business Type Hospital, Medical & Dental Service or Indemnity | Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... February 1, 1984 | Commenced Business..... January 1, 1985

Statutory Home Office	4400 N.E. Halsey Bldg # 2. Ste. # 690..... Portland ..... OR ..... US ..... 97213-1545 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3601 S.W. Murray Blvd. Suite # 10..... Beaverton ..... OR ..... US ..... 97005 *(Street and Number) (City or Town, State, Country and Zip Code)*	503-574-7500 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 4327..... Portland ..... OR ..... US ..... 97208 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	4400 N.E. Halsey Bldg # 2. Ste. # 690..... Portland ..... OR ..... US ..... 97213-1545 *(Street and Number) (City or Town, State, Country and Zip Code)*	503-574-6397 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.providence.org/HealthPlans	
Statutory Statement Contact	DANIEL WAYNE RYAN *(Name)* Daniel.Ryan@Providence.org *(E-Mail Address)*	503-574-6575 *(Area Code) (Telephone Number) (Extension)* 503-574-8658 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MICHAEL LESTER COTTON	CEO	2. MICHAEL GORDON WHITE	COO and CFO
3. GREGORY deQUINA ZAMUDIO #	SECRETARY	4. ROBERT ALLEN GLUCKMAN	CHIEF MEDICAL OFFICER

OTHER

MARK JENSEN	CHIEF SERVICE OPERATIONS OFFICER	ALISON SARAH SCHRUPP	CHIEF ADMINISTRATIVE OFFICER
CARRIE LISLE SMITH	CHIEF COMPLIANCE OFFICER	BRADLEY JAMES GARRIGUES	CHIEF SALES & MARKETING OFFICER
JON ROBERT McANNIS #	CHIEF INFORMATION OFFICER		

DIRECTORS OR TRUSTEES

RHONDA MICHELLE MEDOWS MD #	DEBRA ANN CANALES #	MICHAEL LESTER COTTON #	ISIAAH CRAWFORD
TODD NEWELL HOFHEINS #	GILBERT MARTINEZ RODRIGUEZ MD #	HEATH GLENN SCHIESSER #	

State of........ Oregon
County of..... Multnomah

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)
MICHAEL LESTER COTTON	MICHAEL GORDON WHITE	GREGORY deQUINA ZAMUDIO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
CEO	COO and CFO	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Prior Year Net Admitted Assets
1. Bonds	277,235,632		277,235,632	547,387,453
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	251,550,762		251,550,762	21,271,284
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	60,449,924		60,449,924	63,120,494
4.2 Properties held for the production of income (less $.........0 encumbrances)			0	
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....72,339,676), cash equivalents ($.....19,007,593) and short-term investments ($.....31,153,695)	122,500,964		122,500,964	130,320,157
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives	77,064		77,064	
8. Other invested assets			0	
9. Receivables for securities	22,304,959		22,304,959	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	17,376,562	17,376,562	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	751,495,867	17,376,562	734,119,305	762,099,388
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,113,973		1,113,973	2,915,071
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,256,233		1,256,233	1,772,756
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,240,959		14,240,959	9,231,081
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans	7,456,634	34,223	7,422,411	3,977,875
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	6,129,150	4,984,305	1,144,845	1,122,177
21. Furniture and equipment, including health care delivery assets ($.........0)	289,285	289,285	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	20,652,319	13,364,545	7,287,774	2,875,550
24. Health care ($.........0) and other amounts receivable	12,631,739	10,166,667	2,465,072	15,303,375
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	815,266,159	46,215,587	769,050,572	799,297,273
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	815,266,159	46,215,587	769,050,572	799,297,273

DETAILS OF WRITE-INS

1101. Land Option & Put Agreement Escrow Account	17,376,562	17,376,562	0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	17,376,562	17,376,562	0	0
2501. Leasehold Improvements			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period 1 Covered	Current Period 2 Uncovered	Current Period 3 Total	Prior Year 4 Total
1. Claims unpaid (less $.....5,188,900 reinsurance ceded)	92,698,077	11,864,797	104,562,874	128,298,992
2. Accrued medical incentive pool and bonus amounts	1,748,047		1,748,047	14,782,944
3. Unpaid claims adjustment expenses	2,990,201		2,990,201	3,792,275
4. Aggregate health policy reserves, including the liability of $..........0 for medical loss ratio rebate per the Public Health Service Act	12,932,259		12,932,259	29,312,805
5. Aggregate life policy reserves			0	
6. Property/casualty unearned premium reserve			0	
7. Aggregate health claim reserves			0	
8. Premiums received in advance	26,296,694		26,296,694	24,749,664
9. General expenses due or accrued	2,246,140		2,246,140	1,282,221
10.1 Current federal and foreign income tax payable and interest thereon (including $..........0 on realized gains (losses))			0	
10.2 Net deferred tax liability			0	
11. Ceded reinsurance premiums payable	5,316,118		5,316,118	
12. Amounts withheld or retained for the account of others			0	
13. Remittances and items not allocated			0	
14. Borrowed money (including $..........0 current) and interest thereon $..........0 (including $..........0 current)			0	
15. Amounts due to parent, subsidiaries and affiliates	20,799,359		20,799,359	25,421,993
16. Derivatives			0	
17. Payable for securities	58,415,267		58,415,267	62,972,066
18. Payable for securities lending			0	
19. Funds held under reinsurance treaties with ($..........0 authorized reinsurers, $..........0 unauthorized reinsurers and certified $..........0 reinsurers)			0	
20. Reinsurance in unauthorized and certified ($..........0) companies			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	
22. Liability for amounts held under uninsured plans	25,003,778		25,003,778	27,169,866
23. Aggregate write-ins for other liabilities (including $..........0 current)	37,116,095	0	37,116,095	16,894,730
24. Total liabilities (Lines 1 to 23)	285,562,035	11,864,797	297,426,832	334,677,556
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	10,192,346
31. Unassigned funds (surplus)	XXX	XXX	471,623,740	454,427,372
32. Less treasury stock, at cost:				
32.1 .....0.000 shares common (value included in Line 26 $..........0)	XXX	XXX		
32.2 .....0.000 shares preferred (value included in Line 27 $..........0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	471,623,740	464,619,718
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	769,050,572	799,297,274

DETAILS OF WRITE-INS

	1 Covered	2 Uncovered	3 Total	4 Total
2301. Due to Government Agencies	22,615,206		22,615,206	3,781,146
2302. Alternate Funding Arrangement	6,561,953		6,561,953	6,084,020
2303. Claims Refunds in Process	6,356,600		6,356,600	2,514,776
2398. Summary of remaining write-ins for Line 23 from overflow page	1,582,336	0	1,582,336	4,514,788
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	37,116,095	0	37,116,095	16,894,730
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001. 2015 ACA Provider Tax	XXX	XXX		10,192,346
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	XXX	XXX	0	10,192,346

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	2,329,414	1,884,803	2,531,639
2. Net premium income (including $..........0 non-health premium income)	XXX	827,040,398	894,461,035	1,193,246,524
3. Change in unearned premium reserves and reserve 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	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	827,040,398	894,461,035	1,193,246,524
Hospital and Medical:				
9. Hospital/medical benefits		409,917,092	482,488,778	661,637,571
10. Other professional services		178,910,765	148,614,578	197,628,005
11. Outside referrals	67,585,815	67,585,815	67,458,129	91,564,895
12. Emergency room and out-of-area	4,781,099	27,754,849	29,741,231	39,779,725
13. Prescription drugs		103,719,447	109,731,436	120,070,474
14. Aggregate write-ins for other hospital and medical	0	3,838,239	4,338,790	28,663,989
15. Incentive pool, withhold adjustments and bonus amounts		(18,276)	7,783,495	9,093,280
16. Subtotal (Lines 9 to 15)	72,366,914	791,707,931	850,156,437	1,148,437,939
Less:				
17. Net reinsurance recoveries		21,991,673	10,474,321	17,328,893
18. Total hospital and medical (Lines 16 minus 17)	72,366,914	769,716,258	839,682,116	1,131,109,046
19. Non-health claims (net)				
20. Claims adjustment expenses, including $.....8,669,425 cost containment expenses		21,541,057	39,853,389	37,856,598
21. General administrative expenses		62,018,595	48,747,630	83,391,828
22. Increase in reserves for life and accident and health contracts (including $..........0 increase in reserves for life only)		(15,348,741)	1,159,156	16,597,269
23. Total underwriting deductions (Lines 18 through 22)	72,366,914	837,927,169	929,442,291	1,268,954,741
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(10,886,771)	(34,981,256)	(75,708,217)
25. Net investment income earned		9,206,435	12,322,586	16,346,353
26. Net realized capital gains (losses) less capital gains tax of $..........0		4,206,253	(741,267)	(3,893,346)
27. Net investment gains or (losses) (Lines 25 plus 26)	0	13,412,688	11,581,319	12,453,007
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	0	0	46,118	212,670
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	2,525,917	(23,353,819)	(63,042,540)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	2,525,917	(23,353,819)	(63,042,540)

DETAILS OF WRITE-INS

0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	XXX	0	0	0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above)	XXX	0	0	0
1401. Other Payments to Providers		3,838,239	4,338,790	29,912,255
1402. Optum receivable				(1,248,266)
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	3,838,239	4,338,790	28,663,989
2901. Other Revenue (Expense)			46,118	212,670
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0	46,118	212,670

STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year	464,619,717	530,393,114	530,393,114
34. Net income or (loss) from Line 32	2,525,917	(23,353,819)	(63,042,540)
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	10,229,340	15,540,216	4,177,836
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(4,829,877)	(188,727)	(6,908,693)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders		(3,000,000)	
47. Aggregate write-ins for gains or (losses) in surplus	(921,357)	0	0
48. Net change in capital and surplus (Lines 34 to 47)	7,004,023	(11,002,330)	(65,773,397)
49. Capital and surplus end of reporting period (Line 33 plus 48)	471,623,740	519,390,784	464,619,717

DETAILS OF WRITE-INS

4701. Optum receivable relating to Medicare	(921,357)		
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above)	(921,357)	0	0

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	829,853,971	892,638,344	1,205,892,264
2.	Net investment income	14,146,542	15,360,690	21,141,152
3.	Miscellaneous income			
4.	Total (Lines 1 through 3)	844,000,513	907,999,034	1,227,033,416
5.	Benefit and loss related payments	761,877,541	827,595,737	1,120,004,066
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	59,346,343	77,989,550	112,352,336
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)	821,223,884	905,585,287	1,232,356,402
11.	Net cash from operations (Line 4 minus Line 10)	22,776,629	2,413,747	(5,322,986)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,052,884,757	1,120,266,716	1,506,471,801
	12.2 Stocks	1,054,793		
	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	7,160		
	12.7 Miscellaneous proceeds		59,940,072	44,777,171
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,053,946,710	1,180,206,788	1,551,248,972
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	981,775,053	1,109,695,753	1,474,119,342
	13.2 Stocks	5,503,197		
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	28,445,446	11,317,784	951
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,015,723,696	1,121,013,537	1,474,120,293
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)	38,223,014	59,193,250	77,128,680
	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	(12,920,296)		
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders		3,000,000	
	16.6 Other cash provided (applied)	(55,898,540)	957,029	1,835,453
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(68,818,836)	(2,042,971)	1,835,453
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(7,819,193)	59,564,026	73,641,147
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	130,320,157	56,679,010	56,679,010
	19.2 End of period (Line 18 plus Line 19.1)	122,500,964	116,243,036	130,320,157

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

20.0001	Transfer of bonds to Providence Health Assurance in Q1	(202,734,860)		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3	Medicare	Vision	Dental	Federal Employees	Title XVIII	Title XIX	
	Total	Individual	Group	Supplement	Only	Only	Health Benefit Plan	Medicare	Medicaid	Other
Total Members at End of:										
1. Prior Year	218,421	29,855	137,689		2,633			48,244		
2. First Quarter	261,114	105,066	153,389		2,659					
3. Second Quarter	261,640	105,025	153,939		2,676					
4. Third Quarter	271,247	107,575	161,007		2,665					
5. Current Year	0									
6. Current Year Member Months	2,329,414	909,272	1,396,091		24,051					
Total Member Ambulatory Encounters for Period:										
7. Physician	666,401	260,938	405,440		23					
8. Non-Physician	962,109	331,907	630,182		20					
9. Total	1,628,510	592,845	1,035,622	0	43	0	0	0	0	0
10. Hospital Patient Days Incurred	30,548	12,012	18,536							
11. Number of Inpatient Admissions	8,002	3,286	4,716							
12. Health Premiums Written (a)	835,930,792	281,051,367	554,651,858		227,567					
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	835,930,792	281,051,367	554,651,858		227,567					
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	768,721,689	280,308,911	488,362,024		50,754					
18. Amount Incurred for Provision of Health Care Services	791,707,931	298,855,914	492,801,263		50,754					

(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
Claims Unpaid (Reported)						
0299999. Aggregate Accounts Not Individually Listed-Uncovered	1,462,304					1,462,304
0399999. Aggregate Accounts Not Individually Listed-Covered	11,831,367					11,831,367
0499999. Subtotals	13,293,671	0	0	0	0	13,293,671
0599999. Unreported Claims and Other Claim Reserves						96,458,103
0799999. Total Claims Unpaid						109,751,774
0899999. Accrued Medical Incentive Pool and Bonus Amounts						1,748,047

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	72,333,748	666,478,933	2,176,186	102,386,688	74,509,934	81,576,632
2. Medicare Supplement					0	
3. Dental only					0	
4. Vision only					0	
5. Federal Employees Health Benefits Plan					0	
6. Title XVIII - Medicare					0	46,722,359
7. Title XIX - Medicaid					0	
8. Other health					0	
9. Health subtotal (Lines 1 to 8)	72,333,748	666,478,933	2,176,186	102,386,688	74,509,934	128,298,991
10. Healthcare receivables (a)					0	
11. Other non-health					0	
12. Medical incentive pools and bonus amounts	533,699		897,410	850,637	1,431,109	14,782,945
13. Totals (Lines 9-10+11+12)	72,867,447	666,478,933	3,073,596	103,237,325	75,941,043	143,081,936

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) PROVIDENCE HEALTH PLAN state basis (Page 4, Line 32, Columns 2 & 4)	OR	$ 2,525,917	$ (63,042,540)
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	OR	$ 2,525,917	$ (63,042,540)
SURPLUS			
(5) PROVIDENCE HEALTH PLAN state basis (Page 3, line 33, Columns 3 & 4)	OR	$ 471,623,740	$ 464,619,718
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	OR	$ 471,623,740	$ 464,619,718

B. No Change

C. Accounting Policy
(1) - (5) No change

(6) Loan-backed securities designated NAIC 1 or 2 are reported at amortized cost; all others are reported at the lower of amortized cost or fair value.

