



HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016
OF THE CONDITION AND AFFAIRS OF THE

Regence BlueCross BlueShield of Oregon

NAIC Group Code 1207 1207 NAIC Company Code 54933 Employer's ID Number 93-0238155
(Current) (Prior)

Organized under the Laws of Oregon, State of Domicile or Port of Entry Oregon

Country of Domicile United States of America

Licensed as business type: HMDI

Is HMO Federally Qualified? Yes [] No []

Incorporated/Organized 10/07/1941 Commenced Business 06/01/1942

Statutory Home Office 100 SW Market Street, Portland, OR, US 97201
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 100 SW Market Street
(Street and Number)
Portland, OR, US 97201, 503-225-5221
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 100 SW Market Street, Portland, OR, US 97207-1271
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1621 SW 1st Avenue
(Street and Number)
Portland, OR, US 97201, 503-225-6069
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.regence.com

Statutory Statement Contact Daniel Wayne Striplin, 503-225-6069
(Name) (Area Code) (Telephone Number)
dan.striplin@cambiahealth.com, 503-273-4128
(E-mail Address) (FAX Number)

OFFICERS

President Angela Mae Dowling Treasurer Andreas Bernhard Ellis
 Secretary John Wilson Attey Assistant Secretary Lisa Tawn Murphy

OTHER

Christopher Guy Blanton, Vice President, Individual Market Shikha Aneesh Gupta, Vice President, Network Management James Lance Walton, Vice President, Sales

DIRECTORS OR TRUSTEES

Peggy Yevonne Fowler John William Morgan Angela Mae Dowling
Mark Burns Ganz Luis Fernando Machuca

State of Oregon SS:
 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.

Angela Mae Dowling
President

John Wilson Attey
Secretary

Andreas Bernhard Ellis
Treasurer

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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	586,006,185		586,006,185	566,788,083
2. Stocks:				
2.1 Preferred stocks	0		0	93,058
2.2 Common stocks	246,748,226		246,748,226	267,780,071
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	8,916,629		8,916,629	9,028,804
4.2 Properties held for the production of income (less \$ 0 encumbrances)			0	0
4.3 Properties held for sale (less \$ 0 encumbrances)			0	0
5. Cash (\$ (3,510,724)), cash equivalents (\$ 699,888) and short-term investments (\$ 51,618,788)	48,807,952		48,807,952	(9,765,205)
6. Contract loans (including \$ 0 premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	3,670,984	3,131,197	539,787	49,440
9. Receivables for securities	466,564		466,564	488,995
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	894,616,540	3,131,197	891,485,343	834,463,246
13. Title plants less \$ 0 charged off (for Title insurers only)			0	0
14. Investment income due and accrued	3,638,254		3,638,254	3,617,261
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	122,426,184	172,155	122,254,029	90,820,581
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$ 4,063,999) and contracts subject to redetermination (\$ 31,733,360)	35,797,359		35,797,359	35,356,125
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,368,811		7,368,811	7,961,492
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	60,137,218	8,110,342	52,026,876	52,737,847
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	17,563,050	17,563,050	0	0
21. Furniture and equipment, including health care delivery assets (\$)	10,261,269	10,261,269	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	18,860,738		18,860,738	11,620,499
24. Health care (\$ 6,969,825) and other amounts receivable	18,862,092	11,892,267	6,969,825	3,842,295
25. Aggregate write-ins for other than invested assets	7,546,867	3,768,325	3,778,542	5,340,661
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,197,078,382	54,898,605	1,142,179,777	1,045,760,007
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,197,078,382	54,898,605	1,142,179,777	1,045,760,007
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Physicians Deferred Compensation	1,943,128		1,943,128	2,014,819
2502. Executives and Directors Deferred Compensation	1,835,414		1,835,414	1,864,322
2503. Miscellaneous Assets	44,097	44,097	0	1,140,263
2598. Summary of remaining write-ins for Line 25 from overflow page	3,724,228	3,724,228	0	321,257
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,546,867	3,768,325	3,778,542	5,340,661

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$1,448,514 reinsurance ceded)	189,141,928	8,586,577	197,728,505	201,529,454
2. Accrued medical incentive pool and bonus amounts	3,331,972		3,331,972	2,500,658
3. Unpaid claims adjustment expenses	8,310,191		8,310,191	8,628,408
4. Aggregate health policy reserves, including the liability of \$0 for medical loss ratio rebate per the Public Health Service Act	74,885,012		74,885,012	47,801,089
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	66,655,533		66,655,533	21,294,357
9. General expenses due or accrued	19,848,393		19,848,393	23,159,246
10.1 Current federal and foreign income tax payable and interest thereon (including \$2,582,926 on realized gains (losses))	17,970,058		17,970,058	6,818,012
10.2 Net deferred tax liability	6,414,309		6,414,309	4,497,014
11. Ceded reinsurance premiums payable	491,167		491,167	293,241
12. Amounts withheld or retained for the account of others	5,788,667		5,788,667	5,424,100
13. Remittances and items not allocated	5,853,551		5,853,551	5,160,263
14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current)			0	0
15. Amounts due to parent, subsidiaries and affiliates	18,858,918		18,858,918	34,193,428
16. Derivatives			0	0
17. Payable for securities	8,248,350		8,248,350	1,938,850
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	44,717,221		44,717,221	41,516,609
23. Aggregate write-ins for other liabilities (including \$1,947,999 current)	1,947,999	0	1,947,999	1,763,951
24. Total liabilities (Lines 1 to 23)	472,463,269	8,586,577	481,049,846	406,518,680
25. Aggregate write-ins for special surplus funds	XXX	XXX	23,087,331	60,287,573
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	0
31. Unassigned funds (surplus)	XXX	XXX	638,042,600	578,953,754
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	661,129,931	639,241,327
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,142,179,777	1,045,760,007
DETAILS OF WRITE-INS				
2301. Unclaimed Property	394,967		394,967	374,683
2302. Amounts Payable to Related Party Under Reinsurance Contracts	1,553,032		1,553,032	1,389,268
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,947,999	0	1,947,999	1,763,951
2501. Gain on sale of building subject to sale leaseback rule	XXX	XXX	23,087,331	25,705,694
2502. Surplus appropriated for the Affordable Care Act Section 9010 Fee	XXX	XXX		34,581,879
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	23,087,331	60,287,573
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	4,281,099	4,485,014	5,900,766
2. Net premium income (including \$ non-health premium income)	XXX	1,366,460,985	1,406,790,542	1,880,481,150
3. Change in unearned premium reserves and reserve for rate credits	XXX	(26,975,543)	9,230,619	(2,876,307)
4. Fee-for-service (net of \$ 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	1,339,485,442	1,416,021,161	1,877,604,843
Hospital and Medical:				
9. Hospital/medical benefits	29,332,443	675,456,592	712,325,309	945,990,982
10. Other professional services	3,649,604	84,041,718	92,134,482	123,776,863
11. Outside referrals	2,086,463	48,046,283	62,910,363	83,854,769
12. Emergency room and out-of-area	7,071,413	162,837,877	165,661,817	219,641,135
13. Prescription drugs	6,458,740	148,729,455	159,215,441	215,150,284
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		2,180,014	1,663,348	1,434,780
16. Subtotal (Lines 9 to 15)	48,598,663	1,121,291,939	1,193,910,760	1,589,848,813
Less:				
17. Net reinsurance recoveries		(6,091,692)	1,416,057	(471,830)
18. Total hospital and medical (Lines 16 minus 17)	48,598,663	1,127,383,631	1,192,494,703	1,590,320,643
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 40,368,671 cost containment expenses		87,441,699	105,245,626	142,120,222
21. General administrative expenses		105,101,249	116,212,096	147,817,541
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				0
23. Total underwriting deductions (Lines 18 through 22)	48,598,663	1,319,926,579	1,413,952,425	1,880,258,406
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	19,558,863	2,068,736	(2,653,563)
25. Net investment income earned		15,096,930	21,388,188	34,437,510
26. Net realized capital gains (losses) less capital gains tax of \$ 5,125,575		9,518,924	10,684,885	3,363,744
27. Net investment gains (losses) (Lines 25 plus 26)	0	24,615,854	32,073,073	37,801,254
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$ 91,326)]		(91,326)	(198,386)	(180,289)
29. Aggregate write-ins for other income or expenses	0	53,967	(320,677)	(555,334)
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	44,137,358	33,622,746	34,412,068
31. Federal and foreign income taxes incurred	XXX	21,233,271	5,474,767	8,580,655
32. Net income (loss) (Lines 30 minus 31)	XXX	22,904,087	28,147,979	25,831,413
DETAILS OF WRITE-INS				
0601.	XXX			0
0602.	XXX			0
0603.	XXX			0
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.	XXX			0
0702.	XXX			0
0703.	XXX			0
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.				0
1402.				0
1403.				0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901. Other Income		118,626	224,921	334,406
2902. Other Expense		(64,659)	(545,598)	(889,740)
2903.				0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	53,967	(320,677)	(555,334)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	639,241,327	635,259,623	635,259,622
34. Net income or (loss) from Line 32.....	22,904,087	28,147,979	25,831,413
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$984,973	279,291	(27,691,288)	(16,575,268)
37. Change in net unrealized foreign exchange capital gain or (loss).....	2,023,917	21,959	165,297
38. Change in net deferred income tax.....	(932,322)	(8,240,748)	(5,357,515)
39. Change in nonadmitted assets.....	(2,386,369)	8,843,204	9,917,778
40. Change in unauthorized and certified reinsurance.....	0	0	0
41. Change in treasury stock.....	0	0	0
42. Change in surplus notes.....	0	0	0
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....	0	0	0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....	0	0	0
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			0
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	(10,000,000)
48. Net change in capital & surplus (Lines 34 to 47).....	21,888,604	1,081,106	3,981,705
49. Capital and surplus end of reporting period (Line 33 plus 48)	661,129,931	636,340,729	639,241,327
DETAILS OF WRITE-INS			
4701. Ordinary Distribution.....			(10,000,000)
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	(10,000,000)

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	1,380,133,622	1,401,478,935	1,861,288,833
2. Net investment income	16,985,294	30,449,385	33,378,778
3. Miscellaneous income	2,950,359	(1,436,356)	(1,509,338)
4. Total (Lines 1 to 3)	1,400,069,275	1,430,491,964	1,893,158,273
5. Benefit and loss related payments	1,137,034,644	1,188,874,446	1,593,507,850
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	195,478,382	208,370,350	303,682,251
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 2,227,104 tax on capital gains (losses)	15,206,800	5,818,481	5,736,293
10. Total (Lines 5 through 9)	1,347,719,826	1,403,063,277	1,902,926,394
11. Net cash from operations (Line 4 minus Line 10)	52,349,449	27,428,687	(9,768,121)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	202,284,438	173,644,414	240,013,943
12.2 Stocks	131,892,612	47,219,475	57,845,979
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	6,693
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	5,991,285	2,093,911	3,251,454
12.8 Total investment proceeds (Lines 12.1 to 12.7)	340,168,335	222,957,800	301,118,069
13. Cost of investments acquired (long-term only):			
13.1 Bonds	217,951,386	231,125,588	301,816,789
13.2 Stocks	97,619,660	71,736,221	86,735,420
13.3 Mortgage loans	0	0	0
13.4 Real estate	122,550	639,796	1,089,925
13.5 Other invested assets	650,079	0	0
13.6 Miscellaneous applications	0	354,470	872,541
13.7 Total investments acquired (Lines 13.1 to 13.6)	316,343,675	303,856,075	390,514,675
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	23,824,660	(80,898,275)	(89,396,606)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(17,601,952)	18,956,003	18,970,416
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(17,601,952)	18,956,003	18,970,416
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	58,572,157	(34,513,585)	(80,194,311)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(9,764,205)	70,430,106	70,430,106
19.2 End of period (Line 18 plus Line 19.1)	48,807,952	35,916,521	(9,764,205)

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

20.0001. Amended note receivable		5,100,000	
--	--	-----------	--

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	486,267	26,267	131,145	8,359	54,928	34,685	60,280	66,346	0	104,257
2. First Quarter	474,556	19,746	125,425	8,414	53,694	34,355	61,567	57,282	0	114,073
3. Second Quarter	476,883	19,370	126,521	8,345	54,349	34,994	61,580	57,041	0	114,683
4. Third Quarter	475,607	19,364	128,645	8,313	54,949	35,722	61,820	56,840	0	109,954
5. Current Year	0									
6. Current Year Member Months	4,281,099	176,816	1,145,049	75,355	486,822	313,476	553,617	514,411	0	1,015,553
Total Member Ambulatory Encounters for Period:										
7. Physician	3,495,218	149,066	1,211,764	138,569	7,621	2,132	680,318	1,305,748	0	0
8. Non-Physician	4,064,321	192,909	1,110,347	160,679	37,038	98,357	675,434	1,789,557	0	0
9. Total	7,559,539	341,975	2,322,111	299,248	44,659	100,489	1,355,752	3,095,305	0	0
10. Hospital Patient Days Incurred	85,022	3,735	17,851	6,123	0	0	17,086	40,227	0	0
11. Number of Inpatient Admissions	18,541	657	4,322	1,458	0	0	3,692	8,412	0	0
12. Health Premiums Written (a)	1,348,678,967	64,981,960	485,503,329	18,621,831	3,493,458	11,774,989	306,414,520	441,830,148	0	16,058,732
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	1,321,819,801	64,981,960	482,376,105	18,621,831	3,459,314	11,667,110	283,213,130	441,456,372	0	16,043,979
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services.....	1,115,091,244	58,962,173	373,857,025	13,099,667	1,553,586	9,025,518	252,810,232	394,866,240	0	10,916,803
18. Amount Incurred for Provision of Health Care Services	1,121,291,941	62,583,479	388,822,765	12,956,234	1,493,586	9,276,195	256,051,800	382,131,133	0	7,976,749