(7) - (13) No change

D. Going Concern
After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

Note 2 – Accounting Changes and Corrections of Errors

None

Note 3 – Business Combinations and Goodwill

None

Note 4 – Discontinued Operations

None

Note 5 – Investments

A - C - No Change

D. Loan-Backed Securities
(1) The Company does have investments in mortgage-backed securities and collateralized mortgage obligations. These securities that have an NAIC rating of 1 or 2 are stated at the amortized cost basis, but all others are stated at the lower of amortized cost or market. The market values were obtained from a third party vendor and the prepayment assumptions are considered in pricing the single and multi-class mortgage/asset-backed securities. During 2016, the aggregate other-than-temporary impairment (OTTI) recognized for certain loan-backed and/or structured securities, by quarter of the calendar year, was as follows:

(2)			1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 – 2
	OTTI recognized 1st Quarter				
	a.	Intent to sell	$	$	$
	b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
	c.	Total 1st Quarter	$	$	$
	OTTI recognized 2nd Quarter				
	d.	Intent to sell	$	$	$
	e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
	f.	Total 2nd Quarter	$	$	$
	OTTI recognized 3rd Quarter				
	g.	Intent to sell	$	$	$
	h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	16,319,272	423,637	15,895,635
	i.	Total 3rd Quarter	$ 16,319,272	$ 423,637	$ 15,895,635

NOTES TO FINANCIAL STATEMENTS

OTTI recognized 4th Quarter				
j.	Intent to sell	$	$	$
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l.	Total 4th Quarter		$	
m.	Annual aggregate total	XXX	$ 423,637	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
004375 CS 8	$ 137,569	$ 136,503	$ 1,065	$ 136,503	$ 136,503	09/30/2016
004375 DU 2	783,660	779,971	3,689	779,971	779,971	09/30/2016
00764M CC 9	181,293	180,549	744	180,549	180,549	09/30/2016
00764M EL 7	170,084	169,496	587	169,496	169,496	09/30/2016
00764M HD 2	1,606,508	1,600,381	6,127	1,600,381	1,600,381	09/30/2016
04542B LX 8	78,571	78,479	92	78,479	78,479	09/30/2016
073879 JM 1	173,175	173,090	85	173,090	173,090	09/30/2016
12625K AF 2	171,074	150,483	20,591	150,483	150,483	09/30/2016
126671 H4 1	8,707	8,192	514	8,192	8,192	09/30/2016
126673 RP 9	1,497,274	1,475,061	22,212	1,475,061	1,475,061	09/30/2016
17321R AF 3	251,630	217,158	34,472	217,158	217,158	09/30/2016
22545X AE 3	707,260	698,757	8,503	698,757	698,757	09/30/2016
30225A BN 2	5,749	479	5,270	479	479	09/30/2016
362341 G3 7	60,981	60,824	157	60,824	60,824	09/30/2016
36242D DP 5	201,178	200,288	890	200,288	200,288	09/30/2016
437084 DS 2	246,704	246,216	488	246,216	246,216	09/30/2016
437084 JS 6	48,440	48,433	7	48,433	48,433	09/30/2016
437084 MG 8	255,588	255,440	149	255,440	255,440	09/30/2016
46630L AX 2	1,545,422	1,520,629	24,793	1,520,629	1,520,629	09/30/2016
46637W AE 3	45,490	44,798	692	44,798	44,798	09/30/2016
46639N AS 0	257,609	220,344	37,265	220,344	220,344	09/30/2016
46639Y AS 6	263,719	236,947	26,772	236,947	236,947	09/30/2016
46640J AT 4	153,490	117,157	36,333	117,157	117,157	09/30/2016
46642E BA 3	390,223	361,175	29,048	361,175	361,175	09/30/2016
46642E BB 1	372,768	334,449	38,319	334,449	334,449	09/30/2016
55312Y AE 2	258,788	254,083	4,704	254,083	254,083	09/30/2016
57643L NU 6	73,281	72,894	387	72,894	72,894	09/30/2016
61761A AA 6	84,527	71,920	12,607	71,920	71,920	09/30/2016
64032L AD 3	847,411	841,699	5,712	841,699	841,699	09/30/2016
64033B AA 0	818,514	815,653	2,861	815,653	815,653	09/30/2016
64352V KT 7	729,338	725,520	3,818	725,520	725,520	09/30/2016
68383N AW 3	1,675,777	1,665,861	9,916	1,665,861	1,665,861	09/30/2016
68389F DA 9	14,578	14,550	28	14,550	14,550	09/30/2016
76113A AF 8	306,075	302,915	3,160	302,915	302,915	09/30/2016
78447K AC 6	875,751	862,368	13,383	862,368	862,368	09/30/2016
86358E RA 6	146,718	146,713	5	146,713	146,713	09/30/2016
86359L FK 0	13,445	13,388	57	13,388	13,388	09/30/2016
86359L LZ 0	19,244	17,687	1,557	17,687	17,687	09/30/2016
92890P AL 8	208,237	187,654	20,583	187,654	187,654	09/30/2016
92922F NW 4	6,857	6,787	70	6,787	6,787	09/30/2016
92930R AF 9	182,182	163,211	18,971	163,211	163,211	09/30/2016
92936T AF 9	85,825	76,627	9,198	76,627	76,627	09/30/2016
92939F BB 4	236,844	219,225	17,619	219,225	219,225	09/30/2016
949920 AN 2	121,716	121,581	135	121,581	121,581	09/30/2016
Total			$ 423,637			

(4) None

E - K None

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

None

Note 7 – Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A. Financial futures are the only type of derivative instruments currently held by PHP. The market risk of these instruments is directly related to the interest rate changes in the general financial markets. These instruments do not contain credit risk as they are exchange traded. The exchange acts as a counterparty to every position and guarantees each side of any trade. The initial margin requirements vary from two to three percent of the gross notional amount of the future contract. A financial instrument was pledged as collateral for the initial purchase, and changes in the mark-to-market value are settled each day.

B. The objectives for having financial futures in PHP's investment portfolio are to manage liquidity, portfolio duration and yield curve exposure. The current PHP financial futures take advantage of price differences between two and five year treasury futures contracts and cash bonds by arbitraging the price differences between the cash and futures market. The volatility of interest rates in the financial markets reflect changes in the underlying US economy, and federal policies surrounding these rates makes this a current viable investment strategy.

C. PHP has elected not to apply hedge accounting and chooses instead to account for these futures contracts at fair value.The changes in the fair value will be recorded in surplus as unrealized gains or unrealized losses (referred to as fair value accounting).

D. None.

E. None.

F. PHP has not entered into any derivative instruments that are being accounted for as a cash flow hedge of a forecasted transaction.

(1) N/A

(2) N/A.

Note 9 – Income Taxes

None

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of relationships

Providence Health Plan (PHP) is an Oregon nonprofit corporation whose sole member is Providence Health & Services – Oregon (PH&S-OR). PH&S-OR is an Oregon nonprofit organization whose sole controlling member is Providence Health & Services (PH&S). PH&S is a Washington nonprofit organization sponsored by Providence Ministries, a public juridic person recognized by the Roman Catholic Church.

Providence Health Assurance (PHA) is an Oregon nonprofit corporation and PHP is its sole controlling member. PHA was formed for the purpose of facilitating the administration and financial risk associated with Oregon Medicaid participants enrolled in the Oregon Health Plan and assigned to PHA. Effective in 2013, PHA became a licensed Health Care Service Contractor in Oregon and Washington and is authorized to provide healthcare services in both states.

B. Detail of transactions greater than 1/2% of admitted assets

Effective January 1, 2016, the Providence Health Plan (PHP) Medicare Advantage plan contracts with the Centers for Medicare and Medicaid Services (CMS) were transferred to Providence Health Assurance (PHA) pursuant to the Novation Agreement between CMS, PHP and PHA, and the Affiliated Entity Transfer Agreement between PHP and PHA. All receivables, payables, deferred revenue, other liabilities and net worth associated with the Medicare Advantage Plan were transferred during the first quarter of 2016. The assets and liabilities were transferred with a cash payment from PHP to PHA of $47,959,872. In addition, the net worth was estimated at $220 million and the market value of investments and cash totaling that amount were also transferred to PHA. PHA is a nonprofit corporation whose sole member is PHP. PHA is accounted for as an equity investment on the PHP statutory financial statements.

There were no other contractual changes.

C. No change

D. As of 9/30/2016 these were the affiliates receivables and liabilities:

Amounts Due From:	
Providence Health Assurance	$ 7,287,774
Providence Plan Partners	0
Providence Health & Svcs – OR	0
Total Due from Affiliates	$ 7,287,774
Amounts Due To Affiliates:	
Providence Health Assurance	$ 0
Providence Plan Parthers	20,760,675
Providence Health & Svcs-OR	38,684
Total Due to Affiliates	$ 20,799,359

Note 11 – Debt

None

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

None

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

None

NOTES TO FINANCIAL STATEMENTS

Note 14 – Liabilities, Contingencies and Assessments

None

Note 15 – Leases

A. Lessee Operating Lease

(1) No change

(2)

a.	At January 1, 2016 the minimum aggregate rental commitments are as follows:		
		Year Ending December 31	Operating Leases
	1.	2017	$ 1,389,564
	2.	2018	$ 1,389,564
	3.	2019	$ 1,447,464
	4.	2020	$ 1,528,524
	5.	2021	$ 1,528,524
	6.	Total	$ 16,918,407

(3) No change

B. Lessor Leases

(1) For operating leases:

a. No change

b. Not Applicable

c.	Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:		
		Year Ending December 31	Operating Leases
	1.	2017	$ 6,063,281
	2.	2018	$ 6,215,176
	3.	2019	$ 6,429,909
	4.	2020	$ 6,672,898
	5.	2021	$ 6,840,090
	6.	Total	$ 141,856,869

(d) None

(2) For leveraged leases:
None

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

None.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2016:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 6,335,913	$	$ 6,335,913
b.	Total net other income or expenses (including interest paid to or receive from plans)			
c.	Net gain or (loss) from operations	6,335,913		6,335,913
d.	Total claim payment volume	$ 601,259,697	$	$ 601,259,697

B. ASC Plans
None

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

None

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, other than in a forced or liquidation sale. The fair value of a liability is the amount at which that liability could be incurred or settled in a current transaction between willing parties, other than in a forced or liquidation sale.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Plan estimates fair value using methods, models, and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model, or input used.

The Plan's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Financial Accounting Standards Board Accounting Standards Codification 820-10 and SSAP 100. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

·Level 1 – Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

·Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

·Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Plan's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.

The following tables provide information as of September 30, 2016 about the Plan's financial assets measured or reported at fair value.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
	$	$	$	$
Common Stock - Bond Mutual funds	4,604,275			4,604,275
Common Stock - Parent, Affiliates & Subsidiaries			246,946,487	246,946,487

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
	$	$	$	$
Total	$	$	$	$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

a. Assets	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at current period
	$ 21,271,284	$ 215,655,157	$	$	$ 10,020,046	$	$	$	$	$ 246,946,487
Total	$ 21,271,284	$ 215,655,157	$	$	$ 10,020,046	$	$	$	$	$ 246,946,487

b. Liabilities	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at current period
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

Note 21 – Other Items

None

Note 22 – Events Subsequent

None

Note 23 – Reinsurance

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively rated contracts and contracts subject to Redetermination

A - C None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act.

		1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year						
(1)	Medical loss ratio rebates incurred	$ 0	$ 0	$ 0	$ 0	$ 0
(2)	Medical loss ratio rebates paid	0	0	0	0	0
(3)	Medical loss ratio rebates unpaid	0	0	0	0	0
(4)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(5)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(6)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0
Current Reporting Year-to-Date						
(7)	Medical loss ratio rebates incurred	$ 0	$ 0	$ 0	$ 0	$ 0
(8)	Medical loss ratio rebates paid	0	0	0	0	0
(9)	Medical loss ratio rebates unpaid	0	0	0	0	0
(10)	Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	0
(11)	Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	0
(12)	Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	0

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions YES

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current period:

			Amount
a.	Permanent ACA Risk Adjustment Program		
	Assets		
	1.	Premium adjustments receivable due to ACA Risk Adjustment	$
	Liabilities		
	2.	Risk adjustment user fees payable for ACA Risk Adjustment	
	3.	Premium adjustments payable due to ACA Risk Adjustment	18,382,718
	Operations (Revenue & Expenses)		
	4.	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	
	5.	Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ 18,382,718
b.	Transitional ACA Reinsurance Program		
	Assets		
	1.	Amounts recoverable for claims paid due to ACA Reinsurance	$ 9,300,000
	2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)	3,700,000
	3.	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
	Liabilities		
	4.	Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	5,287,471
	5.	Ceded reinsurance premiums payable due to ACA Reinsurance	1,636,690
	6.	Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$
	Operations (Revenue & Expenses)		
	7.	Ceded reinsurance premiums due to ACA Reinsurance	$ 1,636,690
	8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	13,000,000
	9.	ACA Reinsurance contributions – not reported as ceded premium	$ 3,550,377
c.	Temporary ACA Risk Corridors Program		
	Assets		
	1.	Accrued retrospective premium due to ACA Risk Corridors	$
	Liabilities		
	2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
	Operations (Revenue & Expenses)		
	3.	Effect of ACA Risk Corridors on net premium income (paid/received)	
	4.	Effect of ACA Risk Corridors on change in reserves for rate credits	$

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

						Differences		Adjustments				Unsettled Balances as of the Reporting Date
		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Period on Business Written Before December 31 of the Prior Year		Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
		1	2	3	4	5	6	7	8	9	10	11
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	Permanent ACA Risk Adjustment Program											
	1. Premium adjustments receivable	$ 458,212	$ (1,907,291)	$ 2,046,413	$ (4,220,964)	$ (1,588,201)	$ 2,313,673	$ 3,100,948	$ (2,313,673)	A	$ 1,512,747	$
	2. Premium adjustments (payable)									B		
	3. Subtotal ACA Permanent Risk Adjustment Program	$ 458,212	$ (1,907,291)	$ 2,046,413	$ (4,220,964)	$ (1,588,201)	$ 2,313,673	$ 3,100,948	$ (2,313,673)		$ 1,512,747	$
b.	Transitional ACA Reinsurance Program											
	1. Amounts recoverable for claims paid	$ 7,456,353	$	$ 8,779,150	$	$ (1,322,797)	$	$ 2,402,173	$	C	$ 1,079,376	$
	2. Amounts recoverable for claims unpaid (contra liability)	1,743,105				1,743,105		(1,743,105)		D		
	3. Amounts receivable relating to uninsured plans									E		
	4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
	5. Ceded reinsurance premiums payable									G		
	6. Liability for amounts held under uninsured plans									H		
	7. Subtotal ACA Transitional Reinsurance Program	$ 9,199,458	$	$ 8,779,150	$	$ 420,308	$	$ 659,068	$		$ 1,079,376	$
c.	Temporary ACA Risk Corridors Program											
	1. Accrued retrospective premium	$	$	$ 1,131,905	$	$ (1,131,905)	$	$ 1,131,905	$	I	$	$
	2. Reserve for rate credits or policy experience rating refunds									J		
	3. Subtotal ACA Risk Corridors Program			1,131,905		(1,131,905)		1,131,905				
d.	Total for ACA Risk Sharing Provisions	$ 9,657,670	$ (1,907,291)	$ 11,957,468	$ (4,220,964)	$ (2,299,798)	$ 2,313,673	$ 4,891,921	$ (2,313,673)		$ 2,592,123	$

Explanations of Adjustments

A. Adjustments to reflect actual payments made and received
B.
C. Adjustments to reflect actual payments received
D. Release of IBNR
E.
F.
G.
H.
I. Risk corridor correction - not previously booked because of uncertainty regarding collectibility
J.

Note 25 – Change in Incurred Losses and Claim Adjustment Expenses

Comprehensive Line of Business - Reserves for incurred claims and claim adjustment expenses as of December 31, 2015 were $81.5 million. As of September 30, 2016, $72.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2.1 million as a result of reestimation of unpaid claims and claim adjustment expenses.

Year to date, the Plan recorded decreases of approximately $7.1 million in medical and hospital expenses related to 2015 Comprehensive Line of Business, due to lower than estimated claims. This had a favorable impact on 2016 net income.

Medicare Line of Business - Reserves for incurred claims and claim adjustment expenses as of December 31, 2015 were $46.8 million. These were transferred to Providence Health Assurance effective January 1, 2016. See note 10 for further details.

Note 26 – Intercompany Pooling Arrangements

None

NOTES TO FINANCIAL STATEMENTS

Note 27 –Structured Settlements

Not Applicable for Health Entities

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

None

Note 30 – Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve: $12,932,259
2. Date of most recent evaluation of this liability: September 30, 2016
3. Was anticipated investment income utilized in the calculation? NO

Note 31 – Anticipated Salvage and Subrogation

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No [ ]

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

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 [X] No [ ]

2.2 If yes, date of change: 07/01/2016

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide 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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

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. 12/31/2012

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). 10/14/2013

6.4 By what department or departments?
State of Oregon Department of Consumer and Business Services - Insurance Division

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 [X] No [ ] N/A [ ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [X] N/A [ ]

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

7.2 If yes, give full information:

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] 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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
CUSIP 912796 HU6 Treasury Bill pledged as collateral for derivative Long Contracts entered into.

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

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

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

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	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	21,271,284	246,946,487
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 21,271,284	$ 246,946,487
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [X]

If no, attach a description with this statement.
Providence Health Plan has not filed a comprehensive Hedging Program description with the state of domiciliary because it has never held any hedge or derivative instruments in its investment portfolio prior to the third quarter of 2016. During the third quarter of 2016, long contracts were entered into by Providence Health Plan. At the time of this filing, it is undetermined whether those contracts will be kept and utilized, whether additional futures contracts will be procured, and whether other types of derivative instruments will be used.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 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 Northern Trust Company	50 S. Lasalle Street, Chicago, IL 60603

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 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
106554	TCW	865 S Figueroa St, Ste 1800, Los Angeles, CA

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent	93.7 %
1.2 A&H cost containment percent	0.5 %
1.3 A&H expense percent excluding cost containment expenses	6.4 %
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 amount of funds administered as of the reporting date.	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
A&H Non-Affiliates								
11835	04-1590940	01/01/2016	PartnerRe America Insurance Company	DE	SSL/L/I	Authorized		
11835	04-1590940	01/01/2016	PartnerRe America Insurance Company	DE	SSL/L/G	Authorized		
00000	AA-9990032	01/01/2016	U.S. Department of Health and Human Services	DC	SSL/A/I	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only							
State, Etc.	Active Status	2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 through 7	9 Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	N							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	N							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	N							0	
21. Maryland MD	N							0	
22. Massachusetts MA	N							0	
23. Michigan MI	N							0	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	N							0	
35. North Dakota ND	N							0	
36. Ohio OH	N							0	
37. Oklahoma OK	N							0	
38. Oregon OR	L	812,742,629						812,742,629	
39. Pennsylvania PA	N							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	N							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	L	23,188,163						23,188,163	
49. West Virginia WV	N							0	
50. Wisconsin WI	N							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CAN	N							0	
58. Aggregate Other alien OT	XX	0	0	0	0	0	0	0	0
59. Subtotal	XX	835,930,792	0	0	0	0	0	835,930,792	0
60. Reporting entity contributions for Employee Benefit Plans	XX							0	
61. Total (Direct Business)	(a) 2	835,930,792	0	0	0	0	0	835,930,792	0

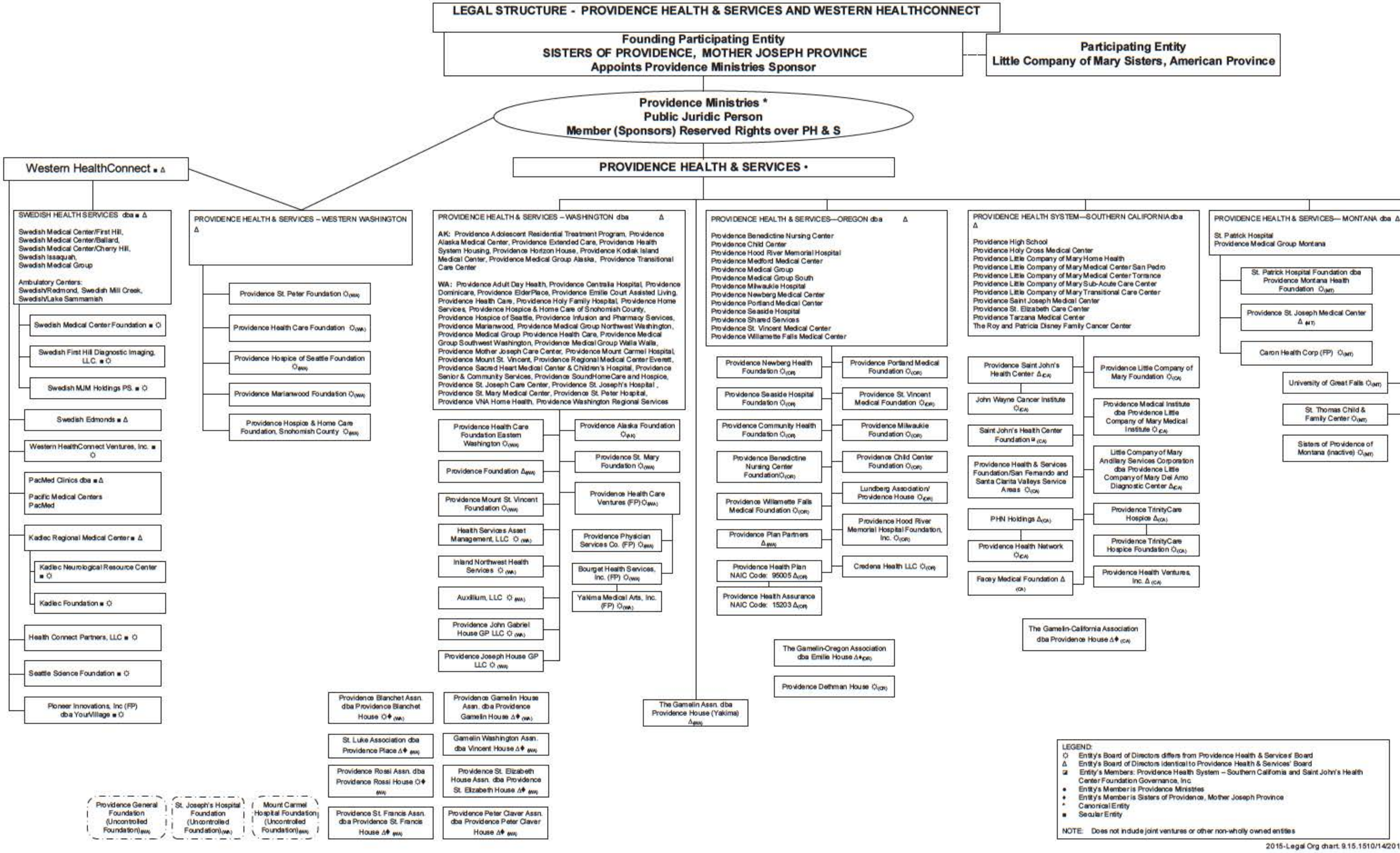
DETAILS OF WRITE-INS

58001.							0	
58002.							0	
58003.							0	
58998. Summary of remaining write-ins for line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	0	0	0	0	0	0	0	0

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

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

Q15


LEGAL STRUCTURE - PROVIDENCE HEALTH & SERVICES AND WESTERN HEALTHCONNECT
Founding Participating Entity
SISTERS OF PROVIDENCE, MOTHER JOSEPH PROVINCE
Appoints Providence Ministries Sponsor
Participating Entity
Little Company of Mary Sisters, American Province
Providence Ministries *
Public Juridic Person
Member (Sponsors) Reserved Rights over PH & S
Western HealthConnect ■ Δ
PROVIDENCE HEALTH & SERVICES •
SWEDISH HEALTH SERVICES dba ■ Δ
Swedish Medical Center/First Hill, Swedish Medical Center/Ballard, Swedish Medical Center/Cherry Hill, Swedish Issaquah, Swedish Medical Group
Ambulatory Centers: Swedish/Redmond, Swedish Mill Creek, Swedish/Lake Sammamish
Swedish Medical Center Foundation ■ ☼
Swedish First Hill Diagnostic Imaging, LLC. ■ ☼
Swedish MJM Holdings PS. ■ ☼
Swedish Edmonds ■ Δ
Western HealthConnect Ventures, Inc. ■ ☼
PacMed Clinics dba ■ Δ
Pacific Medical Centers
PacMed
Kadlec Regional Medical Center ■ Δ
Kadlec Neurological Resource Center ■ ☼
Kadlec Foundation ■ ☼
Health Connect Partners, LLC ■ ☼
Seattle Science Foundation ■ ☼
Pioneer Innovations, Inc (FP) dba YourVillage ■ ☼
PROVIDENCE HEALTH & SERVICES – WESTERN WASHINGTON Δ
Providence St. Peter Foundation ☼(WA)
Providence Health Care Foundation ☼(WA)
Providence Hospice of Seattle Foundation ☼(WA)
Providence Marianwood Foundation ☼(WA)
Providence Hospice & Home Care Foundation, Snohomish County ☼(WA)
PROVIDENCE HEALTH & SERVICES – WASHINGTON dba Δ
AK: Providence Adolescent Residential Treatment Program, Providence Alaska Medical Center, Providence Extended Care, Providence Health System Housing, Providence Horizon House, Providence Kodiak Island Medical Center, Providence Medical Group Alaska, Providence Transitional Care Center
WA: Providence Adult Day Health, Providence Centralia Hospital, Providence Dominicare, Providence ElderPlace, Providence Emilie Court Assisted Living, Providence Health Care, Providence Holy Family Hospital, Providence Home Services, Providence Hospice & Home Care of Snohomish County, Providence Hospice of Seattle, Providence Infusion and Pharmacy Services, Providence Marianwood, Providence Medical Group Northwest Washington, Providence Medical Group Providence Health Care, Providence Medical Group Southwest Washington, Providence Medical Group Walla Walla, Providence Mother Joseph Care Center, Providence Mount Carmel Hospital, Providence Mount St. Vincent, Providence Regional Medical Center Everett, Providence Sacred Heart Medical Center & Children's Hospital, Providence Senior & Community Services, Providence SoundHomeCare and Hospice, Providence St. Joseph Care Center, Providence St. Joseph's Hospital, Providence St. Mary Medical Center, Providence St. Peter Hospital, Providence VNA Home Health, Providence Washington Regional Services
Providence Health Care Foundation Eastern Washington ☼(WA)
Providence Foundation Δ(WA)
Providence Mount St. Vincent Foundation ☼(WA)
Health Services Asset Management, LLC ☼(WA)
Inland Northwest Health Services ☼(WA)
Auxilium, LLC ☼(WA)
Providence John Gabriel House GP LLC ☼(WA)
Providence Joseph House GP LLC ☼(WA)
Providence Alaska Foundation ☼(AK)
Providence St. Mary Foundation ☼(WA)
Providence Health Care Ventures (FP) ☼(WA)
Providence Physician Services Co. (FP) ☼(WA)
Bourget Health Services, Inc. (FP) ☼(WA)
Yakima Medical Arts, Inc. (FP) ☼(WA)
Providence Blanchet Assn. dba Providence Blanchet House ☼♦(WA)
St. Luke Association dba Providence Place Δ♦(WA)
Providence Rossi Assn. dba Providence Rossi House ☼♦(WA)
Providence St. Francis Assn. dba Providence St. Francis House Δ♦(WA)
Providence Gamelin House Assn. dba Providence Gamelin House Δ♦(WA)
Gamelin Washington Assn. dba Vincent House Δ♦(WA)
Providence St. Elizabeth House Assn. dba Providence St. Elizabeth House Δ♦(WA)
Providence Peter Claver Assn. dba Providence Peter Claver House Δ♦(WA)
Providence General Foundation (Uncontrolled Foundation)(WA)
St. Joseph's Hospital Foundation (Uncontrolled Foundation)(WA)
Mount Carmel Hospital Foundation (Uncontrolled Foundation)(WA)
The Gamelin Assn. dba Providence House (Yakima) Δ(WA)
PROVIDENCE HEALTH & SERVICES—OREGON dba Δ
Providence Benedictine Nursing Center
Providence Child Center
Providence Hood River Memorial Hospital
Providence Medford Medical Center
Providence Medical Group
Providence Medical Group South
Providence Milwaukie Hospital
Providence Newberg Medical Center
Providence Portland Medical Center
Providence Seaside Hospital
Providence Shared Services
Providence St. Vincent Medical Center
Providence Willamette Falls Medical Center
Providence Newberg Health Foundation ☼(OR)
Providence Seaside Hospital Foundation ☼(OR)
Providence Community Health Foundation ☼(OR)
Providence Benedictine Nursing Center Foundation ☼(OR)
Providence Willamette Falls Medical Foundation ☼(OR)
Providence Plan Partners Δ(WA)
Providence Health Plan NAIC Code: 95005 Δ(OR)
Providence Health Assurance NAIC Code: 15203 Δ(OR)
Providence Portland Medical Foundation ☼(OR)
Providence St. Vincent Medical Foundation ☼(OR)
Providence Milwaukie Foundation ☼(OR)
Providence Child Center Foundation ☼(OR)
Lundberg Association/ Providence House ☼(OR)
Providence Hood River Memorial Hospital Foundation, Inc. ☼(OR)
Credena Health LLC ☼(OR)
The Gamelin-Oregon Association dba Emilie House Δ♦(OR)
Providence Dethman House ☼(OR)
PROVIDENCE HEALTH SYSTEM—SOUTHERN CALIFORNIA dba Δ
Providence High School
Providence Holy Cross Medical Center
Providence Little Company of Mary Home Health
Providence Little Company of Mary Medical Center San Pedro
Providence Little Company of Mary Medical Center Torrance
Providence Little Company of Mary Sub-Acute Care Center
Providence Little Company of Mary Transitional Care Center
Providence Saint Joseph Medical Center
Providence St. Elizabeth Care Center
Providence Tarzana Medical Center
The Roy and Patricia Disney Family Cancer Center
Providence Saint John's Health Center Δ(CA)
John Wayne Cancer Institute ☼(CA)
Saint John's Health Center Foundation ◪(CA)
Providence Health & Services Foundation/San Fernando and Santa Clarita Valleys Service Areas ☼(CA)
PHN Holdings Δ(CA)
Providence Health Network ☼(CA)
Facey Medical Foundation Δ(CA)
Providence Little Company of Mary Foundation ☼(CA)
Providence Medical Institute dba Providence Little Company of Mary Medical Institute ☼(CA)
Little Company of Mary Ancillary Services Corporation dba Providence Little Company of Mary Del Amo Diagnostic Center Δ(CA)
Providence TrinityCare Hospice Δ(CA)
Providence TrinityCare Hospice Foundation ☼(CA)
Providence Health Ventures, Inc. Δ(CA)
The Gamelin-California Association dba Providence House Δ♦(CA)
PROVIDENCE HEALTH & SERVICES— MONTANA dba Δ
St. Patrick Hospital
Providence Medical Group Montana
St. Patrick Hospital Foundation dba Providence Montana Health Foundation ☼(MT)
Providence St. Joseph Medical Center Δ(MT)
Caron Health Corp (FP) ☼(MT)
University of Great Falls ☼(MT)
St. Thomas Child & Family Center ☼(MT)
Sisters of Providence of Montana (inactive) ☼(MT)
LEGEND:
☼ Entity's Board of Directors differs from Providence Health & Services' Board
Δ Entity's Board of Directors identical to Providence Health & Services' Board
◪ Entity's Members: Providence Health System – Southern California and Saint John's Health Center Foundation Governance, Inc.
• Entity's Member is Providence Ministries
♦ Entity's Member is Sisters of Providence, Mother Joseph Province
* Canonical Entity
■ Secular Entity
NOTE: Does not include joint ventures or other non-wholly owned entities
2015-Legal Org chart 9.15.1510/14/2015

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 *
Members														
			91-1549796				Providence Health & Services	WA	UDP					
			51-0216589				Providence Health Systems-Southern California	CA	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
			51-0216589				Little Company of Mary Health Services	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			33-0844408				Little Company of Mary Ancillary Services Corporation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			51-0216589				Little Company of Mary Hospital	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			95-1916057				Providence High School	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			51-0216589				Providence Holy Cross Medical Center	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			51-0216589				Providence St Joseph Medical Center/St Elizabeth care ctr	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			51-0216589				San Pedro Peninsula Hospital	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			91-3264139				TrinityCare Hospice	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			33-0122216				Providence Ventures, Inc.	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			33-0261016				TrinityCare Hospice Foundation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			51-0224944				Little Company of Mary Community Health Foundation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
			81-0231793				Providence Health & Services	MT	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
			81-0233495				St. Thomas Child & Family Center	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
			81-0463482				St. Joseph's Medical Center (Polson)	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
			81-0231777				University of Great Falls	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
			23-7056976				St. Patrick Hospital Foundation	MT	NIA	Providence Health Systems-Montana	Ownership	100.000	Providence Health & Services	
			51-0216587				Providence Health & Services - Oregon	OR	UDP	Providence Health & Services	Ownership	100.000	Providence Health & Services	
			91-1861964				Providence Plan Partners	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
4788	Providence Health Group	95005	93-0863097				Providence Health Plan	OR	RE	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
4788	Providence Health Group	15203	55-0828701				Providence Health Assurance	OR	DS	Providence Health Plan	Ownership	100.000	Providence Health & Services	
			91-1943495				Providence Benedictine Nursing Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0386889				Providence Child Care	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-1265038				Providence Hood River Memorial Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	

Statement as of September 30, 2016 of the **PROVIDENCE HEALTH PLAN**

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 *
			93-0386912				Providence Medford Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-1097258				Providence Medical Group	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-1280224				Providence Medical Group (South) - Medford	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0924302				Providence Milwaukie Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-1146501				Providence Newberg Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0813977				Providence Oregon Mangement Corporation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0386906				Providence Portland Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0796090				Providence Seaside Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0823489				Providence Shared Services	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0386929				Providence St. Vincent Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0575982				Providence St Vincent Medical Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			94-3079515				Providence Milwaukie Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0800140				Providence Child Center Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0921990				Providence Hood River Memorial Hospital Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0889144				Providence Newberg Health Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0927320				Providence Seaside Hospital Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-0692907				Providence Community Health Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			91-1940286				Providence Benedictine Nursing Center Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			93-1231494				Providence Portland Medical Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
			51-0216586				Providence Health System-Washington	WA	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
			51-0216586				Providence Washington Regional Services	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-0564994				St. Mary Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Sacred Heart Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				St. Joseph Care Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Emilie Court	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				VNA Home Health Care Services	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Holy Family Hospital	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Mount Carmel Hospital	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				St. Joseph Hospital of Chewelah	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Holy Family Adult Day Health	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Dominicare	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				Providence Health Care	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0016429				Providence Alaska Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0094231				Providence Extented Care Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0118807				Providence Imaging Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	

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 *
			92-0162237				Providence Kodiak Island Health Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1784793				Providence Kodiak Island Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1768680				Providence Physician Service Organization	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0165487				Providence Residential Treatment Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0165511				Providence Seward Medical Center - Mgmnt Agree ONLY	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			61-1442487				Providence Seward Medical Center - Mgmnt Agree ONLY	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-0787963				Yakima Medical Arts, Inc.	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1354431				Bourget Health Services, Inc.	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			90-0155714				Providence Health Care Ventures, Inc.	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			94-3078543				Providence Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			92-0093565				Providence Alaska Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
			91-1211963				SHMC Children's Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.