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$441,830,148

7

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 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	55,494,009	381,088,456	959,486	80,964,641	56,453,495	68,164,621
2. Medicare Supplement	2,072,249	11,024,243	27,003	2,348,260	2,099,252	2,516,149
3. Dental Only	748,765	8,276,753	4,000	1,018,068	752,765	771,392
4. Vision Only	275,402	1,278,184	1,000	186,000	276,402	247,000
5. Federal Employees Health Benefits Plan	34,185,701	219,137,306	981,000	40,504,000	35,166,701	38,824,000
6. Title XVIII - Medicare	68,538,301	331,738,828	1,884,708	63,682,674	70,423,009	83,804,748
7. Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	2,729,209	19,691,222	46,236	5,121,429	2,775,445	7,201,545
9. Health subtotal (Lines 1 to 8)	164,043,636	972,234,992	3,903,433	193,825,072	167,947,069	201,529,455
10. Healthcare receivables (a)	265,565	17,197,768	0	1,398,760	265,565	11,588,033
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	1,348,699	0	48,819	3,283,153	1,397,518	2,500,658
13. Totals (Lines 9-10+11+12)	165,126,770	955,037,224	3,952,252	195,709,465	169,079,022	192,442,080

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

Regence BlueCross BlueShield of Oregon (the Company) is incorporated as a nonprofit corporation under the laws of the State of Oregon (the State) and is subject to regulation by the State of Oregon, Department of Consumer and Business Services, Division of Financial Regulation (the DFR), as a health care service contractor.

The Company's statutory basis financial statements are presented in accordance with accounting practices prescribed or permitted by the DFR. The DFR has adopted the National Association of Insurance Commissioners' (NAIC) Accounting Practices & Procedures Manual as its statutory accounting principles (SAP) basis. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted accounting practices include deviation from NAIC SAP and state prescribed accounting practices specifically requested by an insurer and granted by the DFR.

The DFR has adopted a prescribed accounting practice for the Company which differs from NAIC SAP. The prescribed practice limits the total amount of any investment that falls under ORS 733.670 to the lesser of seven and one-half percent of the insurer's total assets or the insurer's assets over liabilities and required capitalization. Any amount over the threshold would be non-admitted. NAIC SAP does not have such a requirement. Reporting the investments, as prescribed by the DFR had no impact to the Company's net admitted assets and capital and surplus as of September 30, 2016 and December 31, 2015, respectively.

The DFR has approved no permitted practices for the Company which differ from NAIC SAP or state prescribed accounting practices.

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

<u>NET INCOME</u>	<u>State of Domicile</u>	<u>2016</u>	<u>2015</u>
(1) State Basis	Oregon	\$ 22,904,087	\$ 25,831,413
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4) NAIC SAP		<u>\$ 22,904,087</u>	<u>\$ 25,831,413</u>
<u>SURPLUS</u>			
(5) State Basis	Oregon	\$ 661,129,931	\$ 639,241,327
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:			
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:		-	-
(8) NAIC SAP		<u>\$ 661,129,931</u>	<u>\$ 639,241,327</u>

B. There were no significant changes since December 31, 2015.

C. Loan-backed securities are stated at either amortized cost, if they are in classes one and two, or the lower of amortized cost or fair value, if they are in classes three through six. Securities stated at amortized cost are adjusted for amortization of premiums and accretion of discounts over the estimated life of the security. The prospective-adjustment method is used to value all securities. Prepayment assumptions for single class and multi-class loan-backed securities were obtained from broker, dealer, survey values or internal estimates.

D. There were no significant changes since December 31, 2015.

2. Accounting Changes and Corrections of Errors

There were no significant changes since December 31, 2015.

3. Business Combinations and Goodwill

There were no significant changes since December 31, 2015.

4. Discontinued Operations

There were no significant changes since December 31, 2015.

5. Investments

A. There were no significant changes since December 31, 2015.

B. There were no significant changes since December 31, 2015.

C. There were no significant changes since December 31, 2015.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class loan-backed securities were obtained from broker, dealer, survey values or internal estimates.

(2) and (3) there were no other-than-temporary impairments recognized in the current reporting period.

(4) The following loan-backed securities were in a continuous unrealized loss position, but not other-than-temporarily impaired, as of September 30, 2016:

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	62,944
	2. 12 Months or Longer	\$	249,595
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	6,930,771
	2. 12 Months or Longer	\$	6,982,114

(5) The fair value of loan-backed securities in a continuous unrealized loss position declined due to reasons including, but not limited to, changes in interest rates, changes in economic conditions, and changes in market outlook for various industries. The Company does not have the intent to sell these securities at the reporting date or before recovery of the cost of the investment. Additionally, the Company has the intent and ability to retain the investments until the amortized cost basis is recovered. Therefore, the Company does not consider these investments to be other-than-temporarily impaired at September 30, 2016.

E. The Company does not invest in repurchase agreements and was not engaged in securities lending transactions as of September 30, 2016.

F. There were no significant changes since December 31, 2015.

G. There were no significant changes since December 31, 2015.

H. There were no significant changes since December 31, 2015.

I. The Company does not have working capital finance investments.

J. The Company does not have offsetting and netting of assets and liabilities.

K. There were no significant changes since December 31, 2015.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were no significant changes since December 31, 2015.

7. Investment Income

There were no significant changes since December 31, 2015.

8. Derivative Instruments

There were no significant changes since December 31, 2015.

9. Income Taxes

There were no significant changes since December 31, 2015.

10. Information Concerning Parent, Subsidiaries and Affiliates

There were no significant changes since December 31, 2015.

11. Debt

A. The Company has access to a revolving line of credit through the Holding Company to supplement short-term cash flows. The maximum available line of credit is \$85,000,000 for the Holding Company and its subsidiaries and affiliates. The amount available to borrow was \$73,000,000 at September 30, 2016 and there were not any new borrowings or repayments during the current quarter. The interest rate is calculated based on LIBOR plus 70 basis points for the term of the loan and was 1.3 percent at September 30, 2016. The Company had no borrowings outstanding on the line of credit as of September 30, 2016 and December 31, 2015.

B. The Company does not have any Federal Home Loan Bank (FHLB) agreements.

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

The Company does not sponsor a defined-benefit pension plan.

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

Pursuant to Statements of Statutory Accounting Principles SSAP No. 106 –Affordable Care Act (ACA) Section 9010 Assessment (SSAP 106), three quarters of the amount of the Company's estimated assessment payable in 2017 under ACA shall be reclassified from unassigned surplus to special surplus funds on the Statement of Liabilities, Capital and Surplus. The reclassification from unassigned surplus to special surplus funds would not reduce total surplus. As of January 2016 the IRS announced a one year moratorium on the 2017 assessment and therefore no reclassification of unassigned surplus to special surplus funds was required as of September 30, 2016.

14. Contingencies

There were no significant changes since December 31, 2015.

15. Leases

There were no significant changes since December 31, 2015.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

There were no significant changes since December 31, 2015.

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

A. There were no significant changes since December 31, 2015.

B. There were no significant changes since December 31, 2015.

C. Wash Sales:

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

- (2) The details by NAIC designation 3 or below, or unrated securities sold during the quarter ended September 30, 2016 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Securities Repurchased	Gain (Loss)
Bond	3	2	\$ 13,617	\$ 13,617	\$ 99
Bond	4	5	\$ 39,553	\$ 39,601	\$ 107
Common Stock	L	3	\$ 23,913	\$ 28,947	\$ 4,284

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

There were no significant changes since December 31, 2015.

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

There were no significant changes since December 31, 2015.

20. Fair Value Measurements

- A. Assets and liabilities that are measured at fair value on a recurring basis in periods subsequent to initial recognition:

- (1) The following table summarizes fair value measurements of assets measured and reported at fair value as of September 30, 2016 by each level of input:

	Fair Value Measurement at September 30, 2016			
	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 12,288,164	\$ -	\$ 12,288,164
Total bonds	-	12,288,164	-	12,288,164
Common Stock				
Industrial and miscellaneous	191,551,213	-	4,450,134	196,001,347
Mutual funds	44,515,308	-	-	44,515,308
Total Common Stocks	236,066,521	-	4,450,134	240,516,655
Total Assets at Fair Value	\$ 236,066,521	\$ 12,288,164	\$ 4,450,134	\$ 252,804,819

- (2) The Company recognizes transfers between levels at the end of the reporting period. There were no significant transfers between Levels 1 or 2 as of September 30, 2016.

- (3) The following table represents a reconciliation of assets valued using Level 3 inputs for the quarter ended September 30, 2016:

	Balance at 7/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) in Net Income	Total Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2016
Common stocks:										
Private Equity	\$ 4,450,134	-	-	-	-	-	-	-	-	\$ 4,450,134
Total Assets	\$ 4,450,134	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 4,450,134

- (4) The fair value of bonds is derived using pricing models that incorporate estimated market interest rates. Level 2 inputs used in these models include benchmark yields, credit spreads, broker quotes and other observable market data. Loan-backed securities also incorporate prepayment speeds, default rates, and collateral values into the pricing models. These Level 2 inputs are based on information obtained from third-party pricing services. Industrial and miscellaneous bonds and loan-backed securities classified as Level 3 include certain securities in a default position, since management judgment is a significant input in estimating fair value.

- B. There were no significant changes since December 31, 2015.

C. The following table summarizes the aggregate fair value of all assets measured and reported as of September 30, 2016 by each level of input:

Type of Financial Instrument	<u>Aggregate</u> <u>Fair Value</u>	<u>Admitted</u> <u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Bonds	\$ 602,059,249	\$ 586,006,185	\$ 80,971,103	\$ 515,988,146	\$ 5,100,000
Common Stock	240,516,655	240,516,655	236,066,521	-	4,450,134
Short-term investments	51,616,523	51,618,788	51,574,901	41,622	-
Cash Equivalents	699,888	699,888	699,888	-	-
	<u>\$ 894,892,315</u>	<u>\$ 878,841,516</u>	<u>\$ 369,312,413</u>	<u>\$ 516,029,768</u>	<u>\$ 9,550,134</u>

21. Other Items

- A. There were no significant changes since December 31, 2015.
- B. There were no significant changes since December 31, 2015.
- C. There were no significant changes since December 31, 2015.
- D. There were no significant changes since December 31, 2015.
- E. There were no significant changes since December 31, 2015.
- F. There were no significant changes since December 31, 2015.
- G. There were no significant changes since December 31, 2015.

22. Events Subsequent

There were no significant changes since December 31, 2015.

23. Reinsurance

There were no significant changes since December 31, 2015.