Bar Code:

* 9 5 0 0 5 2 0 1 6 3 6 5 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Accrued Lease Payable	1,505,024		1,505,024	1,382,375
2305. Unclaimed Property	47,567		47,567	453,908
2306. Other Liabilities	29,745		29,745	1,858,565
2307. PEBB Health Improvement Fund			0	683,757
2308. ASO refunds to groups			0	136,183
2397. Summary of remaining write-ins for Line 23	1,582,336	0	1,582,336	4,514,788

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	63,120,494	66,829,941
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	2,670,570	3,709,447
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	60,449,924	63,120,494
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	60,449,924	63,120,494

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
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)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
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)	0	0
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

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	568,658,737	600,119,061
2. Cost of bonds and stocks acquired	987,278,250	1,475,357,832
3. Accrual of discount	497,558	894,795
4. Unrealized valuation increase (decrease)	225,807,434	4,177,837
5. Total gain (loss) on disposals	4,973,742	8,333,175
6. Deduct consideration for bonds and stocks disposed of	1,256,671,363	1,506,471,801
7. Deduct amortization of premium	980,266	1,525,640
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	777,697	12,226,521
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	528,786,395	568,658,737
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	528,786,395	568,658,737

Statement as of September 30, 2016 of the **PROVIDENCE HEALTH PLAN**

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)	303,289,084	296,275,953	328,740,068	(3,010,277)	258,646,824	303,289,084	267,814,692	421,634,330
2. NAIC 2 (a)	44,039,309	13,377,196	4,807,642	1,123,504	56,375,846	44,039,309	53,732,367	100,874,779
3. NAIC 3 (a)	1,013,895	2,597,525	300,467	871,851	13,275,574	1,013,895	4,182,804	21,443,427
4. NAIC 4 (a)		1,652,616		(3,246)	1,333,737		1,649,370	3,415,416
5. NAIC 5 (a)					72,520		0	
6. NAIC 6 (a)	18,350		618	(46)	18,961	18,350	17,686	19,502
7. Total Bonds	348,360,638	313,903,290	333,848,795	(1,018,214)	329,723,461	348,360,638	327,396,919	547,387,453
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	348,360,638	313,903,290	333,848,795	(1,018,214)	329,723,461	348,360,638	327,396,919	547,387,453

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated 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	31,153,695	XXX	31,155,246	39,750	22,192

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	194,859,359	
3. Accrual of discount	31,620	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	6,019	
6. Deduct consideration received on disposals	163,723,639	
7. Deduct amortization of premium	19,664	
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)	31,153,695	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	31,153,695	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions	
3.	Unrealized valuation increase/(decrease)	
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	0
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				77,064
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	77,064			
3.14	Section 1, Column 18, prior year		77,064	77,064	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	77,064			
3.24	Section 1, Column 19, prior year		77,064	77,064	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				77,064
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				77,064

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	77,064	
3. Total (Line 1 plus Line 2)		77,064
4. Part D, Section 1, Column 5	77,064	
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check
7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		0
10. Part D, Section 1, Column 8		
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check
13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of cash equivalents acquired	121,047,192	
3. Accrual of discount	17,632	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,140	
6. Deduct consideration received on disposals	102,045,411	
7. Deduct amortization of premium	12,960	
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)	19,007,593	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	19,007,593	0

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 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 or Market Indicator (a)
Bonds - U.S. Government									
3620AC 3Z 5	GNMA 5% 9/15/2039		08/31/2016	PAR CORRECTION			0		1
21H030 69 0	GNMA II JUMBOS 3% 30 YEARS SETTLES		08/25/2016	WELLS FARGO BANK, N.A.		5,258,584	5,025,000	8,375	1
21H030 6A 7	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/15/2016	J. P. MORGAN SECURITIES LLC		4,312,676	4,135,000		1
21H030 6A 7	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/15/2016	WELLS FARGO BANK, N.A.		5,240,918	5,025,000		1
21H030 69 0	GNMA II JUMBOS 3% 30 YEARS SETTLES		08/22/2016	J.P. MORGAN SECURITIES LLC		4,325,598	4,135,000	6,892	1
21H032 68 8	GNMA II JUMBOS 3.5 30 YEARS SETTLES AUG		07/07/2016	CITIGROUP GLOBAL MARKETS INC		2,202,742	2,075,000	3,430	1
21H032 68 8	GNMA II JUMBOS 3.5 30 YEARS SETTLES AUG		07/08/2016	NOMURA SECURITIES NEW YORK		3,935,498	3,710,000	6,132	1
21H032 69 6	GNMA II JUMBOS 3.5 30 YEARS SETTLES SEP		08/08/2016	CITIGROUP GLOBAL MARKETS INC		2,199,500	2,075,000	4,035	1
21H032 69 6	GNMA II JUMBOS 3.5 30 YEARS SETTLES SEP		08/08/2016	NOMURA SECURITIES NEW YORK		3,931,441	3,710,000	7,214	1
36179S JS 7	GNMA POOL #MA3873 3% 08-20-2046 BEO		09/28/2016	GOLDMAN, SACHS AND CO.		2,139,447	2,039,997	3,230	1
36179S LR 6	GNMA POOL #MA3936 3% 09-20-2046 BEO		09/27/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,216,215	3,065,000	4,853	1
912796 KJ 7	TREASURY BILL 02-23-2017 UNITED STATES		09/14/2016	NOMURA SECS INTL NEW YORK		4,250,817	4,260,000		1
912828 2C 3	UNITED STATES TREAS NTS 0.625% BDS		09/23/2016	BNP PARIBAS SECURITIES CORPORATION		1,494,766	1,495,000	836	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/12/2016	BARCLAYS CAPITAL		402,777	410,000	501	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/13/2016	BARCLAYS CAPITAL		586,243	595,000	728	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/13/2016	DEUTSCHE BANK SECURITIES INC		1,062,664	1,085,000	1,371	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/27/2016	BARCLAYS CAPITAL		193,934	195,000	366	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/26/2016	DEUTSCHE BANK SECURITIES INC		3,675,740	3,680,000	113	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/25/2016	RBS SECURITIES INC		1,594,691	1,595,000	49	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/27/2016	DEUTSCHE BANK SECURITIES INC		1,338,691	1,340,000	41	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/25/2016	RBS SECURITIES INC		2,074,597	2,075,000	63	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/25/2016	RBS SECURITIES INC		6,118,813	6,120,000	187	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/26/2016	RBC CAPITAL MARKETS, LLC		1,686,266	1,690,000	52	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		07/29/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,069,014	3,055,000	187	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		08/26/2016	CREDIT SUISSE AG, NEW YORK BRANCH		2,973,732	2,985,000	2,738	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		08/31/2016	GOLDMAN, SACHS AND CO.		3,324,737	3,335,000	3,364	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		09/08/2016	J. P. MORGAN SECURITIES LLC		373,594	375,000	504	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		09/09/2016	DEUTSCHE BANK SECURITIES INC		457,592	460,000	619	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016		09/23/2016	CREDIT SUISSE AG, NEW YORK BRANCH		489,043	490,000	869	1
912828 S6 8	UNITED STATES TREAS NTS DTD 08/01/2016		08/18/2016	NOMURA SECURITIES NEW YORK		19,405,479	19,390,000	8,694	1
912828 S6 8	UNITED STATES TREAS NTS DTD 08/01/2016		08/11/2016	NOMURA SECURITIES NEW YORK		6,591,398	6,590,000	1,612	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021		08/11/2016	UBS AG STAMFORD BRANCH		644,521	645,000	907	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021		07/14/2016	DEUTSCHE BANK SECURITIES INC		2,874,260	2,870,000	1,579	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021		07/12/2016	J.P. MORGAN SECURITIES LLC		686,017	685,000	293	1
912828 2F 6	UTD STATES TREAS 1.125% DUE 08-31-2021		09/26/2016	CREDIT SUISSE AG, NEW YORK BRANCH		2,401,125	2,400,000	2,088	1
912828 T3 4	UTD STATES TREAS 1.125% DUE 09-30-2021		09/28/2016	BARCLAYS CAPITAL		4,805,000	4,805,000		1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026		08/10/2016	BARCLAYS BANK PLC		490,305	485,000	1,906	1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026		08/09/2016	JEFFERIES LLC		502,715	500,000	1,943	1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026		08/02/2016	BARCLAYS BANK PLC		321,763	320,000	1,145	1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
0599999. Total Bonds - U.S Government						110,652,911	108,924,997	76,914	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MJ YH 7	FEDERAL HOME LN MTG CORP POOL #G0-8711		07/14/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,518,800	3,346,383	4,229	1
3128MJ YY 0	FEDERAL HOME LN MTG CORP POOL #G0-8726		08/23/2016	CREDIT SUISSE AG, NEW YORK BRANCH		2,437,391	2,350,000	2,546	1
3138ER DL 1	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		432,525	395,000	1,086	1
3138ER DK 3	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		613,200	560,000	1,540	1
3138ER DQ 0	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		580,350	530,000	1,458	1
3138ER DM 9	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		465,375	425,000	1,169	1
3138ER DN 7	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		82,125	75,000	206	1
3138ER DP 2	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		87,600	80,000	220	1
3138ER DR 8	FEDERAL NATL MTG ASSN GTD MTG POOL		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		958,125	875,000	2,406	1
31349U CV 8	FHLMC 2.75% 10/1/2034		08/31/2016	PAR CORRECTION			0		1
02R030 6A 6	FHLMC 5 YEARS SINGLE FAMILY MORTGAGE 3%		09/08/2016	GOLDMAN, SACHS AND CO		3,107,344	3,000,000		1
3128KG RK 6	FHLMC 6% 11/1/2036		08/31/2016	PAR CORRECTION			0		1
3128KG HJ 0	FHLMC 6% 11/1/2036		08/31/2016	PAR CORRECTION			0		1
3128MJ YT 1	FHLMC GOLD G0-8721 3 09-01-2046		08/26/2016	RBC Capital Markets Corporation		2,588,169	2,492,837	2,701	1
3128MJ YT 1	FHLMC GOLD G0-8721 3 09-01-2046		08/26/2016	RBC CAPITAL MARKETS, LLC		2,595,605	2,500,000	2,708	1
3128MJ X3 9	FHLMC POOL #G08697 3.00% 3/1/2046		08/26/2016	Reversal		3,545,898	3,415,675	3,700	1
3138M3 V2 7	FNMA #0AP0632 2.5% 7/1/2027		08/31/2016	PAR CORRECTION			0		1
31403R W4 6	FNMA 3.074% 12/1/2033		08/31/2016	PAR CORRECTION			0		1
31403H NX 4	FNMA 3.31% 10/1/2033		08/31/2016	PAR CORRECTION			0		1
31413Q KA 5	FNMA 6% 10/1/2037		08/31/2016	PAR CORRECTION			0		1
31416V S2 1	FNMA 6% 2/1/2037		08/31/2016	PAR CORRECTION			0		1
31415P BV 9	FNMA 6% 2/1/2040		08/31/2016	PAR CORRECTIONS			0		1
31413B FM 8	FNMA 6% 7/1/2037		08/31/2016	PAR CORRECTION			0		1
3138L4 UY 7	FNMA POOL #AM4198 3.55% DUE 03-01-2024		08/17/2016	MORGAN STANLEY AND CO., LLC		659,593	599,758	1,242	1
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B		09/01/2016	Chicago Income			0		1
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B		08/18/2016	Reversal		2,378,865	2,158,619	3,508	1
01F022 49 3	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		08/08/2016	GOLDMAN, SACHS AND CO		4,539,554	4,395,000	5,494	1
01F022 49 3	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		08/16/2016	CITIGROUP GLOBAL MARKETS INC		3,160,645	3,060,000	3,825	1
01F022 4A 0	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		08/25/2016	GOLDMAN, SACHS AND CO		4,534,404	4,395,000		1
01F022 4A 0	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		09/13/2016	CITIGROUP GLOBAL MARKETS INC		3,157,059	3,060,000		1
01F030 49 6	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		08/08/2016	GOLDMAN, SACHS AND CO		3,251,396	3,105,000	4,658	1
01F030 4A 3	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		09/13/2016	GOLDMAN, SACHS AND CO		3,247,757	3,105,000		1
01F030 48 8	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		07/08/2016	GOLDMAN, SACHS AND CO		3,258,916	3,105,000	3,881	1
01F030 6A 1	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/30/2016	GOLDMAN, SACHS AND CO		1,993,353	1,925,000		1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/02/2016	GOLDMAN, SACHS AND CO		1,993,879	1,925,000	2,085	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/05/2016	WELLS FARGO BANK, N.A		1,682,637	1,625,000	1,760	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/18/2016	RBC CAPITAL MARKETS, LLC		2,833,655	2,730,000	2,958	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/23/2016	RBC CAPITAL MARKETS, LLC		1,245,047	1,200,000	1,300	1

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 or Market Indicator (a)
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/24/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,319,750	3,200,000	3,467	1
01F030 6A 1	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/30/2016	RBC CAPITAL MARKETS, LLC		4,068,778	3,930,000		1
01F030 6A 1	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		09/06/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,318,500	3,200,000		1
01F030 6A 1	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		09/08/2016	WELLS FARGO BANK, N.A		1,683,398	1,625,000		1
01F030 68 6	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		07/05/2016	WELLS FARGO BANK, N.A		1,690,000	1,625,000	1,354	1
01F032 68 2	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		07/05/2016	NOMURA SECURITIES NEW YORK		4,094,180	3,875,000	3,767	1
01F032 69 0	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		08/05/2016	NOMURA SECURITIES NEW YORK		4,080,859	3,875,000	4,898	1
01F040 69 3	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS		08/05/2016	DEUTSCHE BANK SECURITIES INC		4,024,522	3,760,000	5,431	1
01F040 68 5	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS		07/07/2016	DEUTSCHE BANK SECURITIES INC		4,030,544	3,760,000	4,178	1
01F042 69 9	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		08/09/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,511,563	6,880,000	11,180	1
01F042 69 9	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		08/18/2016	J.P. MORGAN SECURITIES LLC		4,477,969	4,100,000	6,663	1
01F042 6A 6	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		09/09/2016	CREDIT SUISSE AG, NEW YORK BRANCH		4,480,531	4,100,000		1
01F042 6A 6	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		09/12/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,519,625	6,880,000		1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						113,249,485	107,243,273	95,617	XXX
Bonds - Industrial and Miscellaneous									
32027N KZ 3	1ST FRKLN MTG LN FLTG RT 1.43885% DUE		07/19/2016	CHICAGO INCOME			1		1FE
004421 UP 6	ACE SECS CORP HOME FLTG RT .74528% DUE		09/13/2016	RBC CAPITAL MARKETS, LLC		1,650,866	1,662,818	756	2FE
00764M EL 7	AEGIS AB SEC 03/25/2035		08/31/2016	PAR CORRECTION			0		1FE
00764M HD 2	AEGIS AST BACKED FLTG RT .77439% DUE		08/25/2016	MORGAN STANLEY AND CO., LLC		1,653,468	1,676,786	180	2FE
00817Y AL 2	AETNA INC NEW 1.5% DUE 11-15-2017		09/14/2016	BARCLAYS CAPITAL		1,002,500	1,000,000	5,167	1FE
03063N AA 5	AMERICOLD LLC 3.847% 1/14/2029		08/31/2016	PAR CORRECTION			0		1FE
025816 AY 5	AMERN EXPRESS CO 7% DUE 03-19-2018		09/14/2016	GOLDMAN, SACHS AND CO		581,200	537,000		1FE
15231A AD 8	CENTEX HOME EQUITY LN TR 2006-A 2006-A		07/14/2016	MERRILL LYNCH PIECE FENNER & SMITH		1,640,603	1,691,344	727	3FE
17322V AY 2	CITIGROUP COML MTG 0% 07/10/2047		08/01/2016	REVERSAL CORRRECTION		492,638	7,484,583	2,581	1FE
92922F D2 1	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2		07/22/2016	MERRILL LYNCH PIECE FENNER & SMITH		956,921	1,008,613	43	3FE
126673 RP 9	CWABS INC 2004-13 ASSET BKD CTF CL MV-4		07/14/2016	MORGAN STANLEY AND CO., LLC		1,648,081	1,654,804	1,318	2FE
25159N AW 5	DEVELOPERS DIVERS RLTY CORP MED TRANCHE		09/14/2016	WELLS FARGO BANK, N.A		560,317	510,000	13,175	2FE
26441Y AQ 0	DUKE RLTY LTD 6.5% DUE 01-15-2018		09/28/2016	WELLS FARGO BANK, N.A		452,264	425,000	5,755	2FE
42217K AZ 9	HLTH CARE REIT INC 2.25% DUE 03-15-2018		08/31/2016	WELLS FARGO BANK, N.A		631,263	625,000	6,680	2FE
92939F BB 4	I/O CMO WFRBS COML MTG TR 2014-C21 COML		08/01/2016	CHICAGO INCOME			0		1FE
92939F BB 4	I/O CMO WFRBS COML MTG TR 2014-C21 COML		09/01/2016	CHICAGO INCOME			0		1FE
92939F BB 4	I/O CMO WFRBS COML MTG TR 2014-C21 COML		07/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	I/O JPMBB COML MTG SECS COML TR 2014-C21		08/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	I/O JPMBB COML MTG SECS COML TR 2014-C21		09/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	I/O JPMBB COML MTG SECS COML TR 2014-C21		07/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	I/O JPMBB COML MTG SECS COML TR 2014-C21		06/01/2016	CHICAGO INCOME			0		1FE
46630L AX 2	J P MORGAN MTG FLTG RT .7179% DUE		08/02/2016	WELLS FARGO BANK, N.A		1,545,250	1,600,000	351	2FE
61744C XH 4	MORGAN STANLEY ABS FLTG RT .75528% DUE		09/21/2016	PERSHING LLC		1,646,598	1,660,348		1FE
63938G AA 7	NAVIENT STUDENT LN SER 2014-2 CL A		09/30/2016	J. P. MORGAN SECURITIES LLC		767,978	794,546	231	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
63938J AA 1	NAVIENT STUDENT LN TR 2014-3 STUDENT LN.		09/30/2016.	J.P. MORGAN SECURITIES LLC.		766,041	792,541	227	1FE
65536H CS 5	NOMURA HOME EQUITY LN INC 2006-HE1 ASSET.		09/16/2016.	NOMURA SECS INTL NEW YORK.		1,652,616	1,685,000	1,181	4FE
68383N AW 3	OPTEUM MTG ACCEP FLTG RT .9179% DUE.		07/20/2016.	GOLDMAN, SACHS AND CO.		1,675,563	1,700,000		1FE
74340X AX 9	PROLOGIS L P 4 DUE 01-15-2018.		09/08/2016.	WELLS FARGO BANK, N.A.		811,859	790,000	5,091	2FE
125354 AA 8	PVTPL CMO CGRBS COML MTG TR 2013-VNO5TH.		07/14/2016.	DEUTSCHE BANK SECURITIES INC.		331,724	310,000	522	1FE
63940F AC 1	PVTPL NAVIENT STUDENT LOAN TRUST SR.		09/28/2016.	Deutsche Bank.		766,652	745,000	293	1FE
82481L AA 7	SHIRE ACQUISITIONS 1.9% DUE 09-23-2019.		09/19/2016.	BARCLAYS CAPITAL.		1,154,064	1,155,000		2FE
78444Y AD 7	SLM STUD LN TR FLTG RT 2.4145% DUE.		07/13/2016.	MERRILL LYNCH PIECE FENNER & SMITH.		817,478	815,185	4,447	1FE
86359L FK 0	STRUCTURED ASSET MTG 3.345% 2/19/35.		08/31/2016.	PAR CORRECTION.			0		2FE
92276M BA 2	VENTAS RLTY LTD PARTNERSHIP/CAP CRP 2.		09/16/2016.	WELLS FARGO BANK, N.A.		754,830	750,000	1,500	2FE
94973V BC 0	WELLPOINT INC 1.875% DUE 01-15-2018.		09/02/2016.	GOLDMAN, SACHS AND CO.		1,510,035	1,500,000	4,141	2FE
949746 SA 0	WELLS FARGO & CO 2.1% DUE 07-26-2021.		09/27/2016.	GOLDMAN, SACHS AND CO.		459,701	460,000	1,744	1FE
3899999. Total Bonds - Industrial and Miscellaneous.						25,930,510	33,033,568	56,111	XXX
8399997. Total Bonds - Part 3.						249,832,906	249,201,837	228,642	XXX
8399999. Total Bonds.						249,832,906	249,201,837	228,642	XXX
Common Stocks - Mutual Funds									
592905 72 3	MFO METROPOLITAN WEST FDS FLOATING RATE.		07/01/2016.	Chicago Mutual Funds.	852.470	8,431	XXX		L
592905 72 3	MFO METROPOLITAN WEST FDS FLOATING RATE.		07/29/2016.	Chicago Mutual Funds.	822.890	8,196	XXX		L
592905 72 3	MFO METROPOLITAN WEST FDS FLOATING RATE.		08/31/2016.	Chicago Mutual Funds.	616.370	6,145	XXX		L
592905 84 8	MFO METROPOLITAN WEST FUNDS HIGH YIELD.		07/01/2016.	Chicago Mutual Funds.	1,059.970	9,815	XXX		L
592905 84 8	MFO METROPOLITAN WEST FUNDS HIGH YIELD.		07/29/2016.	Chicago Mutual Funds.	1,044.800	9,738	XXX		L
592905 84 8	MFO METROPOLITAN WEST FUNDS HIGH YIELD.		08/31/2016.	Chicago Mutual Funds.	1,050.390	9,895	XXX		L
9299999. Total Common Stocks - Mutual Funds.						52,220	XXX	0	XXX
9799997. Total Common Stocks - Part 3.						52,220	XXX	0	XXX
9799999. Total Common Stocks.						52,220	XXX	0	XXX
9899999. Total Preferred and Common Stocks.						52,220	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.						249,885,126	XXX	228,642	XXX

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
Bonds - U.S. Government																					
38375B TU 6	GNMA 12-H14 FK .825% 7/20/2062		07/31/2016	Par Adjustment			0	0	0		0		0		0		(0)	(0)	2	07/20/2062	1
36179R 4E 6	GNMA 3.5% 3/20/2046		09/26/2016	NOMURA SECS INTL NEW YORK		3,108,944	2,934,623	3,106,344	3,109,147		(13,345)		(13,345)		3,095,803		13,141	13,141	43,890	03/20/2046	1
36176L EL 5	GNMA 4.5% 7/15/2041		09/02/2016	Principal Reduction		66,474	66,474	72,070	78,389		(11,915)		(11,915)		66,474			0	7,449	07/15/2041	1
36202F DC 7	GNMA 5% 12/20/2039		09/02/2016	Principal Reduction		22,096	22,096	22,923	24,883		(2,787)		(2,787)		22,096			0	3,799	12/20/2039	1
3620AC 3Z 5	GNMA 5% 9/15/2039		09/02/2016	Principal Reduction			0						0					0		09/15/2039	1
3620AC 3Z 5	GNMA 5% 9/15/2039		09/02/2016	Principal Reduction		25,767	25,767	26,591	28,900		(3,133)		(3,133)		25,767			0	4,308	09/15/2039	1
3620A3 S8 8	GNMA 5% 9/15/2039		09/02/2016	Principal Reduction		9,030	9,030	9,337	10,812		(1,782)		(1,782)		9,030			0	2,983	09/15/2039	1
36241K 4Y 1	GNMA 5.5% 12/15/2038		09/02/2016	Principal Reduction		5,464	5,464	5,729	6,464		(1,000)		(1,000)		5,464			0	385	12/15/2038	1
36202E JX 8	GNMA 5.5% 7/20/2036		09/02/2016	Principal Reduction		6,121	6,121	6,092	5,972		149		149		6,121			0	1,596	07/20/2036	1
36202D 4Q 1	GNMA 6% 3/20/2034		09/02/2016	Principal Reduction		12,973	12,973	13,131	13,505		(532)		(532)		12,973			0	3,584	03/20/2034	1
36202D 5S 6	GNMA 6% 5/20/2034		09/02/2016	Principal Reduction		15,898	15,898	16,092	16,387		(489)		(489)		15,898			0	3,498	05/20/2034	1
21H030 69 0	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/15/2016	J.P. MORGAN SECURITIES LLC		4,320,752	4,135,000	4,325,598	4,325,598		(273)		(273)		4,325,324		(4,572)	(4,572)	6,892	09/21/2046	1
21H030 6A 7	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/28/2016	Goldman Sachs & Co		3,167,225	3,020,000	3,149,766	3,149,766				0		3,149,766		17,459	17,459	(5,537)	10/20/2046	1
21H030 6A 7	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/28/2016	Goldman Sachs & Co		4,338,326	4,135,000	4,312,676	4,312,676				0		4,312,676		25,650	25,650		10/20/2046	1
21H030 69 0	GNMA II JUMBOS 3% 30 YEARS SETTLES		09/15/2016	WELLS FARGO BANK, N.A.		5,250,732	5,025,000	5,258,584	5,258,584		(336)		(336)		5,258,248		(7,516)	(7,516)	8,375	09/21/2046	1
21H032 68 8	GNMA II JUMBOS 3.5 30 YEARS SETTLES AUG		08/08/2016	CITIGROUP GLOBAL MARKETS INC		3,936,582	3,710,000	3,935,498	3,935,498		(296)		(296)		3,935,203		1,379	1,379	6,132	08/15/2043	1
21H032 68 8	GNMA II JUMBOS 3.5 30 YEARS SETTLES AUG		08/08/2016	NOMURA SECURITIES NEW YORK		2,201,364	2,075,000	2,202,742	2,202,742		(168)		(168)		2,202,575		(1,210)	(1,210)	3,430	08/15/2043	1
21H032 67 0	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL		07/07/2016	CITIGROUP GLOBAL MARKETS INC		2,205,417	2,075,000	2,193,259	2,193,259		(113)		(113)		2,193,146		12,271	12,271	3,833	07/20/2046	1
21H032 67 0	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL		07/08/2016	NOMURA SECURITIES NEW YORK		3,940,281	3,710,000	3,917,528	3,917,528		(210)		(210)		3,917,318		22,962	22,962	6,853	07/20/2046	1
21H032 69 6	GNMA II JUMBOS 3.5 30 YEARS SETTLES SEP		08/22/2016	J.P. MORGAN SECURITIES LLC		3,934,339	3,710,000	3,931,441	3,931,441				0		3,931,441		2,898	2,898	7,214	09/21/2046	1
21H032 69 6	GNMA II JUMBOS 3.5 30 YEARS SETTLES SEP		08/22/2016	J.P. MORGAN SECURITIES LLC		2,200,473	2,075,000	2,199,500	2,199,500				0		2,199,500		973	973	4,035	09/21/2046	1
38375C NZ 9	GNMA P/T 12-47VA 3.5% 7/20/2023		09/20/2016	Principal Reduction		14,426	14,426	15,173	17,625		(3,198)		(3,198)		14,426			0	3,392	07/20/2023	1
36179R 7J 2	GNMA POOL #MA3597 3.5% 04-20-2046 B		09/02/2016	Principal Reduction		112,773	112,773	119,346	120,602		(7,829)		(7,829)		112,773			0	1,246	04/20/2046	1
38378N 2L 6	I/O GNMA 2014-054 09/16/2055		09/01/2016	Par Adjustment		5,200	182,494	10,302	10,302		(0)		(0)		10,302		(5,102)	(5,102)	8,649	09/16/2055	1
38378N 5K 5	I/O GNMA 2014-073 REMIC 4.16.56		09/01/2016	CHICAGO INCOME		2,066	90,316	5,156	5,156		(0)		(0)		5,156		(3,090)	(3,090)	3,827	04/16/2056	1
83162C TM 5	SMALL BUSINESS ADMIN 1.970% 9/1/20		09/01/2016	Principal Reduction		90,171	90,171	90,171	90,171				0		90,171			0	2,511	09/01/2020	1
83162C TC 7	SMALL BUSINESS ADMIN 2.86% 3/1/20		09/01/2016	Principal Reduction		18,154	18,154	18,154	18,154				0		18,154			0	732	03/01/2020	1