24. Retrospectively Rated Contracts

A. – D. There were no significant changes since December 31, 2015.

E. Risk Sharing Provisions of the ACA

- a. Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions? YES
- b. Impact of risk-sharing provisions of the ACA on Admitted Assets, Liabilities, and Revenue for the current year:

a. Permanent ACA Risk Adjustment Program

1. Premium adjustments receivable due to ACA Risk Adjustment	\$ 10,224,316
2. Risk adjustment user fees payable for ACA Risk Adjustment	53,396
3. Premium adjustments payable due to ACA Risk Adjustment	-
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	7,582,922
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	53,506

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

b. Transitional ACA Reinsurance Program		
1. Amounts recoverable for claims paid due to ACA Reinsurance		\$ 4,021,957
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)		717,000
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance		-
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium		3,509,496
5. Ceded reinsurance premiums payable due to ACA Reinsurance		299,043
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance		-
7. Ceded reinsurance premiums due to ACA Reinsurance		299,043
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments		4,558,711
9. ACA Reinsurance contributions – not reported as ceded premium		3,570,666
c. Temporary ACA Risk Corridors Program		
1. Accrued retrospective premium due to ACA Risk Corridors		\$ -
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors		-
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		-

c. Roll-forward of prior year ACA risk-sharing provisions for the following asset and liability balances:

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments	Prior Year Accrued Less Payments	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years	Cumulative Balance from Prior Years
	1	2	3	4	5	6	7	8	9	10	11
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	\$ 11,066,242		8,424,848		\$ 2,641,394	\$ -	\$ 2,702,922		A	\$ 5,344,316	\$ -
2. Premium adjustments (payable)					-	-				-	-
3. Subtotal ACA Permanent Risk Adjustment	11,066,242	-	8,424,848	-	2,641,394	-	2,702,922	-		5,344,316	-
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	6,543,625		7,246,380		(702,755)	-	1,591,738		B	888,983	-
2. Amounts recoverable for claims unpaid (contra liability)	883,000				883,000	-	(883,000)		C	-	-
3. Amounts receivable relating to uninsured plans					-	-				-	-
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium		(2,258,663)		(2,258,663)	-	-				-	-
5. Ceded reinsurance premiums payable		-			-	-				-	-
6. Liability for amounts held under uninsured plans					-	-				-	-
7. Subtotal ACA Transitional Reinsurance Program	7,426,625	(2,258,663)	7,246,380	(2,258,663)	180,245	-	708,738	-		888,983	-
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					-	-				-	-
2. Reserve for rate credits or policy experience rating refunds					-	-				-	-
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-				-	-
d. Total for ACA Risk Sharing Provisions	\$ 18,492,867	\$ (2,258,663)	15,671,229	(2,258,663)	\$ 2,821,639	\$ -	\$ 3,411,660	\$ -		\$ 6,233,298	\$ -

Explanations of Adjustments

- A 2015 Risk Adjustment amounts were recorded based upon summary report provided by CMS
- B Adjustment to prior year balance was driven by prior period claims development and increase in 2015 coinsurance amount
- C Adjustments to prior year balances were driven by prior period claims development

25. Claims Unpaid, Accrued Medical Incentive Pool and Bonus Amounts

Claims unpaid and claims adjustment expenses unpaid reserves as of December 31, 2015 were \$212,658,520. As of September 30, 2016, \$172,138,865 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are \$4,117,476 as a result of re-estimation of unpaid claims and claim adjustment expenses. Original estimates are adjusted as additional information becomes known regarding individual claims. Premium adjustments have been accrued as a result of the prior-year effects on retrospective rated contracts.

26. Intercompany Pooling Arrangements

There were no significant changes since December 31, 2015.

27. Structured Settlements

There were no significant changes since December 31, 2015.

28. Health Care Receivables

There were no significant changes since December 31, 2015.

29. Participating Policies

There were no significant changes since December 31, 2015.

30. Premium Deficiency Reserves

There were no significant changes since December 31, 2015.

31. Anticipated Salvage and Subrogation

There were no significant changes since December 31, 2015.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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. 12/31/2014
- 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). 05/05/2016
- 6.4 By what department or departments?
Oregon Department of Consumer and Business Services, Division of Financial Regulation
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 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 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
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
For 2016 there were substantial changes made due to the additional regulations and need for language clarifications
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 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	\$ 5,100,000	\$ 5,100,000
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 5,770,974	\$ 6,231,568
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)	\$ 10,870,974	\$ 11,331,568
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
US BANK	111 SW FIFTH AVE - PORTLAND, OR 97204
BNY MELLON ASSET SERVICING	BNY MELLON CENTER - PITTSBURGH, PA 15258

- 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 information relating thereto:

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

- 17.5 Identify all investment advisors, brokers/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
29223993	JIM AITCHESON	NORTHERN TRUST SECURITIES INC - 50 LASALLE ST - CHICAGO, IL 60675
	LAURA LAKE	STANDISH MELLON ASSET MGMT CO LLC - ONE BOSTON PL 29TH FLOOR - BOSTON, MA 02108
4682039	MICHAEL A TERRY	PIMCO LLC - 840 NEWPORT CENTER DR, NEWPORT BEACH, CA 92660
	KEN RYAN	FORT WASHINGTON INVESTMENT ADVISORS - 303 BROADWAY, SUITE 1200 - CINCINNATI, OH 45202
	KEN MOTA	GLOBEFLEX CAPITAL LP - 4365 EXECUTIVE DR, SUITE 720 - SAN DIEGO, CA 92121
	KATIE ELLENBERG	HENDERSON GENEVA CAPITAL MGMT LTD - 250 E WISCONSIN AVE, SUITE 1050 - MILWAUKEE, WI 53202

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

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent87.2 %

1.2 A&H cost containment percent3.0 %

1.3 A&H expense percent excluding cost containment expenses11.4 %

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\$.....

2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

2.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
NONE								

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Business Only							9 Deposit-Type Contracts	
		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 & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7		
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	545,998,759	389,882,818	0	306,414,520	0	0	1,242,296,097		
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	54,435,540	51,947,330	0	0	0	0	106,382,870		
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 Aliens OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	600,434,299	441,830,148	0	306,414,520	0	0	1,348,678,967		0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0		
61. Totals (Direct Business)	(a) 2	600,434,299	441,830,148	0	306,414,520	0	0	1,348,678,967		0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

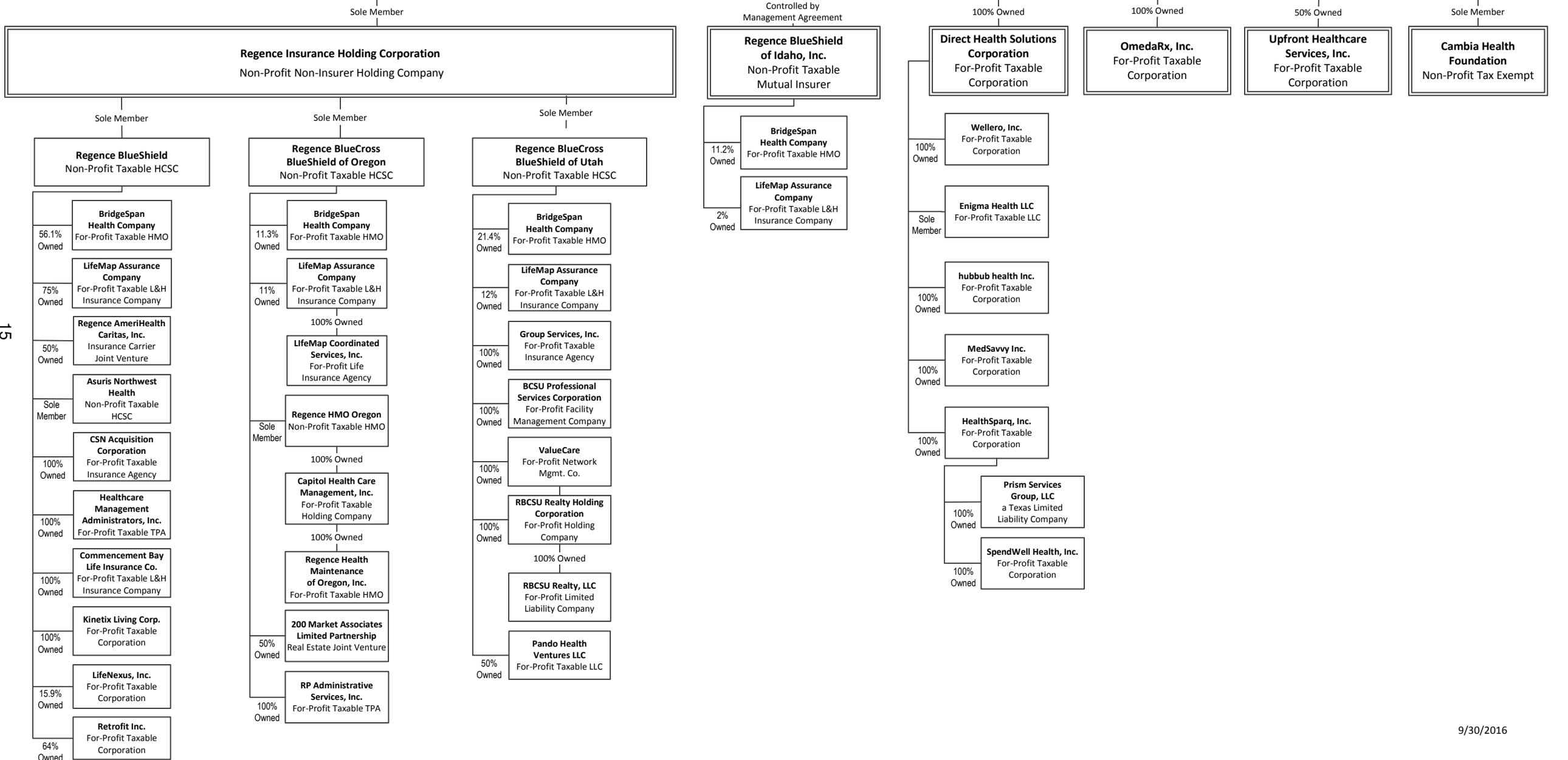
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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



Cambia Health Solutions, Inc.

Non-Profit Non-Insurer Holding Company



15

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifelMap Assurance Company	OR	IA	Regence BlueShield	Ownership	75.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifelMap Assurance Company	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	11.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifelMap Assurance Company	OR	IA	Regence BlueShield of Idaho, Inc.	Ownership	2.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifelMap Assurance Company	OR	IA	Regence BlueCross BlueShield of Utah	Ownership	12.000	Cambia Health Solutions, Inc.	0
					12638101		CSN Acquisition Corporation	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	47350	91-0495743		4649105		Asuris Northwest Health	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
					42400100		Healthcare Management Administrators, Inc	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	78879	91-1571623		20050103		Commencement Bay Life Insurance Co.	WA	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
					49461109		Kinetix Living Corp.	WA	NIA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
							LifelNexus, Inc.	DE	NIA	Regence BlueShield	Ownership	15.900	Cambia Health Solutions, Inc.	0
							Retrofit Inc.	DE	NIA	Regence BlueShield	Ownership	64.000	Cambia Health Solutions, Inc.	0
							Regence Insurance Holding Corporation	OR	UDP	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							OmedaRX, Inc.	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Upfront Health Services, Inc.	DE	NIA	Cambia Health Solutions, Inc.	Ownership	50.000	Cambia Health Solutions, Inc.	0
							Cambia Health Foundation	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
					75885108		LifelMap Coordinated Services, Inc.	OR	DS	LifelMap Assurance Company	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95699	93-0681889		14058108		Regence HMO Oregon	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Capitol Health Care Management, Inc.	OR	DS	Regence HMO Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Regence Health Maintenance of Oregon, Inc.							
1207	Cambia Health Solutions, Inc.	96250	93-0906787					OR	DS	Capitol Health Care Management, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							200 Market Associates Limited Partnership	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	50.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	60131	82-0206874				Regence BlueShield of Idaho, Inc.	ID	IA	Cambia Health Solutions, Inc.	Management		Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	53902	91-0282080				Regence BlueShield	WA	IA	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	54550	87-0200138				Regence BlueCross BlueShield of Utah	UT	IA	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
					39947104		Group Services, Inc.	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueShield	Ownership	56.100	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	DS	Regence BlueCross BlueShield of Oregon	Ownership	11.300	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueShield of Idaho, Inc.	Ownership	11.200	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95303	87-0388069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	21.400	Cambia Health Solutions, Inc.	0
					92046109		ValueCare	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
							BCSU Professional Services Corporation	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
					74926104		RBCSU Realty Holding Corporation	UT	NIA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
							RBCSU Realty, LLC	UT	NIA	RBCSU Realty Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Pando Health Ventures, LLC	DE	NIA	Regence BlueCross BlueShield of Utah	Ownership	50.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	54933	93-0238155				Regence BlueCross BlueShield of Oregon	OR	RE	Regence Insurance Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Direct Health Solutions Corporation	OR	NIA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Wellero, Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							HealthSparq, Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Enigma Health LLC	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							hubbb health Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							MedSavvy Inc.	OR	NIA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Prism Services Group, LLC	TX	NIA	HealthSparq, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							SpendWell Health, Inc.	OR	NIA	HealthSparq, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							RP Administrative Services, Inc.	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Regence AmeriHealth Caritas, Inc.	WA	IA	Regence BlueShield	Ownership	50.000	Cambia Health Solutions, Inc.	0
							Cambia Health Solutions, Inc.	OR	UIP	N/A	N/A		Cambia Health Solutions, Inc.	0

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

Asterisk	Explanation

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.