83162C SQ 7	SMALL BUSINESS ADMIN 3.190% 7/1/19		07/01/2016	Principal Reduction		19,301	19,301	19,301	19,301				0		19,301			0	895	07/01/2019	1
83162C SJ 3	SMALL BUSINESS ADMIN 3.880% 3/1/19		09/01/2016	Principal Reduction		13,631	13,631	13,631	13,631				0		13,631			0	1,053	03/01/2019	1
83162C TJ 2	SMALL BUSNIESS ADMIN 2.440% 7/1/20		07/01/2016	Principal Reduction		42,005	42,005	42,005	42,005				0		42,005			0	1,610	07/01/2020	1
912828 XL 9	UNITED STATES TREAS INFL NTS 0.375		08/09/2016	JEFFERIES LLC		550,863	530,000	542,846	542,846		(467)		(467)		542,379		8,485	8,485	679	07/15/2025	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/22/2016	BARCLAYS CAPITAL		688,023	695,000	680,693	680,693		6		6		680,699		7,324	7,324	203	09/15/2046	1
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS		09/22/2016	BARCLAYS CAPITAL		589,027	595,000	586,243	586,243		4		4		586,248		2,779	2,779	946	09/14/2046	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
912828 2A 7	UNITED STATES TREAS NTS 1.5% BDS	.	09/22/2016.	BARCLAYS CAPITAL		405,884	410,000	402,777	402,777		4		4		402,781		3,103	3,103	652	09/14/2046.	1
912828 UR 9	UNITED STATES TREAS NTS DTD 02/28/2013.	.	08/18/2016.	NOMURA SECURITIES NEW YORK.		13,010,867	13,000,000	13,007,617	13,007,617		(514)		(514)		13,007,104		3,763	3,763	46,365	02/28/2018.	1
912828 UR 9	UNITED STATES TREAS NTS DTD 02/28/2013.	.	08/18/2016.	NOMURA SECURITIES NEW YORK.		4,098,423	4,095,000	4,084,763	4,084,763		1,382		1,382		4,086,145		12,278	12,278	14,605	02/28/2018.	1
912828 UR 9	UNITED STATES TREAS NTS DTD 02/28/2013.	.	08/18/2016.	NOMURA SECURITIES NEW YORK.		4,003,344	4,000,000	4,001,406	4,001,406		(182)		(182)		4,001,224		2,120	2,120	14,266	02/28/2018.	1
912828 R7 7	UNITED STATES TREAS NTS DTD 05/31/2016.	.	07/25/2016.	RBS SECURITIES INC.		2,854,280	2,820,000	2,815,097	2,815,070		155		155		2,815,225		39,055	39,055	7,461	05/31/2021.	1
912828 R7 7	UNITED STATES TREAS NTS DTD 05/31/2016.	.	07/25/2016.	RBS SECURITIES INC.		7,054,870	6,970,000	6,965,691	6,965,691		90		90		6,965,781		89,089	89,089	14,664	05/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	08/23/2016.	RBS SECURITIES INC.		2,071,780	2,075,000	2,074,597	2,074,597		3		3		2,074,600		(2,820)	(2,820)	1,730	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	09/28/2016.	BARCLAYS CAPITAL		1,824,964	1,825,000	1,833,372	1,833,372		(256)		(256)		1,833,115		(8,151)	(8,151)	3,208	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	09/28/2016.	BARCLAYS CAPITAL		1,339,974	1,340,000	1,338,691	1,338,691		36		36		1,338,728		1,246	1,246	2,499	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	09/28/2016.	BARCLAYS CAPITAL		3,676,357	3,680,000	3,675,740	3,675,740		114		114		3,675,854		503	503	6,459	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	09/22/2016.	HSBC BANK USA, N.A.		1,686,765	1,690,000	1,686,266	1,686,266		98		98		1,686,364		402	402	2,790	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	09/22/2016.	HSBC BANK USA, N.A.		6,098,839	6,120,000	6,118,813	6,118,813		15		15		6,118,828		(19,989)	(19,989)	9,115	07/31/2021.	1
912828 S7 6	UNITED STATES TREAS NTS DTD 07/31/2016.	.	08/25/2016.	AMHERST PIERPONT SECURITIES LLC		1,591,262	1,595,000	1,594,691	1,594,691		2		2		1,594,693		(3,431)	(3,431)	1,414	07/31/2021.	1
912828 S6 8	UNITED STATES TREAS NTS DTD 08/01/2016.	.	08/29/2016.	CREDIT SUISSE AG, NEW YORK BRANCH		6,580,990	6,590,000	6,591,398	6,591,398		(1)		(1)		6,591,397		(10,407)	(10,407)	4,164	07/31/2018.	1
912828 S6 8	UNITED STATES TREAS NTS DTD 08/01/2016.	.	09/22/2016.	WELLS FARGO BANK, N.A.		17,921,622	17,935,000	17,949,318	17,949,318		(270)		(270)		17,949,047		(27,425)	(27,425)	7,678	07/31/2018.	1
912828 UR 9	US TREAS NTS DTD 0.75% 02/28/2018.	.	08/18/2016.	NOMURA SECURITIES NEW YORK.		6,957,879	6,955,000	6,953,642	6,953,578		327		327		6,953,906		3,974	3,974	30,194	02/28/2018.	1
912828 R3 6	USA TREASURY NTS 1.625% NT 15/05/2026.	.	08/24/2016.	NOMURA SECS INTL NEW YORK		447,347	445,000	445,233	445,233				0		445,233		2,114	2,114	4,202	05/15/2026.	1
912828 R3 6	USA TREASURY NTS 1.625% NT 15/05/2026.	.	09/22/2016.	HSBC BANK USA, N.A.		1,175,869	1,180,000	1,194,704	1,194,704		(212)		(212)		1,194,492		(18,823)	(18,823)	6,448	05/15/2026.	1
912828 R3 6	USA TREASURY NTS 1.625% NT 15/05/2026.	.	09/12/2016.	BARCLAYS CAPITAL		974,284	970,000	972,871	972,871		(25)		(25)		972,847		1,437	1,437	4,471	05/15/2026.	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021	.	08/17/2016.	AMHERST PIERPONT SECURITIES LLC		644,538	645,000	644,521	644,521		16		16		644,538		1	1	1,030	06/30/2021.	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021	.	08/23/2016.	NOMURA SECS INTL NEW YORK		2,863,935	2,870,000	2,874,260	2,874,260		(67)		(67)		2,874,193		(10,258)	(10,258)	5,110	06/30/2021.	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021	.	08/29/2016.	BNP PARIBAS SECURITIES CORPORATION		682,431	685,000	686,017	686,017		(22)		(22)		685,995		(3,564)	(3,564)	1,298	06/30/2021.	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021	.	08/29/2016.	BNP PARIBAS SECURITIES CORPORATION		14,023,952	14,070,000	14,023,334	14,023,334		1,313		1,313		14,024,647		(696)	(696)	24,459	06/30/2021.	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021	.	07/26/2016.	DEUTSCHE BANK SECURITIES INC.		4,580,814	4,585,000	4,574,855	4,574,855		131		131		4,574,986		5,828	5,828	3,873	06/30/2021.	1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026	.	09/22/2016.	HSBC BANK USA, N.A.		485,455	485,000	490,305	490,305		(14)		(14)		490,291		(4,836)	(4,836)	2,806	05/15/2026.	1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026	.	09/22/2016.	HSBC BANK USA, N.A.		500,469	500,000	502,715	502,715				0		502,715		(2,246)	(2,246)	2,892	05/15/2026.	1
912828 R3 6	UTD STATES TREAS 1.625% DUE 05-15-2026	.	09/22/2016.	HSBC BANK USA, N.A.		320,300	320,000	321,763	321,763				0		321,763		(1,463)	(1,463)	1,851	05/15/2026.	1
0599999. Total Bonds - U.S Government						148,791,192	147,026,717	148,672,376	148,692,145	0	(45,590)	0	(45,590)	0	148,646,555	0	144,636	144,636	364,166	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MJ YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046	.	09/02/2016.	Principal Reduction		2,753	2,753	2,885	2,885		(133)		(133)		2,753			0	16	05/01/2046.	1
3128MJ YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046	.	09/02/2016.	Principal Reduction		28,374	28,374	29,750	29,750		(1,377)		(1,377)		28,374			0	161	05/01/2046.	1
3128MJ X8 8	FEDERAL HOME LN MTG CORP POOL #G0-8702	.	09/02/2016.	Principal Reduction		90,815	90,815	94,927	94,927		(4,112)		(4,112)		90,815			0	520	04/01/2046.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3128MJ YH 7	FEDERAL HOME LN MTG CORP POOL #G0-8711		07/01/2016	Correction		3,527,861	3,355,000	3,527,861	3,527,861				0		3,527,861			0	4,240	06/01/2046	1
3128MJ YH 7	FEDERAL HOME LN MTG CORP POOL #G0-8711		09/02/2016	Principal Reduction		37,079	37,079	38,990	38,990		(1,910)		(1,910)		37,079			0	131	06/01/2046	1
3138EP ST 2	FEDERAL NATL MTG ASSN GTD MTG POOL		09/02/2016	Principal Reduction		1,859	1,859	1,924	1,963		(104)		(104)		1,859			0	17	05/01/2027	1
3128MJ XY 1	FHLMA POOL #G08694 4.00% 2/1/2046		09/09/2016	CITIGROUP GLOBAL MARKETS INC.		1,246,527	1,168,517	1,249,218	1,250,713		(7,240)		(7,240)		1,243,473		3,054	3,054	20,993	02/01/2046	1
3132HM BX 8	FHLMC #Q1-0954 4% 9/01/2042		09/02/2016	Principal Reduction		28,816	28,816	30,478	36,037		(7,221)		(7,221)		28,816			0	8,412	09/01/2042	1
3132HP T6 1	FHLMC #Q1-3273 4% 11/01/2042		09/02/2016	Principal Reduction		14,466	14,466	15,300	20,992		(6,526)		(6,526)		14,466			0	6,753	11/01/2042	1
3132JN QT 7	FHLMC #Q2-1366 4% 8/01/2043		09/02/2016	Principal Reduction		87,070	87,070	92,090	99,736		(12,666)		(12,666)		87,070			0	11,151	08/01/2043	1
31349U CV 8	FHLMC 2.75% 10/1/2034		09/01/2016	Principal Reduction		6,160	6,160	6,251	6,314		(154)		(154)		6,160			0	136	10/01/2034	1
31349U CV 8	FHLMC 2.75% 10/1/2034		09/01/2016	Principal Reduction			0						0					0		10/01/2034	1
3132GF 6Z 5	FHLMC 4% 8/1/2041		09/02/2016	Principal Reduction		37,956	37,956	39,302	44,401		(6,445)		(6,445)		37,956			0	14,047	08/01/2041	1
3128PH MB 4	FHLMC 5.5% 11/1/2022		09/02/2016	Principal Reduction		1,341	1,341	1,337	1,322		19		19		1,341			0	216	11/01/2022	1
3128PH CE 9	FHLMC 5.5% 7/1/2022		09/02/2016	Principal Reduction		5,598	5,598	5,690	5,895		(297)		(297)		5,598			0	1,523	07/01/2022	1
3128PH EG 2	FHLMC 5.5% 9/1/2022		09/02/2016	Principal Reduction		3,158	3,158	3,147	3,141		17		17		3,158			0	175	09/01/2022	1
3128L5 RV 5	FHLMC 6% 1/1/2038		09/02/2016	Principal Reduction		7,322	7,322	7,881	11,836		(4,514)		(4,514)		7,322			0	1,432	01/01/2038	1
3128KG HJ 0	FHLMC 6% 11/1/2036		09/02/2016	Principal Reduction		193	193	190	185		8		8		193			0	12	11/01/2036	1
3128KG HJ 0	FHLMC 6% 11/1/2036		09/02/2016	Principal Reduction			0						0					0		11/01/2036	1
3128KG RK 6	FHLMC 6% 11/1/2036		09/02/2016	Principal Reduction		253	253	249	246		8		8		253			0	12	11/01/2036	1
3128KG RK 6	FHLMC 6% 11/1/2036		09/02/2016	Principal Reduction			0						0					0		11/01/2036	1
3128MJ YT 1	FHLMC GOLD G0-8721 3 09-01-2046		08/26/2016	Purchase Reversal		2,595,605	2,500,000	2,595,605	2,595,605				0		2,595,605			0	2,708	09/01/2046	1
3128MJ X3 9	FHLMC POOL #G08697 3.00% 3/1/2046		08/26/2016	RBC Capital Markets Corporation		3,543,044	3,415,675	3,545,898	3,545,898		(2,854)		(2,854)		3,543,044		(0)	(0)	12,158	03/01/2046	1
3128MJ X3 9	FHLMC POOL #G08697 3.00% 3/1/2046		08/26/2016	RBC CAPITAL MARKETS, LLC		3,610,851	3,480,629	3,565,877	3,566,648		(3,018)		(3,018)		3,563,631		47,221	47,221	38,561	03/01/2046	1
3128MJ X5 4	FHLMC POOL #G08699 4.00% 3/1/2046		09/26/2016	NOMURA SECS INTL NEW YORK		3,550,981	3,317,064	3,547,704	3,551,075		(15,576)		(15,576)		3,535,499		15,482	15,482	59,408	03/01/2046	1
3128MJ X7 0	FHLMC POOL #G08701 3.00% 4/1/2046		09/08/2016	GOLDMAN, SACHS AND CO		3,634,293	3,504,655	3,590,218	3,590,715		(3,582)		(3,582)		3,587,133		47,160	47,160	47,430	04/01/2046	1
3128MJ X9 6	FHLMC POOL #G08703 4.00% 4/1/2046		09/02/2016	Principal Reduction		102,955	102,955	110,190	111,956		(9,001)		(9,001)		102,955			0	1,472	04/01/2046	1
31335A HP 6	FHLMC POOL #G60238 3.50% 10/1/2045		09/02/2016	Principal Reduction		60,322	60,322	63,781	65,900		(5,578)		(5,578)		60,322			0	781	10/01/2045	1
31335A PZ 5	FHLMC POOL #G60440 3.50% 3/1/2046		09/02/2016	Principal Reduction		81,408	81,408	86,006	88,604		(7,196)		(7,196)		81,408			0	1,046	03/01/2046	1
3137G0 FQ 7	FHLMC SER 15-DNA2 CL		09/25/2016	Principal Reduction		119,914	119,914	119,861	119,812		102		102		119,914			0	1,925	12/25/2027	1FE
3137G0 AK 5	FHLMTG CORP 02/25/2024 SR 2014-DN1		09/25/2016	Principal Reduction		42,165	42,165	41,912	41,673		492		492		42,165			0	623	02/25/2024	1FE
3137G0 AK 5	FHLMTG CORP 02/25/2024 SR 2014-DN1		09/25/2016	Principal Reduction		42,165	42,165	41,912	41,633		532		532		42,165			0	623	02/25/2024	1FE
3138M3 V2 7	FNMA #0AP0632 2.5% 7/1/2027		09/26/2016	Nomura Secs		879,906	850,421	864,181	865,197		(2,593)		(2,593)		862,604		17,302	17,302	21,910	07/01/2027	1
3138M3 V2 7	FNMA #0AP0632 2.5% 7/1/2027		09/02/2016	Principal Reduction			0						0					0		07/01/2027	1
3138W7 PW 8	FNMA #0AR9436 4% 08/01/2043		09/02/2016	Principal Reduction		650	650	677	738		(88)		(88)		650		(0)	(0)	30	08/01/2043	1
31418A WD 6	FNMA #0MA1543 3.500% 8/01/2033		07/31/2016	Par Adjustment		3,364,051	3,172,226	3,283,750	3,283,538		(13,651)		(13,651)		3,269,886		94,165	94,165	93,797	08/01/2033	1
31416W TY 8	FNMA #AB1466 4.5% 09/01/2040		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		2,272,603	2,085,001	2,269,165	2,289,919		(35,569)		(35,569)		2,254,350		18,253	18,253	100,240	09/01/2040	1