	<u>Response</u>
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1104.			0	0
1105.			0	0
1106.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

Additional Write-ins for Assets Line 25

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Assets	3,724,228	3,724,228	0	37,311
2505. Cash Value Exec Life Ins Nonadmit	0		0	283,946
2597. Summary of remaining write-ins for Line 25 from overflow page	3,724,228	3,724,228	0	321,257

Additional Write-ins for Statement of Revenue and Expenses Line 6

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
0604.	XXX			0
0605.	XXX			0
0606.	XXX			0
0697. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 7

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
0704.	XXX			0
0705.	XXX			0
0706.	XXX			0
0797. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 14

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1404.				0
1405.				0
1406.				0
1497. Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 29

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
2904.				0
2905.				0
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0

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	9,028,804	8,249,639
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		1,089,925
2.2 Additional investment made after acquisition	122,550	0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		(6,697)
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	234,725	304,063
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	8,916,629	9,028,804
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	8,916,629	9,028,804

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,118,015	57,343
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	64,886	
2.2 Additional investment made after acquisition	585,193	
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(97,110)	(4,114,328)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		(7,175,000)
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,670,984	3,118,015
12. Deduct total nonadmitted amounts	3,131,197	3,068,575
13. Statement value at end of current period (Line 11 minus Line 12)	539,787	49,440

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	834,661,212	755,932,287
2. Cost of bonds and stocks acquired	315,571,046	388,552,209
3. Accrual of discount	503,074	541,795
4. Unrealized valuation increase (decrease)	1,366,774	(15,540,866)
5. Total gain (loss) on disposals	14,646,229	12,534,795
6. Deduct consideration for bonds and stocks disposed of	334,177,050	297,859,922
7. Deduct amortization of premium	1,835,197	2,696,923
8. Total foreign exchange change in book/adjusted carrying value	2,018,323	157,321
9. Deduct current year's other than temporary impairment recognized		6,959,484
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	832,754,411	834,661,212
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	832,754,411	834,661,212

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)	452,431,416	175,759,572	156,744,835	903,827	435,735,443	452,431,416	472,349,980	433,253,043
2. NAIC 2 (a)	83,156,432	16,098,600	11,436,829	(872,265)	80,688,759	83,156,432	86,945,938	81,901,407
3. NAIC 3 (a)	42,332,933	8,027,539	8,006,157	797,339	40,299,827	42,332,933	43,151,654	36,915,135
4. NAIC 4 (a)	33,932,119	4,992,938	4,085,087	(996,653)	31,436,542	33,932,119	33,843,317	34,048,111
5. NAIC 5 (a)	1,733,396	0	235,939	536,514	3,358,527	1,733,396	2,033,971	1,195,723
6. NAIC 6 (a)	156,803	0	12,931	(143,872)	17,901	156,803	0	0
7. Total Bonds	613,743,099	204,878,649	180,521,778	224,890	591,536,999	613,743,099	638,324,860	587,313,419
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	91,400	0	47,482	(43,918)	82,927	91,400	0	84,192
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	9,069	0	11,069	2,000	9,302	9,069	0	8,867
14. Total Preferred Stock	100,469	0	58,551	(41,918)	92,229	100,469	0	93,059
15. Total Bonds and Preferred Stock	613,843,568	204,878,649	180,580,329	182,972	591,629,228	613,843,568	638,324,860	587,406,478

(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 \$52,277,323 ; NAIC 2 \$41,353 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	51,618,788	XXX	51,616,289	19,243	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	16,125,678	23,234,042
2. Cost of short-term investments acquired	201,850,342	257,245,007
3. Accrual of discount	7,010	8,627
4. Unrealized valuation increase (decrease)	194	183
5. Total gain (loss) on disposals	5,198	9,559
6. Deduct consideration received on disposals	166,362,627	264,361,247
7. Deduct amortization of premium	7,007	10,493
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)	51,618,788	16,125,678
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	51,618,788	16,125,678

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,399,658	299,999
2. Cost of cash equivalents acquired	89,371,901	66,895,195
3. Accrual of discount	12,549	1,199
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	768	(696)
6. Deduct consideration received on disposals	93,084,988	62,796,037
7. Deduct amortization of premium		2
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)	699,888	4,399,658
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	699,888	4,399,658

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	BlueCross BlueShield Venture	Chicago	IL	Sandbox Industries Inc		03/17/2016	1		32,811	0	6,849,922	3.666
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	32,811	0	6,849,922	XXX
4499999. Total - Unaffiliated								0	32,811	0	6,849,922	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	32,811	0	6,849,922	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
NONE																			
4699999 - Totals																			

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
912828-2F-6	UNITED STATES TREASURY NOTE/BOND		.09/15/2016	VARIOUS		6,376,379	6,395,000	1,934	1
912828-R3-6	UNITED STATES TREASURY NOTE/BOND		.08/05/2016	DEUTSCHE BK SECS INC		2,714,871	2,700,000	10,134	1
912828-S9-2	UNITED STATES TREASURY NOTE/BOND		.08/23/2016	BARCLAYS CAPITAL INC		1,979,844	2,000,000	1,630	1
0599999. Subtotal - Bonds - U.S. Governments						11,071,094	11,095,000	13,698	XXX
01F032-68-2	FANNIE MAE POOL		.08/04/2016	VARIOUS		1,898,367	1,800,000	.0	1
02R032-68-7	FREDDIE MAC GOLD POOL		.08/04/2016	VARIOUS		2,317,648	2,200,000	.0	1
3128M9-R9-5	FGLMC POOL G07412		.07/07/2016	MERRILL LYNCH PIERCE		768,971	720,769	491	1
3128MJ-YC-8	FGLMC POOL G08706		.06/22/2016	MORGAN STANLEY & CO		(39,039)	(37,180)	(47)	1
3128MJ-YG-9	FGLMC POOL G08710		.06/27/2016	MORGAN STANLEY & CO		(14,362)	(13,866)	(15)	1
3128MJ-YN-4	FGLMC POOL G08716		.08/03/2016	WELLS FARGO SECURITI		2,105,585	1,994,929	1,940	1
3128MJ-YY-0	FREDDIE MAC GOLD POOL G08726		.09/30/2016	MERRILL LYNCH PIERCE		4,676,484	4,500,000	4,500	1
3138EM-UJ-9	FNMA POOL AL5096		.07/28/2016	CREDIT SUISSE, NEW Y		1,162,740	1,061,560	3,303	1
3138LT-WL-8	FNMA POOL A03350		.07/22/2016	BARCLAYS CAPITAL INC		922,774	847,067	2,447	1
3138MB-HX-7	FNMA POOL AP7445		.07/08/2016	MERRILL LYNCH PIERCE		1,020,061	933,427	1,037	1
31418C-AF-1	FNMA POOL MA2705		.07/18/2016	WELLS FARGO SECURITI		2,063,998	1,993,749	1,661	1
31418N-XU-9	FNMA POOL AD1590		.07/05/2016	NOMURA SECS, NEW YOR		515,005	460,597	403	1
3199999. Subtotal - Bonds - U.S. Special Revenues						17,398,232	16,461,052	15,720	XXX
001690-AC-3	AIR MEDICAL GROUP HOLDINGS		.08/02/2016	NON-BROKER TRADE		26,266	26,666	.0	4FE
00206R-CK-6	AT&T INC		.07/18/2016	DEUTSCHE BK SECS INC		200,004	200,000	182	2FE
00241Y-AB-0	AUDIO VISUAL SERVICES CO		.09/15/2016	NON-BROKER TRADE		153,574	153,000	.0	4FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		.07/01/2016	NON-BROKER TRADE		13,000	13,000	317	4FE
00404D-AD-5	ACADIA HEALTHCARE CO INC		.05/23/2016	NON-BROKER TRADE		(67)	(67)	.0	3FE
00770S-AF-3	ADVANCEPIERRE FOOD INC		.09/14/2016	VARIOUS		67,054	67,382	.0	4FE
00912X-AU-8	AIR LEASE CORP		.09/26/2016	MERRILL LYNCH PIERCE		597,858	600,000	.0	2FE
013093-AC-3	ALBERTSONS COS LLC / SAFEWAY INC / NEW A		.08/04/2016	MERRILL LYNCH PIERCE		310,000	310,000	.0	4FE
01310T-AL-3	ALBERTSON'S LLC		.06/29/2016	VARIOUS		262,680	262,680	.0	3FE
01310T-AM-1	ALBERTSONS LLC		.09/27/2016	VARIOUS		79,052	79,798	.0	3FE
01310T-AN-9	ALBERTSON'S LLC		.07/25/2016	NON-BROKER TRADE		341,835	343,870	.0	3FE
02474R-AB-9	ABC SUPPLY CO INC		.07/13/2016	NON-BROKER TRADE		20,074	19,999	.0	4FE
031162-CJ-7	AMGEN INC		.08/10/2016	GOLDMAN SACHS & CO		499,695	500,000	.0	2FE
03690A-AA-4	ANTERO MIDSTREAM PARTNERS LP / ANTERO MI		.09/08/2016	JPMORGAN SECURITIES		7,000	7,000	.0	4FE
03968M-AD-7	ARDAGH HOLDINGS USA INC		.04/20/2016	NON-BROKER TRADE		(210)	(209)	.0	3FE
054090-AA-6	AVON INTERNATIONAL OPERATIONS INC		.08/04/2016	MERRILL LYNCH PIERCE		20,000	20,000	.0	3FE
055604-AA-0	BMC EAST LLC		.09/08/2016	BARCLAYS CAPITAL INC		7,000	7,000	.0	4FE
05565E-AM-7	BMW US CAPITAL LLC		.09/08/2016	GOLDMAN SACHS & CO		508,424	510,000	.0	1FE
05582Q-AD-9	BMW VEHICLE OWNER TRUST 2016-A		.07/12/2016	JPMORGAN SECURITIES		1,284,994	1,285,000	.0	1FE
05583P-AA-6	BCD ACQUISITION INC		.08/17/2016	GOLDMAN SACHS & CO		13,000	13,000	.0	4FE
05605L-AA-9	B2R MORTGAGE TRUST 2016-1		.07/18/2016	WELLS FARGO SECURITI		499,004	499,004	107	1FE
06051G-FF-1	BANK OF AMERICA CORP		.07/27/2016	MERRILL LYNCH PIERCE		381,785	355,000	4,733	2FE
06051G-FX-2	BANK OF AMERICA CORP		.08/25/2016	MERRILL LYNCH PIERCE		652,500	620,000	7,896	2FE
06053F-AA-7	BANK OF AMERICA CORP		.07/21/2016	PERSHING LLC, JERSEY		2,601,072	2,400,000	547	2FE
07368R-AB-7	BEACON ROOFING SUPPLY INC		.07/13/2016	NON-BROKER TRADE		40,199	39,999	.0	4FE
109641-AH-3	BRINKER INTERNATIONAL INC		.09/20/2016	J.P. MORGAN SECURITI		127,000	127,000	.0	2FE
126307-AQ-0	CSC HOLDINGS LLC		.09/09/2016	J.P. MORGAN SECURITI		102,000	102,000	.0	3FE
13389E-AK-9	CAMP INTL HOLDING CO		.08/12/2016	NON-BROKER TRADE		66,331	66,665	.0	4FE
14314E-AC-5	CARMAX AUTO OWNER TRUST 2016-3		.07/14/2016	CREDIT SUISSE, NEW Y		1,299,806	1,300,000	.0	1FE
15135B-AF-8	CENTENE CORP		.07/13/2016	NON-BROKER TRADE		235,000	235,000	5,581	3FE
16117L-BG-3	CHARTER COMMUNICATIONS OPER		.05/17/2016	VARIOUS		(117)	(117)	.0	3FE
172967-KG-5	CITIGROUP INC		.08/05/2016	CITIGROUP GBL MKTS/S		520,918	495,000	1,424	2FE
174610-AN-5	CITIZENS FINANCIAL GROUP INC		.07/25/2016	CREDIT SUISSE, NEW Y		509,735	510,000	.0	2FE
184496-AL-1	CLEAN HARBORS INC		.08/02/2016	BARCLAYS CAP/FIXED I		13,325	13,000	118	3FE
198280-AF-6	COLUMBIA PIPELINE GROUP INC		.09/19/2016	VARIOUS		521,886	485,000	6,574	2FE
21036P-AP-3	CONSTELLATION BRANDS INC		.07/29/2016	JEFFERIES & CO INC		53,349	49,000	401	3FE
22025Y-AM-2	CORRECTIONS CORP OF AMERICA		.09/20/2016	VARIOUS		28,428	30,000	533	3FE
22025Y-AP-5	CORRECTIONS CORP OF AMERICA		.09/19/2016	JEFFERIES & CO INC		24,098	27,000	489	3FE
22025Y-AQ-3	CORRECTIONS CORP OF AMERICA		.09/26/2016	VARIOUS		66,420	72,000	1,580	3FE
224044-CG-0	COX COMMUNICATIONS INC		.09/08/2016	WELLS FARGO SECURITI		129,780	130,000	.0	2FE
22819K-AA-8	CROWN AMERICAS LLC / CROWN AMERICAS CAPI		.09/08/2016	CITIGROUP GBL MKTS/S		20,000	20,000	.0	3FE
23311R-AE-6	DOP MIDSTREAM LLC		.07/19/2016	IMPERIAL CAPITAL LLC		61,504	63,000	931	3FE
23422R-AB-8	DAKOTA MERGER SUB INC		.08/17/2016	RBC CAPITAL MARKETS		33,000	33,000	.0	4FE

E04

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
24001Q-AL-5	DAYTON POWER & LIGHT CO/THE		.09/20/2016	NON-BROKER TRADE		66,332	66,665	.0	2FE
24702N-AE-0	DELL INTERNATIONAL LLC		.06/02/2016	NON-BROKER TRADE		(490,849)	(493,316)	.0	2FE
25272K-AW-3	DIAMOND 1 FINANCE CORP / DIAMOND 2 FINAN		.08/18/2016	VARIOUS		223,275	206,000	2,100	3FE
25272Y-AB-9	DIAMOND RESORTS INTER		.08/17/2016	NON-BROKER TRADE		344,489	353,322	.0	4FE
25468P-DM-5	WALT DISNEY CO/THE		.07/07/2016	MERRILL LYNCH PIERCE		509,064	520,000	.0	1FE
25470X-AJ-4	DISH DBS CORP		.08/17/2016	GOLDMAN SACHS & CO		40,880	40,000	242	3FE
256746-AB-4	DOLLAR TREE INC		.07/27/2016	NON-BROKER TRADE		381,765	360,000	8,395	3FE
26441C-AR-6	DUKE ENERGY CORP		.08/09/2016	BARCLAYS CAPITAL INC		414,959	415,000	.0	2FE
26907Y-AA-2	ESH HOSPITALITY INC		.07/19/2016	JEFFERIES & CO INC		67,469	67,000	791	4FE
26908B-AF-0	ESH HOSPITALITY INC		.08/17/2016	NON-BROKER TRADE		172,461	173,328	.0	4FE
26969P-AA-6	EAGLE MATERIALS INC		.07/28/2016	J.P. MORGAN SECURITI		73,000	73,000	.0	3FE
29267Y-AK-8	ENERGIZER HOLDINGS INC		.07/25/2016	NON-BROKER TRADE		29,207	29,270	.0	2FE
31620M-AS-5	FIDELITY NATIONAL INFORMATION SERVICES I		.08/11/2016	CITIGROUP GBL MKTS/S		524,927	525,000	.0	2FE
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERVICES I		.08/11/2016	CITIGROUP GBL MKTS/S		1,582,256	1,600,000	.0	2FE
32008D-AA-4	FIRST DATA CORP		.09/16/2016	MERRILL LYNCH PIERCE		92,706	91,000	834	3FE
36165T-AD-3	GOP APPLIED TECHNOLOGIES		.09/20/2016	NON-BROKER TRADE		32,958	33,249	.0	3FE
361841-AH-2	GLP CAPITAL LP / GLP FINANCING II INC		.09/08/2016	VARIOUS		133,316	122,000	2,392	3FE
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL INC		.08/08/2016	MERRILL LYNCH PIERCE		127,000	127,000	.0	3FE
389375-AK-2	GRAY TELEVISION INC		.09/07/2016	WELLS FARGO SECURITI		203,000	203,000	.0	4FE
39154E-AD-3	GREATBATCH LTD		.08/08/2016	NON-BROKER TRADE		39,549	39,999	.0	4FE
410346-AN-0	HANESBRANDS INC		.09/30/2016	NON-BROKER TRADE		6,583	6,583	.0	2FE
42210F-AG-9	HEADWATERS INC		.08/11/2016	VARIOUS		79,260	79,532	.0	4FE
423074-BP-7	KRAFT HEINZ FOODS CO		.08/17/2016	NON-BROKER TRADE		598,928	600,000	2,100	2FE
432833-AA-9	HILTON DOMESTIC OPERATING CO INC		.09/16/2016	NON-BROKER TRADE		185,000	185,000	612	3FE
432836-AA-2	HILTON DOMESTIC OPERATING CO INC		.08/08/2016	MERRILL LYNCH PIERCE		185,000	185,000	.0	3FE
43289D-AE-3	HILTON WORLDWIDE FINANCE LLC		.09/26/2016	VARIOUS		364,928	365,024	.0	3FE
435765-AG-7	HOLLY ENERGY PARTNERS LP / HOLLY ENERGY		.07/13/2016	CITIGROUP GBL MKTS/S		36,000	36,000	.0	4FE
44919P-AF-9	IAC/INTERACTIVECORP		.07/26/2016	PERSHING LLC, JERSEY		16,460	16,000	128	3FE
45252H-AF-9	INMUCOR INC		.07/11/2016	NON-BROKER TRADE		31,999	33,333	.0	4FE
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		.07/06/2016	BARCLAYS CAP/FIXED I		16,463	15,000	357	2FE
46611N-AJ-2	JC PENNEY CORP INC		.09/20/2016	NON-BROKER TRADE		46,444	46,665	.0	3FE
46625H-RV-4	JPMORGAN CHASE & CO		.08/25/2016	US BANCORP INVESTMEN		648,883	640,000	2,045	1FE
481165-AJ-7	JOY GLOBAL INC		.07/26/2016	MERRILL LYNCH PIERCE		180,940	166,000	2,458	3FE
483007-AH-3	KAISER ALUMINUM CORP		.09/22/2016	NON-BROKER TRADE		23,000	23,000	488	3FE
49456B-AF-8	KINDER MORGAN INC/DE		.09/14/2016	BARCLAYS CAPITAL INC		387,094	375,000	4,837	2FE
49460Y-AY-1	KINETIC CONCEPTS INC		.04/20/2016	NON-BROKER TRADE		(26,667)	(26,667)	.0	3FE
49460Y-BC-8	KINETIC CONCEPTS INC		.06/29/2016	VARIOUS		571,225	577,685	.0	3FE
50077L-AH-9	KRAFT HEINZ FOODS CO		.08/17/2016	NON-BROKER TRADE		598,928	600,000	2,100	2FE
513075-BL-4	LAMAR MEDIA CORP		.08/29/2016	NON-BROKER TRADE		13,000	13,000	58	3FE
53117C-AS-1	LIBERTY PROPERTY LP		.09/13/2016	JPMORGAN SECURITIES		510,684	515,000	.0	2FE
546347-AJ-4	LOUISIANA-PACIFIC CORP		.09/07/2016	MERRILL LYNCH PIERCE		118,000	118,000	.0	3FE
552848-AF-0	MGIC INVESTMENT CORP		.08/02/2016	GOLDMAN SACHS & CO		20,000	20,000	.0	3FE
552953-OD-1	MGM RESORTS INTERNATIONAL		.08/16/2016	BARCLAYS CAPITAL INC		33,000	33,000	.0	3FE
55336V-AC-4	MPLX LP		.09/28/2016	NON-BROKER TRADE		59,606	60,000	394	2FE
55336V-AJ-9	MPLX LP		.09/28/2016	NON-BROKER TRADE		103,097	104,000	1,648	2FE
57665R-AB-2	MATCH GROUP INC		.08/16/2016	NON-BROKER TRADE		121,256	119,000	1,361	3FE
57665R-AF-3	MATCH GROUP INC		.08/16/2016	NON-BROKER TRADE		23,000	23,000	305	3FE
59511F-AB-0	MICRON TECHNOLOGY INC		.09/20/2016	NON-BROKER TRADE		39,636	39,998	.0	2FE
60871R-AF-7	MOLSON COORS BREWING CO		.06/28/2016	MERRILL LYNCH PIERCE		499,810	500,000	.0	2FE
62854A-AD-6	MYLAN NV	E	.09/13/2016	GOLDMAN SACHS & CO		651,157	650,000	6,918	2FE
628783-AT-9	NBTY INC		.07/15/2016	VARIOUS		(170)	.0	.0	4FE
629377-CB-6	NRG ENERGY INC		.07/19/2016	MORGAN STANLEY & CO		118,000	118,000	.0	4FE
62937N-AW-7	NRG ENERGY INC		.07/25/2016	NON-BROKER TRADE		152,565	153,328	.0	3FE
63530Q-AF-6	NATIONAL CINEMEDIA LLC		.08/16/2016	J.P. MORGAN SECURITI		26,000	26,000	.0	4FE
63938C-AD-0	NAVIENT CORP		.07/26/2016	JPMORGAN SECURITIES		27,000	27,000	.0	3FE
65341X-AA-6	NEXSTAR ESCROW CORP		.09/27/2016	VARIOUS		126,009	126,000	.69	4FE
670001-AA-4	NOVELIS CORP		.08/15/2016	MORGAN STANLEY & CO		13,000	13,000	.0	4FE
670001-AC-0	NOVELIS CORP		.09/07/2016	MORGAN STANLEY & CO		20,000	20,000	.0	4FE
69327R-AE-1	PDC ENERGY INC		.09/13/2016	J.P. MORGAN SECURITI		111,698	111,000	.11	4FE
72584D-AD-6	KFC HOLDING CO		.09/20/2016	NON-BROKER TRADE		66,352	66,664	.0	3FE
726505-AL-4	FREEMPORT-MCMORAN OIL & GAS LLC / FCX OIL		.09/29/2016	GOLDMAN SACHS & CO		222,905	218,000	2,575	3FE