Statement as of September 30, 2016 of the **PROVIDENCE HEALTH PLAN**

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
3138LS AC 4	FNMA #AO1802 4.5% 06/01/2042		09/20/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,106,466	1,014,659	1,100,620	1,112,676		(17,424)		(17,424)		1,095,252		11,214	11,214	47,554	06/01/2042	1
31401G Y2 4	FNMA 3.033% 4/1/2033		09/02/2016	Principal Reduction		1,257	1,257	1,265	1,324		(67)		(67)		1,257		(0)	(0)	88	04/01/2033	1
31403R W4 6	FNMA 3.074% 12/1/2033		09/02/2016	Principal Reduction		1,238	1,238	1,254	1,338		(100)		(100)		1,238			0	411	12/01/2033	1
31403R W4 6	FNMA 3.074% 12/1/2033		09/02/2016	Principal Reduction			0						0					0		12/01/2033	1
31405J QP 2	FNMA 3.151% 9/1/2034		09/02/2016	Principal Reduction		10,257	10,257	10,513	10,773		(516)		(516)		10,257			0	480	09/01/2034	1
31405J QR 8	FNMA 3.17% 9/1/2034		09/02/2016	Principal Reduction		8,915	8,915	9,125	9,393		(479)		(479)		8,915			0	464	09/01/2034	1
31403H NX 4	FNMA 3.31% 10/1/2033		09/02/2016	Principal Reduction		6,181	6,181	6,263	6,460		(280)		(280)		6,181			0	540	10/01/2033	1
31403H NX 4	FNMA 3.31% 10/1/2033		09/02/2016	Principal Reduction			0						0					0		10/01/2033	1
31401H 2R 2	FNMA 3.311% 6/1/2033		09/02/2016	Principal Reduction		1,908	1,908	1,937	1,943		(35)		(35)		1,908			0	27	06/01/2033	1
3138EG GC 2	FNMA 4% 1/1/2041		09/02/2016	Principal Reduction		58,618	58,618	61,650	67,629		(9,011)		(9,011)		58,618		(0)	(0)	12,501	01/01/2041	1
31410Q 5H 0	FNMA 5% 11/1/2021		09/02/2016	Principal Reduction		3,481	3,481	3,432	3,366		115		115		3,481			0	847	11/01/2021	1
31403U XM 8	FNMA 5% 11/1/2034		09/02/2016	Principal Reduction		24,308	24,308	23,609	23,311		997		997		24,308			0	2,931	11/01/2034	1
31402C VP 4	FNMA 5.5% 2/1/2034		09/02/2016	Principal Reduction		27,887	27,887	27,671	27,178		709		709		27,887			0	6,302	02/01/2034	1
31413Q KA 5	FNMA 6% 10/1/2037		09/02/2016	Principal Reduction		11,582	11,582	12,595	15,638		(4,056)		(4,056)		11,582			0	2,651	10/01/2037	1
31413Q KA 5	FNMA 6% 10/1/2037		09/02/2016	Principal Reduction			0						0					0		10/01/2037	1
31416V S2 1	FNMA 6% 2/1/2037		09/02/2016	Principal Reduction		12,636	12,636	13,675	14,720		(2,084)		(2,084)		12,636			0	2,321	02/01/2037	1
31416V S2 1	FNMA 6% 2/1/2037		09/02/2016	Principal Reduction			0						0					0		02/01/2037	1
31415P BV 9	FNMA 6% 2/1/2040		09/02/2016	Principal Reduction		538	538	572	631		(93)		(93)		538			0	33	07/01/2038	1
31415P BV 9	FNMA 6% 2/1/2040		09/02/2016	Principal Reduction			0						0					0		07/01/2038	1
31413B FM 8	FNMA 6% 7/1/2037		09/02/2016	Principal Reduction		8,919	8,919	8,777	8,421		498		498		8,919			0	1,503	07/01/2037	1
31413B FM 8	FNMA 6% 7/1/2037		09/02/2016	Principal Reduction		0	0				0		0		0			0		07/01/2037	1
31410F SK 2	FNMA POOL #888022 5% DUE 02-01-2036		09/02/2016	Principal Reduction		12,760	12,760	14,062	17,154		(4,393)		(4,393)		12,760			0	2,295	02/01/2036	1
31410F 5A 9	FNMA POOL #888341 5% 02-01-2037 BEO		09/02/2016	Principal Reduction		8,363	8,363	9,262	11,488		(3,124)		(3,124)		8,363			0	1,536	02/01/2037	1
3138L4 UY 7	FNMA POOL #AM4198 3.55% DUE 03-01-2024		09/02/2016	Principal Reduction		700	700	770	770		(70)		(70)		700			0	1	03/01/2024	1
3138LA YJ 2	FNMA POOL #AM9712 3.62% 09-01-2		09/02/2016	Principal Reduction		2,801	2,801	3,062	3,237		(436)		(436)		2,801			0	38	09/01/2030	1
3138LA 5U 9	FNMA POOL #AM9858 3.5% 09-01-20		09/02/2016	Principal Reduction		3,590	3,590	3,879	4,073		(484)		(484)		3,590			0	47	09/01/2030	1
3138LC HX 6	FNMA POOL #AN0245 3.42% 11-01-2035 BEO		09/02/2016	Principal Reduction		5,950	5,950	6,282	6,501		(551)		(551)		5,950			0	67	11/01/2035	1
3138LC LG 8	FNMA POOL #AN0326 3.34% 11-01-2030 BEO		09/02/2016	Principal Reduction		2,797	2,797	2,953	3,058		(261)		(261)		2,797			0	29	11/01/2030	1
3138LC TG 0	FNMA POOL #AN0550 3.63% 02-01-2031		09/02/2016	Principal Reduction		2,844	2,844	3,072	3,225		(381)		(381)		2,844			0	31	02/01/2031	1
3138LD YF 4	FNMA POOL #AN1609 2.95% 05-01-2031 BEO		09/02/2016	Principal Reduction		3,102	3,102	3,154	3,171		(69)		(69)		3,102			0	16	05/01/2031	1
3138XQ DM 0	FNMA POOL #AW1007 4% 05-01-2044 BEO		09/02/2016	Principal Reduction		147,493	147,493	157,030	170,879		(23,386)		(23,386)		147,493			0	24,452	05/01/2044	1
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B		08/18/2016	Wells Fargo Securities		2,375,244	2,158,619	2,378,865	2,378,865		(3,622)		(3,622)		2,375,244		(0)	(0)	11,545	07/01/2044	1
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B		08/18/2016	WELLS FARGO BANK, N.A.		2,496,642	2,276,396	2,471,596	2,497,647		(38,381)		(38,381)		2,459,266		37,376	37,376	99,928	07/01/2044	1
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B		09/01/2016	Par Adjustment			0						0					0		07/01/2044	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
3140EU LG 2	FNMA POOL #BC0326 3.5% 12-01-2045 BEO		09/02/2016.	Principal Reduction		132,610	132,610	139,065	140,702		(8,092)		(8,092)		132,610			0	1,168	12/01/2045.	1
3140EV JC 2	FNMA POOL #BC1158 3.5% 02-01-2046 BEO		09/02/2016.	Principal Reduction		157,172	157,172	164,613	165,577		(8,405)		(8,405)		157,172			0	1,393	02/01/2046.	1
31418B TL 0	FNMA POOL #MA2354 3.5% 08-01-2035 B		07/01/2016.	CITIGROUP GLOBAL MARKETS INC.		2,931,608	2,770,880	2,889,280	2,898,210		(14,395)		(14,395)		2,883,815		47,793	47,793	100,678	08/01/2035.	1
31418B TL 0	FNMA POOL #MA2354 3.5% 08-01-2035 B		07/01/2016.	CITIGROUP GLOBAL MARKETS INC.		2,373,902	2,243,751	2,339,626	2,343,439		(8,238)		(8,238)		2,335,201		38,701	38,701	49,280	08/01/2035.	1
31418B Y5 9	FNMA POOL #MA2531 3.5% 02-01-2036 B		09/02/2016.	Principal Reduction		121,700	121,700	127,804	132,952		(11,252)		(11,252)		121,700			0	11,896	02/01/2036.	1
01F022 49 3	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		09/13/2016.	CITIGROUP GLOBAL MARKETS INC.		3,162,319	3,060,000	3,160,645	3,160,645		(378)		(378)		3,160,268		2,051	2,051	3,825	09/19/2031.	1
01F022 48 5	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		08/08/2016.	GOLDMAN, SACHS AND CO.		4,546,765	4,395,000	4,537,666	4,537,666		(491)		(491)		4,537,175		9,590	9,590	4,578	08/16/2031.	1
01F022 49 3	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		08/25/2016.	GOLDMAN, SACHS AND CO.		4,541,614	4,395,000	4,539,554	4,539,554				0		4,539,554		2,060	2,060	5,494	09/19/2031.	1
01F030 47 0	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		07/08/2016.	GOLDMAN, SACHS AND CO.		3,261,342	3,105,000	3,240,359	3,240,359		(390)		(390)		3,239,968		21,373	21,373	4,658	07/19/2031.	1
01F030 49 6	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		09/13/2016.	GOLDMAN, SACHS AND CO.		3,251,153	3,105,000	3,251,396	3,251,396		(533)		(533)		3,250,863		291	291	4,658	09/19/2031.	1
01F030 4A 3	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		09/23/2016.	GOLDMAN, SACHS AND CO.		1,416,234	1,350,000	1,412,068	1,412,068				0		1,412,068		4,166	4,166	(2,813)	10/18/2046.	1
01F030 48 8	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		08/08/2016.	GOLDMAN, SACHS AND CO.		3,255,762	3,105,000	3,258,916	3,258,916				0		3,258,916		(3,154)	(3,154)	3,881	12/31/2040.	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		09/08/2016.	WELLS FARGO BANK, N.A.		2,832,517	2,730,000	2,833,655	2,833,655		(23)		(23)		2,833,632		(1,115)	(1,115)	2,958	09/14/2046.	1
01F030 67 8	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		07/05/2016.	WELLS FARGO BANK, N.A.		1,692,856	1,625,000	1,674,004	1,674,004		(61)		(61)		1,673,943		18,914	18,914	2,085	07/14/2046.	1
01F030 68 6	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/02/2016.	GOLDMAN, SACHS AND CO.		1,997,559	1,925,000	1,991,623	1,991,623		(93)		(93)		1,991,530		6,029	6,029	1,604	08/11/2046.	1
01F030 68 6	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/02/2016.	GOLDMAN, SACHS AND CO.		1,686,572	1,625,000	1,690,000	1,690,000		(82)		(82)		1,689,918		(3,346)	(3,346)	1,354	08/11/2046.	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		09/06/2016.	CREDIT SUISSE AG, NEW YORK BRANCH		3,324,875	3,200,000	3,319,750	3,319,750		(158)		(158)		3,319,592		5,283	5,283	3,467	09/14/2046.	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		09/08/2016.	WELLS FARGO BANK, N.A.		1,245,609	1,200,000	1,245,047	1,245,047		(64)		(64)		1,244,983		627	627	1,300	09/14/2046.	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/30/2016.	RBC CAPITAL MARKETS, LLC		1,996,812	1,925,000	1,993,879	1,993,879				0		1,993,879		2,933	2,933	2,085	09/14/2046.	1
01F030 69 4	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		08/30/2016.	RBC CAPITAL MARKETS, LLC		1,685,620	1,625,000	1,682,637	1,682,637				0		1,682,637		2,983	2,983	1,760	09/14/2046.	1
01F032 69 0	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		08/18/2016.	RBC CAPITAL MARKETS, LLC		4,086,309	3,875,000	4,080,859	4,080,859				0		4,080,859		5,449	5,449	4,898	09/14/2046.	1
01F032 67 4	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		07/05/2016.	NOMURA SECURITIES NEW YORK		1,771,574	1,675,000	1,749,590	1,749,590		(87)		(87)		1,749,503		22,071	22,071	7,621	07/14/2046.	1
01F032 67 4	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		07/05/2016.	NOMURA SECURITIES NEW YORK		2,326,844	2,200,000	2,311,117	2,311,117		(130)		(130)		2,310,987		15,856	15,856	2,781	07/14/2046.	1
01F032 68 2	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		08/05/2016.	NOMURA SECURITIES NEW YORK		4,086,309	3,875,000	4,094,180	4,094,180				0		4,094,180		(7,871)	(7,871)	3,767	12/31/2040.	1
01F040 68 5	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS		08/05/2016.	DEUTSCHE BANK SECURITIES INC.		4,028,194	3,760,000	4,030,544	4,030,544		(337)		(337)		4,030,206		(2,013)	(2,013)	4,178	08/11/2046.	1
01F040 67 7	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS		07/07/2016.	DEUTSCHE BANK SECURITIES INC.		4,033,188	3,760,000	4,009,247	4,009,247		(297)		(297)		4,008,950		24,237	24,237	5,431	07/14/2046.	1
01F040 69 3	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS		08/16/2016.	CITIGROUP GLOBAL MARKETS INC.		4,023,788	3,760,000	4,024,522	4,024,522				0		4,024,522		(734)	(734)	5,431	09/14/2046.	1
01F042 68 1	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		08/09/2016.	CREDIT SUISSE AG, NEW YORK BRANCH		2,793,733	2,555,000	2,788,543	2,788,543		(316)		(316)		2,788,227		5,506	5,506	3,194	08/11/2046.	1
01F042 6A 6	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		09/23/2016.	CREDIT SUISSE AG, NEW YORK BRANCH		1,313,719	1,200,000	1,311,375	1,311,375				0		1,311,375		2,344	2,344	(3,000)	10/13/2046.	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
01F042 69 9	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		09/12/2016	CREDIT SUISSE AG, NEW YORK BRANCH		4,494,625	4,100,000	4,477,969	4,477,969		(512)		(512)		4,477,457		17,168	17,168	6,663	09/14/2046	1
01F042 69 9	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		09/12/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,538,997	6,880,000	7,511,563	7,511,563		(803)		(803)		7,510,759		28,238	28,238	11,180	09/14/2046	1
01F042 68 1	FNMA SINGLE FAMILY MORTGAGE 4.5% 30		08/09/2016	CREDIT SUISSE AG, NEW YORK BRANCH		4,729,117	4,325,000	4,719,656	4,719,656		(534)		(534)		4,719,122		9,995	9,995	5,406	08/11/2046	1
3136AM LC 1	I/O FNMA REMIC SER2015M1 09/25/2024		09/01/2016	CHICAGO INCOME		19,051	15,844	629	629				0		629		18,422	18,422	25,618	09/25/2024	1
3136AK XY 4	I/O FNMA SER 2014-M9 CL X2 07-25-24		09/01/2016	CHICAGO INCOME		19,672	626,313	6,828	6,828		(0)		(0)		6,828		12,844	12,844	11,087	07/25/2024	1
3136A4 TZ 2	IO FNMA .902% 02/25/2022		09/01/2016	CHICAGO INCOME		13,024	40,143	1,487	1,487		(0)		(0)		1,487		11,537	11,537	7,161	02/25/2022	1
3136AB PZ 0	IO FNMA P/T 13-M1 X2 .669% 8/25/22		09/01/2016	CHICAGO INCOME		5,612	22,291	696	696				0		696		4,916	4,916	3,778	08/25/2022	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						126,273,345	119,935,483	125,821,546	125,971,859	0	(312,883)	0	(312,883)	0	125,658,976	0	614,369	614,369	981,797	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00252F CT 6	AAMES MTG INVT .85925% 10/25/2035		08/25/2016	Principal Reduction		56,216	56,216	56,202	56,160		56		56		56,216			0	1,083	10/25/2035	1FE
004375 CS 8	ACCREDITED MTG LN TR 2005-1 ASSET-B		09/25/2016	Principal Reduction		18,646	18,646	18,426	18,008		638		638		18,646			0	412	04/25/2035	1FE
004375 DU 2	ACCREDITED MTG LN TR 2005-3 AST-BKD NT		09/25/2016	Principal Reduction		136,638	136,638	135,656	133,807	1,169	1,661		2,831		136,638			0	432	09/25/2035	3FE
004421 UP 6	ACE SECS CORP HOME FLTG RT .74528% DUE		09/25/2016	Principal Reduction		52,683	52,683	52,305	52,305		379		379		52,683			0	10	09/16/2046	2FE
00764M EL 7	AEGIS AB SEC 03/25/2035		09/25/2016	Principal Reduction		9,904	9,904	9,753	9,588		316		316		9,904			0	81	03/25/2035	1FE
00764M EL 7	AEGIS AB SEC 03/25/2035		09/25/2016	Principal Reduction			0						0					0		03/25/2035	1FE
00764M EL 7	AEGIS AB SEC 03/25/2035		09/25/2016	Principal Reduction		36,448	36,448	35,172	33,438		3,009		3,009		36,448			0	576	03/25/2035	1FE
00764M CC 9	AEGIS ASSET BACKED SECS TR 2004-3 MTG		09/25/2016	Principal Reduction		47,487	47,487	47,250	46,654		832		832		47,487			0	1,116	09/25/2034	1FE
00764M HD 2	AEGIS AST BACKED FLTG RT .77439% DUE		09/25/2016	Principal Reduction		47,713	47,713	47,050	47,050		664		664		47,713			0	26	12/25/2035	2FE
03063N AA 5	AMERICOLD LLC 3.847% 1/14/2029		09/15/2016	Principal Reduction		7,626	7,626	7,626	7,626				0		7,626			0	1,398	01/14/2029	1FE
03063N AA 5	AMERICOLD LLC 3.847% 1/14/2029		09/15/2016	Principal Reduction			0						0					0		01/14/2029	1FE
03072S SH 9	AMERIQUEST MTG SECS INC 2004-R6 ASS		09/25/2016	Principal Reduction		80,538	80,538	79,221	74,391		6,146		6,146		80,538			0	1,912	07/25/2034	1FE
04542B LX 8	ASSET BACKED FDG 12/25/2034		09/25/2016	Principal Reduction		13,505	13,505	13,353	12,914		590		590		13,505			0	293	12/25/2034	1FE
05524U AA 7	BAMLL COML MTG 2.959% DUE 12-10-2030		08/17/2016	JEFFERIES LLC		357,691	340,000	353,441	353,441		(134)		(134)		353,307		4,384	4,384	2,264	12/10/2030	1FE
073879 JM 1	BEAR STEARNS ASSET BACKED SECS I TR		09/25/2016	Principal Reduction		223,385	223,385	222,567	221,103		2,282		2,282		223,385			0	4,047	10/25/2034	1FE
14042E 5V 8	CAP 1 NATL ASSN 2.35% DUE 08-17-201		09/14/2016	CITIGROUP GLOBAL MARKETS INC		544,196	537,000	536,415	536,446		169		169		536,615		7,581	7,581	18,894	08/17/2018	2FE
15231A AD 8	CENTEX HOME EQUITY LN TR 2006-A 2006-A		09/25/2016	Principal Reduction		119,533	119,533	115,947	115,911	37	3,585		3,621		119,533			0	73	06/25/2036	3FE
17322V AY 2	CITIGROUP COML MTG 0% 07/10/2047		04/07/2016	REVERSAL CORRECTION		492,324	7,484,583	492,638	492,638				0		492,638		(314)	(314)	2,573	07/10/2047	1FE
22545X AE 3	CMO CSMC TR SER 2007-C1 MTG PASS TH		09/16/2016	Principal Reduction		641,195	641,195	651,815	651,830		(10,635)		(10,635)		641,195			0	10,499	02/15/2040	1FE
437084 JS 6	CMO HOME EQUITY ASSET TR SER 2005-2		09/25/2016	Principal Reduction		60,350	60,350	60,226	59,939		411		411		60,350			0	1,089	07/25/2035	1FE
92922F D2 1	CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2		09/25/2016	Principal Reduction		23,844	23,844	22,622	22,554	70	1,220		1,291		23,844			0	21	01/25/2045	3FE
949920 AN 2	CMO WELLS FARGO ALTERNATIVE LN TR D		09/25/2016	Principal Reduction		127,068	127,068	126,314	125,181		1,887		1,887		127,068			0	2,146	10/25/2035	1FE
12665V AA 0	CVS LEASE 4.163% 08/11/2036		09/10/2016	Principal Reduction		4,410	4,410	4,366	4,227		184		184		4,410			0	3,735	08/11/2036	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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 or Market Indicator (a)
126673 RP 9	CWABS INC 2004-13 ASSET BKD CTF CL MV-4		09/25/2016	Principal Reduction		151,455	151,455	150,840	150,840		615		615		151,455			0	221	04/25/2035	2FE
25272K AG 8	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023		08/10/2016	GOLDMAN, SACHS AND CO.		941,938	880,000	879,622	879,622				0		879,622		62,317	62,317	9,934	06/15/2023	2FE
25746U AZ 2	DOMINION RES INC 2.557% 9/30/2066		07/19/2016	Take-Over Cash		48,800	61,000	42,137	42,023		5,107		5,107		47,130		1,670	1,670	4,506	09/30/2066	2FE
25746U AZ 2	DOMINION RES INC 2.557% 9/30/2066		07/19/2016	Take-Over Cash		256,000	320,000	221,048	221,048		27,982		27,982		249,030		6,970	6,970	5,238	09/30/2066	2FE
30161N AT 8	EXELON CORP 2.45% DUE 04-15-2021		08/26/2016	MITSUBISHI UFJ SECURITIES USA,INC		914,076	900,000	899,784	899,784		16		16		899,800		14,276	14,276	8,820	04/15/2021	2FE
362341 G3 7	GSAMP HE6 A2S .6062% 11/25/2035		09/25/2016	Principal Reduction		29,798	29,798	28,215	25,942		3,856		3,856		29,798			0	331	11/25/2035	1FE
36242D DP 5	GSAMP TRUST 2004-AR2 AR2 M1 1.0442%		07/31/2016	Par Adjustment			0		(16)		16		16		0		(0)	(0)	333	08/25/2034	1FE
437084 MG 8	HOME EQUITY ASSET TR 11/25/2035		09/25/2016	Principal Reduction		131,404	131,404	131,121	130,447		957		957		131,404			0	2,052	11/25/2035	1FE
437084 DS 2	HOME EQUITY ASST 1.2095% 11/25/2034		09/25/2016	Principal Reduction		45,972	45,972	44,654	41,876		4,096		4,096		45,972			0	1,395	11/25/2034	1FE
437084 DS 2	HOME EQUITY ASST 1.2095% 11/25/2034		09/25/2016	Principal Reduction		96,791	96,791	95,702	94,796		1,995		1,995		96,791			0	1,165	11/25/2034	1FE
46642E BA 3	I/O CMO JPMBB 1.287919% 08/15/2047		09/01/2016	CHICAGO INCOME		9,591	11,608	795	795				0		795		8,796	8,796	12,375	08/15/2047	1FE
46642E BB 1	I/O JPMBB COML MTG 08/15/2047		09/01/2016	CHICAGO INCOME		9,257	(183,954)	(5,054)	(5,054)				0		(5,054)		14,311	14,311	10,007	08/15/2047	1FE
17321R AF 3	IO CITIGROUP COMMERCIAL M GC17 XA		09/01/2016	Par Adjustment			16,028	1,013	1,013				0		1,013		(1,013)	(1,013)	10,543	11/10/2046	1FE
12625K AF 2	IO COMMERICAL MTG CR8 .778% 6/10/46		09/01/2016	CHICAGO INCOME		4,551	24,835	747	747				0		747		3,804	3,804	6,806	06/10/2046	1FE
46639Y AS 6	IO JP MORGAN 1.734% 04/15/2046		09/01/2016	Par Adjustment			17,023	1,243	1,243				0		1,243		(1,243)	(1,243)	9,813	04/15/2046	1FE
46640J AT 4	IO JP MORGAN CHASE COMMERC C13 XA		09/01/2016	Par Adjustment			78,156	1,329	1,329		(0)		(0)		1,329		(1,329)	(1,329)	10,462	01/15/2046	1FE
46639N AS 0	IO JPMBB COMM C12 .939% 7/15/2045		09/01/2016	CHICAGO INCOME		8,065	207,997	6,769	6,769		0		0		6,769		1,296	1,296	11,430	07/15/2045	1FE
92930R AF 9	IO WF-RBS COMMERCIAL MORTGA C9 XA		09/01/2016	Par Adjustment			12,446	1,155	1,155				0		1,155		(1,155)	(1,155)	8,246	11/15/2045	1FE
92890P AL 8	IO WFRBS COML MTG 06/15/2046		09/01/2016	CHICAGO INCOME		5,488	22,005	985	985		0		0		985		4,503	4,503	8,395	06/15/2046	1FE
92936T AF 9	IO WFRBS COMML MOR 1.614% 6/15/45		09/01/2016	CHICAGO INCOME		2,282	6,291	454	454				0		454		1,828	1,828	3,378	06/15/2045	1FE
46637W AE 3	IOJPMORGAN CHASE COM 2.066% 6/15/45		09/01/2016	Par Adjustment			60,458	3,814	3,814				0		3,814		(3,814)	(3,814)	4,166	06/15/2045	1FE
61761A AA 6	IOMORGAN STANLEY B 2.10164% 8/15/20		09/01/2016	Par Adjustment			6,963	474	474				0		474		(474)	(474)	226	08/15/2045	1FE
46640B AC 8	JP MORGAN MORTGAGE 3.5% 05/25/2043		09/25/2016	Principal Reduction		23,530	23,530	23,653	23,954		(423)		(423)		23,530			0	3,068	05/25/2043	1FE
57643L NU 6	MASTR ASSET BACKED SECU AB1 A2		09/25/2016	Principal Reduction		20,098	20,098	19,319	18,978	169	951		1,120		20,098		(0)	(0)	148	02/25/2036	3FE
55312Y AE 2	MERRILL LYNCH/COUNTRYWIDE		09/14/2016	Principal Reduction		86,502	86,502	88,549	89,460		(2,958)		(2,958)		86,502			0	6,868	08/12/2048	1FE
61745M 5J 8	MORGAN STANLEY CAPITAL T19 AJ		08/12/2016	Principal Reduction		7,639	7,639	7,635	7,621		18		18		7,639			0	704	06/12/2047	1FE
64352V KT 7	NEW CENTY HOME EQUITY LN TR 2005-2 NT CL		09/25/2016	Principal Reduction		252,900	252,900	252,663	252,606		295		295		252,900			0	422	06/25/2035	1FE
65536H BD 9	NOMURA HEQ LOAN SER 2005-HE1		09/25/2016	Principal Reduction		27,903	27,903	27,811	27,684		218		218		27,903			0	299	09/25/2035	1FE
68389F DA 9	OPTION ONE MTG LN		09/25/2016	Principal Reduction		527	527	490	400		126		126		527			0	11	02/25/2033	2FE
092019 AA 6	PVTPL BLACK DIA NT CL A FLTG RATE 1		07/07/2016	Called		49,901	49,901	49,464	47,973		1,855		1,855		49,828		72	72	926	01/07/2018	1FE
125354 AA 8	PVTPL CMO CGRBS COML MTG TR 2013-VNO5TH		09/08/2016	GOLDMAN, SACHS AND CO.		330,356	310,000	331,724	331,724		(194)		(194)		331,531		(1,175)	(1,175)	2,089	03/13/2035	1FE
64033B AA 0	PVTPL NELNET STUDENT LN ASSET BACKED NT		09/25/2016	Principal Reduction		35,519	35,519	34,200	33,279		2,240		2,240		35,519			0	136	10/27/2036	1FE
78445R AA 7	PVTPL SLM STUDENT LN TR 2009-3 CL A VAR		09/25/2016	Principal Reduction		25,466	25,466	24,399	23,994		1,472		1,472		25,466			0	62	01/25/2045	1FE
75884R AQ 6	REGENCY CTRS L P 5.875% DUE 06-15-2017		08/12/2016	Called		670,277	642,000	668,142	668,142		(4,598)		(4,598)		663,545		6,733	6,733	24,831	06/15/2017	2FE
76113A AF 8	RESDNTL AST SECS CORP MTG PASS THRU		09/25/2016	Principal Reduction		16,339	16,339	16,074	15,013		1,326		1,326		16,339			0	185	02/25/2036	1FE