E04.1

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
73172N-AB-4	POLYCONCEPT NORTH AMERIC		.09/23/2016	NON-BROKER TRADE		39,599	39,999	.0	4FE
737446-AK-0	POST HOLDINGS INC		.07/25/2016	VARIOUS		235,000	235,000	.0	4FE
737446-AF-9	POST HOLDINGS INC		.04/20/2016	NON-BROKER TRADE		(80,601)	(80,001)	.0	3FE
75281A-AV-1	RANGE RESOURCES CORP		.09/19/2016	NON-BROKER TRADE		54,739	60,000	1,035	4FE
75281A-AX-7	RANGE RESOURCES CORP		.09/19/2016	NON-BROKER TRADE		231,230	289,000	1,365	4FE
75605N-AN-0	REALOGY GROUP LLC		.07/14/2016	NON-BROKER TRADE		113,330	113,330	.0	3FE
76152R-AA-4	REVLON ESCROW CORP		.07/21/2016	MERRILL LYNCH PIERCE		7,000	7,000	.0	4FE
76173F-AS-6	REYNOLDS GROUP HOLDINGS		.09/20/2016	VARIOUS		237,484	237,484	.0	4FE
76857M-AJ-4	RIVERBED TECHNOLOGY INC		.06/27/2016	VARIOUS		(13,333)	(13,333)	.0	4FE
78388J-AU-0	SBA COMMUNICATIONS CORP		.08/01/2016	DEUTSCHE BK SECS INC		39,671	40,000	.0	4FE
78454L-AN-0	SM ENERGY CO		.09/07/2016	MERRILL LYNCH PIERCE		62,000	62,000	.0	4FE
78469X-AD-9	SPX FLOW INC		.09/27/2016	VARIOUS		14,105	14,000	.55	4FE
785592-AR-7	SABINE PASS LIQUEFACTION LLC		.09/19/2016	MERRILL LYNCH PIERCE		20,000	20,000	.0	3FE
83417U-AF-3	SOLARWINDS HOLDINGS INC		.09/20/2016	NON-BROKER TRADE		99,497	99,997	.0	4FE
8426EP-AA-6	SOUTHERN CO GAS CAPITAL CORP		.09/08/2016	JPMORGAN SECURITIES		624,513	625,000	.0	2FE
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		.08/31/2016	MERRILL LYNCH PIERCE		369,438	365,000	2,135	2FE
87264A-AO-8	T-MOBILE USA INC		.08/17/2016	JEFFERIES & CO INC		54,313	50,000	1,175	3FE
90266U-AC-7	UFC HOLDINGS LLC		.08/03/2016	NON-BROKER TRADE		79,997	79,997	.0	4FE
903203-BQ-9	UPC FINANCING PARTNERSHIP		.08/04/2016	NON-BROKER TRADE		132,662	133,329	.0	3FE
90351H-AB-4	U.S. FOODSERVICE		.07/25/2016	NON-BROKER TRADE		252,694	253,324	.0	4FE
91159H-HN-3	US BANCORP		.07/19/2016	US BANCORP INVESTMEN		625,388	630,000	.0	1FE
920479-AA-0	VALVOLINE INC		.07/13/2016	CITIGROUP GBL MKTS/S		24,000	24,000	.0	3FE
92532W-AA-1	VERSUM MATERIALS INC		.09/21/2016	DEUTSCHE BK SECS INC		26,000	26,000	.0	3FE
92933B-AK-0	WING ACQUISITION CORP		.07/21/2016	CREDIT SUISSE, NEW Y		7,000	7,000	.0	4FE
94105U-AN-0	WASTE INDUSTRIES USA INC		.07/22/2016	NON-BROKER TRADE		59,317	59,382	.0	4FE
95000G-AW-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		.08/04/2016	WELLS FARGO SECURITI		699,999	700,000	437	1FE
95235L-AU-4	WEST CORP		.07/25/2016	VARIOUS		26,704	26,666	.0	3FE
95810D-AF-8	WESTERN DIGITAL CORP		.08/30/2016	NON-BROKER TRADE		202,656	202,656	.0	3FE
96208U-AK-7	WEX INC		.07/25/2016	NON-BROKER TRADE		145,203	146,663	.0	3FE
966244-AA-3	WHITENAVE FOODS CO/THE		.09/12/2016	CANTOR FITZGERALD &		111,746	99,000	2,424	4FE
96758D-AT-0	WIDEOPENWEST FINANCE LLC		.07/26/2016	NON-BROKER TRADE		19,851	19,949	.0	4FE
978097-AD-5	WOLVERINE WORLD WIDE INC		.08/16/2016	JPMORGAN SECURITIES		7,000	7,000	.0	3FE
98161F-AD-7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		.07/12/2016	MERRILL LYNCH PIERCE		979,877	980,000	.0	1FE
98379E-AC-0	XPO LOGISTICS INC		.09/20/2016	NON-BROKER TRADE		117,341	119,400	.0	3FE
98920U-AG-9	ZEBRA TECHNOLOGIES CORP		.07/25/2016	NON-BROKER TRADE		22,776	22,907	.0	3FE
99AA00-14-0	SOLARWINDS 8/16 (USD) TL		.08/15/2016	NON-BROKER TRADE		99,497	99,997	.0	4FE
99AA00-19-9	BOYD GAMING 8/16 COV-LITE TLB		.08/16/2016	NON-BROKER TRADE		53,265	53,332	.0	3FE
99AA00-20-7	DAYTON POWER & LIGH		.08/18/2016	NON-BROKER TRADE		66,331	66,665	.0	2FE
99AA00-46-2	TECTUM HOLDINGS/TRUCK HERO 8/16 TLB		.08/10/2016	NON-BROKER TRADE		85,797	86,664	.0	4FE
99AA10-03-2	DELL 12/15 COV-LITE		.06/02/2016	NON-BROKER TRADE		490,849	493,316	.0	2FE
99AA11-26-1	WEST CORP 6/16 B14 TLB		.06/13/2016	NON-BROKER TRADE		53,065	53,331	.0	3FE
99AA22-89-6	VERSUM MATERIALS 9/ 0.0000% DUE 12/31/19		.09/21/2016	NON-BROKER TRADE		59,698	59,998	.0	3FE
99AA23-01-9	ABC SUPPLY 9/16 COV		.09/23/2016	NON-BROKER TRADE		159,996	159,996	.0	3FE
99AA93-49-1	WEST CORP 5/16 B12		.06/13/2016	NON-BROKER TRADE		92,863	93,330	.0	3FE
99AAAO-24-8	HCA 8/16 B7 TLB		.08/05/2016	NON-BROKER TRADE		166,661	166,661	.0	3FE
99AAAO-25-5	ZUFFA 7/16 COV-LITE		.08/03/2016	NON-BROKER TRADE		66,331	66,665	.0	4FE
99AAAO-32-1	ENGLISHITY 7/16 TLB2		.09/06/2016	NON-BROKER TRADE		12,876	12,941	.0	4FE
99AAAO-47-9	STYROLUTION 9/16 (USD) TLB		.09/15/2016	NON-BROKER TRADE		46,432	46,665	.0	4FE
99AAAO-58-6	JDA SOFTWARE 9/16 T		.09/22/2016	NON-BROKER TRADE		66,332	66,665	.0	4FE
99AAAG-10-8	ALBERTSON'S 5/16 TL		.06/29/2016	VARIOUS		341,799	343,870	.0	3FE
99AAAG-62-9	TXU/TCEH 6/16 DIP T		.07/27/2016	NON-BROKER TRADE		155,849	157,423	.0	3FE
99AAAG-65-2	TXU/TCEH 7/16 DIP T		.07/27/2016	NON-BROKER TRADE		35,545	35,904	.0	3FE
99AAAG-86-8	LESLIE'S POOLMART 7		.08/09/2016	NON-BROKER TRADE		13,266	13,333	.0	4FE
99AAAG-87-6	CAVIUM 7/16 TLB		.08/10/2016	NON-BROKER TRADE		65,998	66,665	.0	3FE
99AAAG-98-3	POLYCONCEPT 8/16 TLB		.08/11/2016	NON-BROKER TRADE		39,599	39,999	.0	4FE
99341J-AB-6	VERITAS 1/16 (USD)		.06/14/2016	NON-BROKER TRADE		(241)	.0	.0	4FE
99AAAO-54-5	LANDRY'S INC TL		.09/21/2016	NON-BROKER TRADE		26,533	26,666	.0	3FE
99AAAO-46-2	TECTUM HOLDINGS INC TL B		.09/21/2016	NON-BROKER TRADE		26,096	26,031	.0	4FE
99AAAO-46-2	TECTUM HOLDINGS INC TL B		.09/21/2016	NON-BROKER TRADE		7,320	7,301	.0	4FE
00404D-AE-3	ACADIA HEALTHCARE CO INC TL B2		.09/16/2016	NON-BROKER TRADE		53,332	53,332	.0	3FE
69007A-AG-0	COINSTAR LLC (ASPEN MERGER SUB INC) TL		.09/26/2016	NON-BROKER TRADE		53,065	53,332	.0	4FE

E04.2

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
99AAA2-26-9	CHOBANI LLC TL B		.09/30/2016	NON-BROKER TRADE		72,964	73,331	.0	4FE
99AAA0-49-5	HD SUPPLY INC TL B		.09/16/2016	NON-BROKER TRADE		72,965	73,331	.0	4FE
13322H-AC-0	CAMELOT FINANCE LP TL B		.09/16/2016	NON-BROKER TRADE		86,231	86,664	.0	4FE
73834Y-AC-8	DELL SOFTWARE (SEAHAWK HLDG CAYMAN) TL		.09/27/2016	NON-BROKER TRADE		105,064	106,664	.0	4FE
16117L-BG-3	CHARTER COMMUNICATIONS OPER TL I		.09/16/2016	NON-BROKER TRADE		134,330	133,329	.0	2FE
99AAA2-20-2	CORTES NP ACQUISITION TL B		.09/30/2016	NON-BROKER TRADE		142,262	146,662	.0	4FE
76173F-AS-6	REYNOLDS GROUP HOLDINGS TL		.09/29/2016	NON-BROKER TRADE		166,453	166,662	.0	4FE
99AAA1-05-5	INVENTIV HEALTH INC TL B		.09/29/2016	NON-BROKER TRADE		172,461	173,328	.0	4FE
99AA22-98-7	NEXSTAR BROADCASTING INC TL B		.09/26/2016	NON-BROKER TRADE		172,895	173,329	.0	3FE
68218E-AD-6	ON SEMICONDUCTOR CORP TL B		.09/23/2016	NON-BROKER TRADE		219,994	219,994	.0	3FE
99AA00-59-5	TRADER 8/16 TL	A	.08/10/2016	NON-BROKER TRADE		26,533	26,666	.0	4FE
99AAA4-00-0	GFL ENVIRONMENTAL 9/16 (USD) TLB	A	.09/27/2016	NON-BROKER TRADE		13,266	13,333	.0	3FE
013822-AA-9	ALCOA NEDERLAND HOLDING BV	F	.09/28/2016	MORGAN STANLEY & CO		229,690	223,000	.251	3FE
055650-DF-2	BP CAPITAL MARKETS PLC	F	.09/13/2016	MERRILL LYNCH PIERCE		645,000	645,000	.0	1FE
12594K-AA-0	CNH INDUSTRIAL NV	F	.08/04/2016	JPMORGAN SECURITIES		27,000	27,000	.0	3FE
361640-MS-4	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	F	.07/05/2016	NON-BROKER TRADE		787,597	810,000	2,635	1FE
44962L-AA-5	IHS MARKIT LTD	F	.07/26/2016	NON-BROKER TRADE		201,478	198,000	.0	3FE
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE SA	F	.08/03/2016	JEFFERIES & CO INC		153,964	171,000	2,431	4FE
62947Q-AU-2	NXP BV / NXP FUNDING LLC	F	.07/28/2016	BARCLAYS CAP/FIXED I		221,069	217,000	1,691	3FE
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	F	.09/07/2016	JPMORGAN SECURITIES		752,286	760,000	.0	1FE
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	F	.09/19/2016	BARCLAYS CAPITAL INC		499,460	500,000	.0	2FE
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	F	.08/25/2016	VARIOUS		648,836	645,000	1,314	2FE
99AA88-42-6	SIG COMBIBLOC 1/15	F	.09/22/2016	NON-BROKER TRADE		6,666	6,666	.0	4FE
99AAA4-02-6	VNU 9/16 TLB3	R	.09/28/2016	NON-BROKER TRADE		33,249	33,332	.0	3FE
99AAA9-64-5	AVAGO 7/16 TLB3	F	.08/01/2016	NON-BROKER TRADE		33,332	33,332	.0	2FE
62967L-AG-8	AVAGO 8/16 COV-LITE	F	.09/14/2016	VARIOUS		471,155	475,249	.0	2FE
N0805E-AB-7	AVAST SOFTWARE 8/16 (USD)TLB	R	.08/03/2016	NON-BROKER TRADE		66,494	66,665	.0	3FE
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						38,140,737	37,894,700	91,579	XXX
060505-EN-0	BANK OF AMERICA CORP		.09/19/2016	MERRILL LYNCH PIERCE		218,662	210,000	.178	3FE
4899999. Subtotal - Bonds - Hybrid Securities						218,662	210,000	.178	XXX
8399997. Total - Bonds - Part 3						66,828,725	65,660,752	121,175	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						66,828,725	65,660,752	121,175	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00287Y-10-9	ABBVIE INC		.09/13/2016	CITIGROUP GBL MKTS/S	180,000	11,399		.0	L
00508X-20-3	ACTUANT CORP		.09/07/2016	ITG INC, NEW YORK	681,000	16,228		.0	L
00817Y-10-8	AETNA INC		.09/13/2016	CITIGROUP GBL MKTS/S	446,000	50,982		.0	L
00847J-10-5	AGILYSYS INC		.09/07/2016	ITG INC, NEW YORK	639,000	7,372		.0	L
009728-10-6	AKORN INC		.08/03/2016	VANDHAM SECURITIES C	4,000,000	132,437		.0	L
011311-10-7	ALAMO GROUP INC		.09/07/2016	ITG INC, NEW YORK	385,000	25,144		.0	L
012653-10-1	ALBEMARLE CORP		.09/13/2016	CITIGROUP GBL MKTS/S	989,000	75,172		.0	L
018522-30-0	ALLETE INC COM NEW		.09/22/2016	ITG INC, NEW YORK	940,000	58,589		.0	L
018802-10-8	ALLIANT ENERGY CORP COM		.09/13/2016	CITIGROUP GBL MKTS/S	2,300,000	86,089		.0	L
02079K-30-5	ALPHABET INC		.09/13/2016	CITIGROUP GBL MKTS/S	21,000	16,539		.0	L
023436-10-8	AMEDISYS INC		.09/07/2016	ITG INC, NEW YORK	191,000	9,430		.0	L
024061-10-3	AMERICAN AXLE & MANUFACTURING HOLDINGS I		.08/05/2016	CITIGROUP GBL MKTS/S	2,945,000	52,325		.0	L
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING		.08/05/2016	CITIGROUP GBL MKTS/S	1,172,000	18,437		.0	L
031162-10-0	AMGEN INC COM		.09/13/2016	CITIGROUP GBL MKTS/S	58,000	9,798		.0	L
032095-10-1	AMPHENOL CORP		.09/13/2016	CITIGROUP GBL MKTS/S	1,141,000	70,445		.0	L
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES INC		.09/07/2016	ITG INC, NEW YORK	1,153,000	55,528		.0	L
03937C-10-5	ARCBEST CORP		.09/07/2016	ITG INC, NEW YORK	384,000	7,204		.0	L
03957W-10-6	ARCHROCK INC		.08/05/2016	CITIGROUP GBL MKTS/S	1,123,000	12,096		.0	L
050095-10-8	ATWOOD OCEANICS INC		.08/05/2016	CITIGROUP GBL MKTS/S	810,000	8,300		.0	L
05351W-10-3	AVANGRID INC		.07/14/2016	GOLDMAN SACHS & CO.	2,897,000	132,771		.0	L
053611-10-9	AVERY DENNISON CORP COM		.09/13/2016	CITIGROUP GBL MKTS/S	361,000	27,310		.0	L
05379B-10-7	AVISTA CORP		.09/22/2016	ITG INC, NEW YORK	943,000	40,898		.0	L
054937-10-7	BB&T CORP		.09/13/2016	CITIGROUP GBL MKTS/S	1,380,000	52,161		.0	L

E04.3

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
060505-10-4	BANK OF AMERICA CORP		.09/13/2016	CITIGROUP GBL MKTS/S	.848.000	13,369		.0	L
06846N-10-4	BILL BARRETT CORP		.09/07/2016	ITG INC, NEW YORK	1,644.000	10,883		.0	L
084670-70-2	BERKSHIRE HATHAWAY INC		.09/13/2016	CITIGROUP GBL MKTS/S	262.000	38,228		.0	L
126349-10-9	CSG SYSTEMS INTERNATIONAL INC		.09/07/2016	ITG INC, NEW YORK	304.000	13,580		.0	L
126408-10-3	CSX CORP		.09/13/2016	CITIGROUP GBL MKTS/S	696.000	20,023		.0	L
12709P-10-3	CABOT MICROELECTRONICS CORP		.08/05/2016	CITIGROUP GBL MKTS/S	347.000	17,392		.0	L
127190-30-4	CACI INTERNATIONAL INC		.09/07/2016	ITG INC, NEW YORK	183.000	18,441		.0	L
141624-10-6	CARE CAPITAL PROPERTIES INC		.09/14/2016	BTIG LLC, SAN FRANCI	2,962.000	85,606		.0	L
141665-10-9	CAREER EDUCATION CORP		.08/05/2016	CITIGROUP GBL MKTS/S	1,114.000	8,043		.0	L
144577-10-3	CARRIZO OIL & GAS INC		.09/07/2016	ITG INC, NEW YORK	258.000	10,266		.0	L
156700-10-6	CENTURYLINK INC		.09/13/2016	CITIGROUP GBL MKTS/S	634.000	17,295		.0	L
161150-30-8	CHART INDUSTRIES INC		.08/05/2016	CITIGROUP GBL MKTS/S	490.000	14,342		.0	L
16119P-10-8	CHARTER COMMUNICATIONS INC		.09/13/2016	CITIGROUP GBL MKTS/S	557.000	147,015		.0	L
163851-10-8	CHEMOURS CO/THE		.08/05/2016	CITIGROUP GBL MKTS/S	2,523.000	23,338		.0	L
166764-10-0	CHEVRON CORP		.09/13/2016	CITIGROUP GBL MKTS/S	274.000	27,277		.0	L
171798-10-1	CIMAREX ENERGY CO COM		.08/19/2016	JEFFERIES & CO INC,	1,460.000	190,530		.0	L
17275R-10-2	CISCO SYSTEMS INC		.09/13/2016	CITIGROUP GBL MKTS/S	604.000	18,769		.0	L
177835-10-5	CITY HOLDING CO		.08/05/2016	CITIGROUP GBL MKTS/S	434.000	21,051		.0	L
189110-10-2	CLOUD PEAK ENERGY INC		.08/05/2016	CITIGROUP GBL MKTS/S	1,360.000	4,922		.0	L
191216-10-0	COCA-COLA CO/THE		.09/13/2016	CITIGROUP GBL MKTS/S	358.000	15,168		.0	L
197236-10-2	COLUMBIA BANKING SYSTEM INC		.09/07/2016	ITG INC, NEW YORK	622.000	20,408		.0	L
203607-10-6	COMMUNITY BANK SYSTEM INC		.09/07/2016	ITG INC, NEW YORK	665.000	31,494		.0	L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		.07/14/2016	IMPERIAL CAPITAL LLC	10,362.000	133,170		.0	L
205826-20-9	COMTECH TELECOMMUNICATIONS CORP NEW		.08/05/2016	CITIGROUP GBL MKTS/S	891.000	11,791		.0	L
205887-10-2	CONAGRA FOODS INC		.08/04/2016	INVESTMENT TECHNOLOG	4,690.000	220,060		.0	L
207410-10-1	CONMED CORP		.09/07/2016	ITG INC, NEW YORK	274.000	11,629		.0	L
20825C-10-4	CONOCOPHILLIPS COM		.09/13/2016	CITIGROUP GBL MKTS/S	280.000	11,477		.0	L
21075N-20-4	CONTANGO OIL & GAS CO		.08/05/2016	CITIGROUP GBL MKTS/S	655.000	6,334		.0	L
21676P-10-3	COOPER-STANDARD HOLDING INC		.09/07/2016	ITG INC, NEW YORK	834.000	84,668		.0	L
23317H-10-2	DDR CORP		.08/03/2016	IMPERIAL CAPITAL LLC	8,670.000	168,172		.0	L
233331-10-7	DTE ENERGY CO		.09/14/2016	VANDHAM SECURITIES C	2,344.000	215,611		.0	L
233377-40-7	DXP ENTERPRISES INC		.09/22/2016	ITG INC, NEW YORK	296.000	8,114		.0	L
237266-10-1	DARLING INGREDIENTS INC		.09/07/2016	ITG INC, NEW YORK	3,081.000	44,187		.0	L
24703L-10-3	DELL TECHNOLOGIES INC - VMWARE INC		.09/07/2016	NON-BROKER TRADE	1,859.490	83,807		.0	L
254543-10-1	DIODES INC		.08/05/2016	CITIGROUP GBL MKTS/S	601.000	11,129		.0	L
256746-10-8	DOLLAR TREE INC		.09/16/2016	INVESTMENT TECHNOLOG	1,600.000	130,238		.0	L
266130-10-6	DUPONT FABROS TECHNOLOGY INC		.09/14/2016	VANDHAM SECURITIES C	2,047.000	87,077		.0	L
268603-10-7	EL POLLO LOCO HOLDINGS INC		.09/22/2016	ITG INC, NEW YORK	1,929.000	26,338		.0	L
26884U-10-9	EPR PROPERTIES		.09/16/2016	INVESTMENT TECHNOLOG	1,148.000	86,885		.0	L
269246-40-1	E*TRADE FINANCIAL CORP		.07/14/2016	VANDHAM SECURITIES C	6,600.000	165,525		.0	L
28176E-10-8	EDWARDS LIFESCIENCES CORP		.08/03/2016	INVESTMENT TECHNOLOG	1,421.000	161,642		.0	L
285512-10-9	ELECTRONIC ARTS INC		.08/19/2016	JEFFERIES & CO INC,	2,600.000	210,574		.0	L
28849P-10-0	ELLIE MAE INC		.08/03/2016	VARIOUS	3,468.000	329,285		.0	L
292554-10-2	ENCORE CAPITAL GROUP INC		.08/05/2016	CITIGROUP GBL MKTS/S	395.000	8,224		.0	L
29364G-10-3	ENERGY CORP		.09/14/2016	IMPERIAL CAPITAL LLC	2,750.000	212,714		.0	L
294628-10-2	EQUITY COMMONWEALTH		.07/14/2016	VANDHAM SECURITIES C	4,530.000	134,612		.0	L
298736-10-9	EURONET WORLDWIDE INC		.08/03/2016	INVESTMENT TECHNOLOG	2,300.000	173,517		.0	L
30040W-10-8	EVERSOURCE ENERGY		.09/14/2016	IMPERIAL CAPITAL LLC	4,005.000	216,000		.0	L
302081-10-4	EXLSERVICE HOLDINGS INC		.07/15/2016	BAIRD, ROBERT W & CO	3,791.000	200,998		.0	L
30227H-10-6	EXTERRAN CORP		.09/07/2016	ITG INC, NEW YORK	580.000	8,911		.0	L
30231G-10-2	EXXON MOBIL CORP		.09/13/2016	CITIGROUP GBL MKTS/S	519.000	44,312		.0	L
30303M-10-2	FACEBOOK INC		.09/13/2016	CITIGROUP GBL MKTS/S	197.000	25,062		.0	L
31660B-10-1	FIESTA RESTAURANT GROUP INC		.09/07/2016	ITG INC, NEW YORK	1,200.000	30,420		.0	L
336433-10-7	FIRST SOLAR INC		.07/14/2016	INVESTMENT TECHNOLOG	2,900.000	137,286		.0	L
33767D-10-5	FIRSTCASH INC		.09/22/2016	VARIOUS	4,339.600	144,909		.0	L
343389-10-2	FLOTEK INDUSTRIES INC		.08/05/2016	CITIGROUP GBL MKTS/S	871.000	12,920		.0	L
34959J-10-8	FORTIVE CORP		.07/05/2016	NON-BROKER TRADE	1,605.500	39,352		.0	L
35471R-10-6	FRANKLIN STREET PROPERTIES CORP		.09/07/2016	ITG INC, NEW YORK	3,004.000	39,022		.0	L
35671D-85-7	FREEMONT-MCMORAN COPPER & GOLD INC		.09/13/2016	CITIGROUP GBL MKTS/S	861.000	8,722		.0	L
359694-10-6	HB FULLER CO		.09/07/2016	ITG INC, NEW YORK	395.000	19,169		.0	L
35162J-10-6	GEO GROUP INC/THE		.09/07/2016	ITG INC, NEW YORK	2,259.000	48,524		.0	L

E04.4

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
36473H-10-4	GANNETT CO INC		.09/07/2016	ITG INC, NEW YORK	4,272.000	51,475		.0	L
37045V-10-0	GENERAL MOTORS CO		.09/13/2016	CITIGROUP GBL MKTS/S	147.000	4,554		.0	L
37153Z-10-2	GENESCO INC		.09/07/2016	ITG INC, NEW YORK	499.000	24,281		.0	L
374297-10-9	GETTY REALTY CORP		.09/07/2016	ITG INC, NEW YORK	705.000	16,906		.0	L
37940X-10-2	GLOBAL PAYMENTS INC		.09/13/2016	CITIGROUP GBL MKTS/S	575.000	42,107		.0	L
391164-10-0	GREAT PLAINS ENERGY INC		.09/14/2016	VARIOUS	16,769.000	486,673		.0	L
39322Z-10-4	GREEN PLAINS INC		.09/07/2016	ITG INC, NEW YORK	493.000	12,449		.0	L
405024-10-0	HAEMONETICS CORP		.09/07/2016	ITG INC, NEW YORK	386.000	14,552		.0	L
406216-10-1	HALLIBURTON CO		.09/13/2016	CITIGROUP GBL MKTS/S	202.000	8,244		.0	L
415864-10-7	HARSCO CORP		.08/05/2016	CITIGROUP GBL MKTS/S	1,276.000	13,844		.0	L
42704L-10-4	HERC HOLDINGS INC		.07/01/2016	NON-BROKER TRADE	819.930	27,985		.0	L
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		.07/01/2016	NON-BROKER TRADE	2,459.800	114,477		.0	L
431284-10-8	HIGHWOODS PROPERTIES INC		.07/14/2016	BTIG LLC, SAN FRANCI	3,641.000	195,703		.0	L
43940T-10-9	HOPE BANCORP INC		.08/01/2016	NON-BROKER TRADE	1,155.690	15,574		.0	L
451055-10-7	ICONIX BRAND GROUP INC		.09/07/2016	ITG INC, NEW YORK	1,489.000	12,732		.0	L
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND MA		.09/07/2016	ITG INC, NEW YORK	391.000	20,707		.0	L
45765U-10-3	INSIGHT ENTERPRISES INC		.08/05/2016	CITIGROUP GBL MKTS/S	524.000	15,988		.0	L
45778Q-10-7	INSPERITY INC		.09/07/2016	ITG INC, NEW YORK	212.000	14,210		.0	L
45825N-10-7	INTELIQUENT INC		.09/07/2016	ITG INC, NEW YORK	1,701.000	28,015		.0	L
45826H-10-9	INTEGER HOLDINGS CORP		.07/01/2016	NON-BROKER TRADE	717.000	29,750		.0	L
45841N-10-7	INTERACTIVE BROKERS GROUP INC		.09/07/2016	ITG INC, NEW YORK	521.000	18,417		.0	L
465741-10-6	ITRON INC		.09/07/2016	ITG INC, NEW YORK	290.000	15,692		.0	L
46625H-10-0	JPMORGAN CHASE & CO COM		.09/13/2016	CITIGROUP GBL MKTS/S	521.000	34,704		.0	L
478160-10-4	JOHNSON & JOHNSON		.09/13/2016	CITIGROUP GBL MKTS/S	218.000	25,665		.0	L
483007-70-4	KAISER ALUMINUM CORP		.09/22/2016	ITG INC, NEW YORK	200.000	17,863		.0	L
49456B-10-1	KINDER MORGAN INC/DE		.09/13/2016	CITIGROUP GBL MKTS/S	365.000	8,023		.0	L
494580-10-3	KINDRED HEALTHCARE INC COM		.09/07/2016	ITG INC, NEW YORK	1,020.000	10,904		.0	L
501242-10-1	KULICKE & SOFFA INDUSTRIES INC		.08/05/2016	CITIGROUP GBL MKTS/S	1,121.000	13,941		.0	L
501797-10-4	L BRANDS INC		.09/13/2016	CITIGROUP GBL MKTS/S	579.000	41,648		.0	L
501889-20-8	LKQ CORP		.09/13/2016	CITIGROUP GBL MKTS/S	1,080.000	37,919		.0	L
502424-10-4	L-3 COMMUNICATIONS HLDGS INC COM		.07/14/2016	INVESTMENT TECHNOLOG	888.000	132,594		.0	L
527288-10-4	LEUCADIA NATIONAL CORP		.07/14/2016	VANDHAM SECURITIES C	7,613.000	136,953		.0	L
53223X-10-7	LIFE STORAGE INC		.08/15/2016	NON-BROKER TRADE	2,142.000	213,721		.0	L
53635B-10-7	LIQUIDITY SERVICES INC		.09/07/2016	ITG INC, NEW YORK	561.000	5,739		.0	L
55024U-10-9	LUMENTUM HOLDINGS INC		.09/22/2016	ITG INC, NEW YORK	794.000	32,863		.0	L
552676-10-8	MDC HOLDINGS INC		.09/07/2016	ITG INC, NEW YORK	1,817.000	48,332		.0	L
553777-10-3	MTS SYSTEMS CORP		.09/07/2016	ITG INC, NEW YORK	196.000	9,800		.0	L
565849-10-6	MARATHON OIL CORP COM		.09/13/2016	CITIGROUP GBL MKTS/S	1,842.000	26,389		.0	L
571903-20-2	MARRIOTT INTERNATIONAL INC/MD		.09/23/2016	NON-BROKER TRADE	960.800	53,853		.0	L
573075-10-8	MARTEN TRANSPORT LTD		.07/13/2016	VARIOUS	2,200.000	47,074		.0	L
574599-10-6	MASCO CORP		.09/13/2016	CITIGROUP GBL MKTS/S	1,161.000	38,357		.0	L
577081-10-2	MATTEL INC		.09/13/2016	CITIGROUP GBL MKTS/S	527.000	16,622		.0	L
58933Y-10-5	MERCK & CO INC		.09/13/2016	CITIGROUP GBL MKTS/S	335.000	20,649		.0	L
59156R-10-8	METLIFE INC		.09/13/2016	CITIGROUP GBL MKTS/S	839.000	37,058		.0	L
594918-10-4	MICROSOFT CORP		.09/13/2016	CITIGROUP GBL MKTS/S	279.000	15,730		.0	L
609207-10-5	MONDELEZ INTERNATIONAL INC		.09/13/2016	CITIGROUP GBL MKTS/S	484.000	20,681		.0	L
631103-10-8	NASDAQ INC		.09/13/2016	CITIGROUP GBL MKTS/S	680.000	47,002		.0	L
638904-10-2	NAVIGATORS GROUP INC/THE		.09/07/2016	ITG INC, NEW YORK	299.000	28,994		.0	L
639050-10-3	NATUS MEDICAL INC		.07/29/2016	LIQUIDNET, NEW YORK	2,846.000	112,298		.0	L
63910B-10-2	NAUTILUS GROUP INC		.08/05/2016	VARIOUS	6,236.000	130,886		.0	L
64110L-10-6	NETFLIX INC		.09/13/2016	CITIGROUP GBL MKTS/S	265.000	25,421		.0	L
651229-10-6	NEWELL BRANDS INC		.09/13/2016	CITIGROUP GBL MKTS/S	909.000	45,068		.0	L
665859-10-4	NORTHERN TRUST CORP		.09/13/2016	CITIGROUP GBL MKTS/S	14.000	963		.0	L
668074-30-5	NORTHWESTERN CORP		.09/07/2016	ITG INC, NEW YORK	438.000	25,890		.0	L
67018T-10-5	NU SKIN ENTERPRISES INC CL A COM		.07/14/2016	INVESTMENT TECHNOLOG	2,786.000	139,321		.0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		.09/13/2016	CITIGROUP GBL MKTS/S	363.000	26,691		.0	L
69351T-10-6	PPL CORP		.07/14/2016	JONESTRADING INSTL S	5,061.000	188,832		.0	L
69840W-10-8	PANERA BREAD CO		.08/09/2016	LIQUIDNET, NEW YORK	660.000	145,081		.0	L
703343-10-3	PATRICK INDUSTRIES INC		.09/07/2016	ITG INC, NEW YORK	268.000	17,616		.0	L
703395-10-3	PATTERSON COS INC COM		.09/13/2016	CITIGROUP GBL MKTS/S	373.000	16,848		.0	L
70432V-10-2	PAYCOM SOFTWARE INC		.07/25/2016	VARIOUS	2,436.000	114,541		.0	L