Statement as of September 30, 2016 of the **PROVIDENCE HEALTH PLAN**

SCHEDULE D - PART 4

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

QE05.7

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 or Market Indicator (a)
76113A AF 8	RESDNTL AST SECS CORP MTG PASS THRU	.	09/25/2016.	Principal Reduction		16,074	16,074	15,914	15,250		824		824		16,074			0	197	02/25/2036	1FE
78444Y AD 7	SLM STUD LN TR FLTG RT 2.4145% DUE	.	09/29/2016.	MERRILL LYNCH PIECE FENNER & SMITH		819,194	815,185	817,478	817,478		(167)		(167)		817,311		1,883	1,883	8,520	07/25/2023	1FE
78444C AD 5	SLM STUD LN TR FLTG RT SER 2007-6 CL A	.	07/25/2016.	Principal Reduction		17,731	17,731	17,141	17,141		590		590		17,731			0	40	10/25/2024	1FE
78448A AA 1	SLM STUD LN TR SER2013-4 CLA	.	09/25/2016.	Principal Reduction		38,358	38,358	36,755	35,683		2,675		2,675		38,358			0	140	06/25/2027	2FE
78446Y AA 1	SLM STUDENT LN TR 2012-2 STUDENT LN	.	09/25/2016.	Principal Reduction		36,675	36,675	35,231	33,746		2,930		2,930		36,675			0	183	01/25/2029	2FE
78448E AB 1	SLM STUDENT LN TR 2014-1 NT CL A-2 FLTG	.	09/25/2016.	Principal Reduction		142,904	142,904	142,324	141,914		990		990		142,904			0	443	07/26/2021	1FE
86358E WB 8	STRUCTURED ASSET .530% 08/25/2035	.	09/25/2016.	Principal Reduction		20,870	20,870	20,717	20,532		338		338		20,870			0	222	08/25/2035	1FE
86359L LZ 0	STRUCTURED ASSET .541% 12/25/2035	.	09/25/2016.	Principal Reduction		618	618	435	(48)	47	618		665		618			0	5	12/25/2035	6FE
86358E UA 2	STRUCTURED ASSET INV .725% 7/25/35	.	09/25/2016.	Principal Reduction		25,614	25,614	21,195	14,502		11,111		11,111		25,614			0	479	07/25/2035	1FE
86358E RW 8	STRUCTURED ASSET INVT LN TR SER 2005-3	.	09/25/2016.	Principal Reduction		99,435	99,435	97,695	97,695		1,740		1,740		99,435			0	319	04/25/2035	1FE
86359L FK 0	STRUCTURED ASSET MTG 3.345% 2/19/35	.	09/19/2016.	Principal Reduction		78	78	78	53		25		25		78			0	13	02/19/2035	2FE
86359L FK 0	STRUCTURED ASSET MTG 3.345% 2/19/35	.	09/19/2016.	Principal Reduction			0						0					0		02/19/2035	2FE
86358E RA 6	STRUCTURED ASSET Var% 03/25/2035	.	09/25/2016.	Principal Reduction		72,234	72,234	72,121	71,752		482		482		72,234			0	1,140	03/25/2035	1FE
90932Q AA 4	UNITED AIRLS TR 3.75% 09/03/2026	.	09/03/2016.	Principal Reduction		14,919	14,919	14,770	14,498		421		421		14,919			0	3,521	09/03/2026	1FE
92922F NW 4	WAMU MTG VAR 4/25/2044	.	09/25/2016.	Principal Reduction		0	0		(0)		0		0		0			0		04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044	.	09/25/2016.	Principal Reduction		0	0		(0)		0		0		0			0		04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044	.	09/25/2016.	Principal Reduction		65	65	53	29		36		36		65			0	2	04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044	.	09/25/2016.	Principal Reduction		0	0	0	0		0		0		0			0		04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044	.	09/25/2016.	Principal Reduction		289	289	281	254	9	25		34		289			0	8	04/25/2044	3FE
949746 RW 3	WELLS FARGO & CO 3% DUE 04-22-2026	.	09/27/2016.	WELLS FARGO BANK, N.A.		468,055	460,000	456,343	456,343		129		129		456,472		11,583	11,583	6,057	04/22/2026	1FE
9497EM AC 9	WELLS FARGO HOME EQTY AT 12/25/2035	.	09/26/2016.	Called		69,345	69,345	68,660	66,428		2,845		2,845		69,272		73	73	991	12/25/2035	1FE
92939F BB 4	WFRBS COML MTG .7615% 08/15/2047	.	09/01/2016.	CHICAGO INCOME		7,066	0						0				7,066	7,066	4,338	08/15/2047	1FE
3899999. Total Bonds - Industrial and Miscellaneous						9,153,348	16,293,767	8,956,521	8,919,377	1,502	83,843	0	85,344	0	9,004,721	0	148,627	148,627	248,889	XXX	XXX
8399997. Total Bonds - Part 4						284,217,885	283,255,967	283,450,443	283,583,381	1,502	(274,630)	0	(273,128)	0	283,310,252	0	907,633	907,633	1,594,852	XXX	XXX
8399999. Total Bonds						284,217,885	283,255,967	283,450,443	283,583,381	1,502	(274,630)	0	(273,128)	0	283,310,252	0	907,633	907,633	1,594,852	XXX	XXX
Common Stocks - Mutual Funds																					
592905 72 3	MFO METROPOLITAN WEST FDS FLOATING RATE	.	07/28/2016.	CHICAGO MUTUAL FUNDS	66,145.380	658,808	XXX	648,225	648,225				0		648,225		10,583	10,583	5,490	XXX	L
592905 84 8	MFO METROPOLITAN WEST FUNDS HIGH YIELD	.	09/27/2016.	CHICAGO MUTUAL FUNDS	42,126.060	395,985	XXX	382,926	382,926				0		382,926		13,059	13,059	6,244	XXX	L
9299999. Total Common Stocks - Mutual Funds						1,054,793	XXX	1,031,151	1,031,151	0	0	0	0	0	1,031,151	0	23,642	23,642	11,734	XXX	XXX
9799997. Total Common Stocks - Part 4						1,054,793	XXX	1,031,151	1,031,151	0	0	0	0	0	1,031,151	0	23,642	23,642	11,734	XXX	XXX
9799999. Total Common Stocks						1,054,793	XXX	1,031,151	1,031,151	0	0	0	0	0	1,031,151	0	23,642	23,642	11,734	XXX	XXX
9899999. Total Preferred and Common Stocks						1,054,793	XXX	1,031,151	1,031,151	0	0	0	0	0	1,031,151	0	23,642	23,642	11,734	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						285,272,678	XXX	284,481,593	284,614,531	1,502	(274,630)	0	(273,128)	0	284,341,403	0	931,275	931,275	1,606,586	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
TUZ6	59	11,800,000	2Yr Bond 6% 12/30/16	Fair Value Hedge	D, 1	Int Rate	12/30/2016	CBT 549300EX04Q2QBFQTQ27	08/30/2016	109.0938	109.2344		16,594				16,594	16,594		1	2,000
FVZ6	120	12,000,000	5 Yr T-Note 6% 12/30/16	Fair Value Hedge	D, 1	Int Rate	12/30/2016	CBT 549300EX04Q2QBFQTQ27	08/30/2016	121.1094	121.5156		48,751				48,751	48,751		1	1,000
FVZ6	30	3,000,000	5 Yr T-Note 6% 12/30/16	Fair Value Hedge	D, 1	Int Rate	12/30/2016	CBT 549300EX04Q2QBFQTQ27	09/12/2016	121.1250	121.5156		11,719				11,719	11,719		1	1,000
12829999. Total-Long Futures-Hedging Other												0	77,064	0	0	0	77,064	77,064	0	XXX	XXX
1329999. Total-Long Futures												0	77,064	0	0	0	77,064	77,064	0	XXX	XXX
1409999. Total-Hedging Other												0	77,064	0	0	0	77,064	77,064	0	XXX	XXX
1449999. TOTAL												0	77,064	0	0	0	77,064	77,064	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
TCW Broker		77,064	77,064
Total Net Cash Deposits	0	77,064	77,064

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	These contracts are believed to be 100% effective because they are Marked to market daily

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	77,064		77,064					
0999999. Gross Totals			0	77,064	0	77,064	0	0	0	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				77,064	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
CBT 549300EX04Q2QBFQTQ27	Treasury	912796 HU 6	UNITED STATES TREAS BILLS 12-08-2016	174,942	175,000	174,856	12/08/2016	I
0199999. Totals				174,942	175,000	174,856	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
US Bank - 100100-0632	Portland, OR					-	-	(3)	XXX
US Bank - 100102-0000	Portland, OR					38,097,535	41,415,603	69,449,889	XXX
US Bank - 100302-0650	Portland, OR					(11,497,596)	(9,357,626)	(9,839,031)	XXX
US Bank - 100302-0670	Portland, OR					(2,289,561)	(1,915,101)	(2,503,728)	XXX
US Bank - 100302-0671	Portland, OR					(4,446,884)	(2,811,162)	(3,759,339)	XXX
Albina Bank - 100600-0000	Portland, OR					244,996	245,018	245,038	XXX
US Bank - 100900-0650	Portland, OR					9,642	4,176	13,008	XXX
US Bank - 100900-0670	Portland, OR					6,456,728	12,420,925	6,620,166	XXX
US Bank - 100900-0671	Portland, OR					8,065,319	11,191,566	7,202,127	XXX
US Bank - 100900-0700	Portland, OR					220,364	51,685	121,502	XXX
US Bank - 100900-0710	Portland, OR					89,539	86,266	29,658	XXX
US Bank - 100900-0720	Portland, OR					819,441	111,266	728,888	XXX
US Bank - 100900-0730	Portland, OR					1,819	1,399,077	11,435	XXX
US Bank - 100900-0740	Portland, OR					11,886	53,660	9,975	XXX
US Bank - 100900-0750	Portland, OR					364,783	64,981	298,426	XXX
US Bank - 100900-0760	Portland, OR					11,220	3,501	10,022	XXX
US Bank - 100900-0770	Portland, OR					10,004	330,158	14,201	XXX
Northern Trust - 100903-0606						22,052,608	4,912,793	3,687,442	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	58,221,843	58,206,786	72,339,676	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	58,221,843	58,206,786	72,339,676	XXX
0599999. Total Cash		XXX	XXX	0	0	58,221,843	58,206,786	72,339,676	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREAS BILLS 11-03-2016		09/29/2016		11/03/2016	1,634,785		
UNITED STATES TREAS BILLS 12-22-2016		09/23/2016		12/22/2016	17,347,829		
UNITED STATES TREAS BILLS 12-8-2016		09/13/2016		12/08/2016	24,979		
0199999. U.S. Government Bonds - Issuer Obligations					19,007,593	0	0
0599999. Total - U.S. Government Bonds					19,007,593	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					19,007,593	0	0
8399999. Subtotals - Bonds					19,007,593	0	0
8699999. Total - Cash Equivalents					19,007,593	0	0