E04.5

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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)
713448-10-8	PEPSICO INC		.09/13/2016	CITIGROUP GBL MKTS/S	179.000	18.757		.0	L
714046-10-9	PERKINELMER INC		.07/15/2016	INVESTMENT TECHNOLOG	2,464.000	138.134		.0	L
717081-10-3	PFIZER INC COM STK USDO.05		.09/13/2016	CITIGROUP GBL MKTS/S	414.000	14.067		.0	L
723664-10-8	PIONEER ENERGY SERVICES CORP		.08/05/2016	CITIGROUP GBL MKTS/S	1,582.000	5.142		.0	L
74340W-10-3	PROLOGIS INC		.08/03/2016	JONESTRADING INSTL S	4,024.000	217.947		.0	L
754212-10-8	RAVEN INDUSTRIES INC		.08/05/2016	CITIGROUP GBL MKTS/S	2,337.000	49.607		.0	L
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		.08/05/2016	CITIGROUP GBL MKTS/S	719.000	9.102		.0	L
76009N-10-0	RENT-A-CENTER INC/TX		.08/05/2016	CITIGROUP GBL MKTS/S	736.000	9.015		.0	L
776696-10-6	ROPER TECHNOLOGIES INC		.09/13/2016	CITIGROUP GBL MKTS/S	314.000	55.999		.0	L
779376-10-2	ROVI CORP		.09/07/2016	ITG INC, NEW YORK	242.000	5.425		.0	L
783549-10-8	RYDER SYSTEM INC		.09/13/2016	CITIGROUP GBL MKTS/S	258.000	16.620		.0	L
78469X-10-7	SPX FLOW INC		.08/05/2016	CITIGROUP GBL MKTS/S	583.000	14.957		.0	L
78709Y-10-5	SAIA INC		.09/07/2016	ITG INC, NEW YORK	417.000	12.852		.0	L
808194-10-4	A SCHULMAN INC		.08/05/2016	CITIGROUP GBL MKTS/S	398.000	11.963		.0	L
811904-10-1	SEACOR HOLDINGS INC COM		.09/07/2016	ITG INC, NEW YORK	199.000	11.811		.0	L
818ESC-99-8	SEVENTY SEVEN ESCROW		.08/02/2016	NON-BROKER TRADE	1.000	.13		.0	U
824348-10-6	SHERWIN-WILLIAMS CO/THE		.09/13/2016	CITIGROUP GBL MKTS/S	192.000	52.790		.0	L
824889-10-9	SHOE CARNIVAL INC		.09/07/2016	ITG INC, NEW YORK	1,269.000	34.301		.0	L
825690-10-0	SHUTTERSTOCK INC		.09/07/2016	ITG INC, NEW YORK	856.000	51.035		.0	L
830566-10-5	SKECHERS U.S.A. INC		.08/03/2016	INSTINET CORP, NY	5,741.000	134.416		.0	L
830879-10-2	SKYWEST INC		.09/07/2016	ITG INC, NEW YORK	340.000	10.074		.0	L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		.09/07/2016	ITG INC, NEW YORK	967.000	29.049		.0	L
845467-10-9	SOUTHWESTERN ENERGY CO		.09/13/2016	CITIGROUP GBL MKTS/S	715.000	10.189		.0	L
84610H-10-8	SOVRAN SELF STORAGE INC COM		.08/03/2016	INVESTMENT TECHNOLOG	2,142.000	213.721		.0	L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		.09/07/2016	ITG INC, NEW YORK	1,334.000	7.044		.0	L
84857L-10-1	SPIRE INC		.09/07/2016	ITG INC, NEW YORK	455.000	30.125		.0	L
854502-10-1	STANLEY BLACK & DECKER INC		.07/14/2016	INVESTMENT TECHNOLOG	1,838.000	216.526		.0	L
860740-10-2	STILLWATER MINING CO		.09/07/2016	ITG INC, NEW YORK	347.000	4.580		.0	L
868536-10-3	SUPERVALU INC		.09/07/2016	ITG INC, NEW YORK	9,678.000	53.035		.0	L
87403A-10-7	TAILORED BRANDS INC		.09/07/2016	ITG INC, NEW YORK	714.000	9.946		.0	L
878155-10-0	TEAM INC		.08/05/2016	CITIGROUP GBL MKTS/S	1,672.000	44.988		.0	L
881609-10-1	TESORO CORP		.09/13/2016	CITIGROUP GBL MKTS/S	137.000	11.119		.0	L
88162F-10-5	TETRA TECHNOLOGIES INC DEL COM		.09/07/2016	ITG INC, NEW YORK	1,030.000	6.445		.0	L
882681-10-9	TEXAS ROADHOUSE INC		.08/02/2016	CANTOR FITZGERALD &	2,079.000	88.174		.0	L
883203-10-1	TEXTRON INC		.07/14/2016	VANDHAM SECURITIES C	5,066.000	196.446		.0	L
887317-30-3	TIME WARNER INC		.09/13/2016	CITIGROUP GBL MKTS/S	743.000	57.040		.0	L
88870P-10-6	TIVO CORP		.09/22/2016	VARIOUS	11,159.000	214.957		.0	L
893641-10-0	TRANSDIGM GROUP INC		.09/13/2016	CITIGROUP GBL MKTS/S	172.000	48.568		.0	L
902494-10-3	TYSON FOODS INC		.09/14/2016	BTIG LLC, SAN FRANCI	2,952.000	217.248		.0	L
910340-10-8	UNITED FIRE GROUP INC		.09/07/2016	ITG INC, NEW YORK	389.000	17.081		.0	L
913017-10-9	UNITED TECHNOLOGIES CORP COM		.09/13/2016	CITIGROUP GBL MKTS/S	111.000	11.379		.0	L
917286-20-5	URSTADT BIDDLE PROPERTIES INC		.09/07/2016	ITG INC, NEW YORK	898.000	21.058		.0	L
92231M-10-9	VASCULAR SOLUTIONS INC		.07/06/2016	LIQUIDNET, NEW YORK	2,120.000	87.542		.0	L
922417-10-0	VEECO INSTRUMENTS INC		.08/05/2016	CITIGROUP GBL MKTS/S	554.000	10.943		.0	L
92343V-10-4	VERIZON COMMUNICATIONS COM		.09/13/2016	CITIGROUP GBL MKTS/S	500.000	25.660		.0	L
925550-10-5	VIAVI SOLUTIONS INC		.09/07/2016	ITG INC, NEW YORK	1,838.000	14.502		.0	L
929160-10-9	VULCAN MATERIALS CO		.09/13/2016	CITIGROUP GBL MKTS/S	201.000	22.140		.0	L
92923C-80-7	WCI COMMUNITIES INC		.09/07/2016	ITG INC, NEW YORK	676.000	13.365		.0	L
92936U-10-9	WP CAREY INC		.09/14/2016	VANDHAM SECURITIES C	1,360.000	87.414		.0	L
929566-10-7	WABASH NATIONAL CORP		.09/07/2016	ITG INC, NEW YORK	2,774.000	38.484		.0	L
941848-10-3	WATERS CORP		.09/13/2016	CITIGROUP GBL MKTS/S	347.000	52.945		.0	L
948741-10-3	WEINGARTEN REALTY INVESTORS		.09/16/2016	VARIOUS	8,921.000	364.079		.0	L
949746-10-1	WELLS FARGO & CO		.09/13/2016	CITIGROUP GBL MKTS/S	684.000	31.922		.0	L
97650W-10-8	WINTRUST FINANCIAL CORP		.09/07/2016	ITG INC, NEW YORK	380.000	20.828		.0	L
978097-10-3	WOLVERINE WORLD WIDE INC		.09/07/2016	ITG INC, NEW YORK	344.000	7.974		.0	L
981419-10-4	WORLD ACCEPTANCE CORP		.08/05/2016	CITIGROUP GBL MKTS/S	126.000	5.736		.0	L
601767-10-5	ALKERMES PLC		.08/03/2016	IMPERIAL CAPITAL LLC	2,800.000	137.514		.0	U
630401-10-6	ENDO INTERNATIONAL P		.08/19/2016	JEFFERIES & CO INC,	6,800.000	155.720		.0	L
873868-10-3	TAHOE RESOURCES INC	A.	.09/14/2016	M RAMSEY KING SECURI	7,011.000	96.516		.0	L
88157K-10-1	TESCO CORP	I.	.08/05/2016	CITIGROUP GBL MKTS/S	1,218.000	8.782		.0	L
806857-10-8	SCHLUMBERGER LTD COM	R.	.09/13/2016	CITIGROUP GBL MKTS/S	184.000	14.177		.0	L

E04.6

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Desig- nation or Market Indicator (a)
G0692U-10-9	AXIS CAPITAL HOLDING LTD	R	.09/14/2016	M RAMSEY KING SECURI	2,296,000	126,521		0	L
G0750C-10-8	AXALTA COATING SYSTEMS LTD	R	.08/03/2016	BTIG LLC, SAN FRANCI	5,147,000	145,640		0	L
G1991C-10-5	CARDTRONICS PLC	R	.07/01/2016	NON-BROKER TRADE	914,000	36,341		0	L
G36738-10-5	FRESH DEL MONTE PRODUCE	R	.09/14/2016	INVESTMENT TECHNOLOG	1,529,000	89,022		0	L
G51502-10-5	JOHNSON CTLS INTL PL	R	.09/06/2016	NON-BROKER TRADE	7,563,440	304,621		0	U
G5753U-11-2	MAIDEN HOLDINGS LTD	R	.08/05/2016	CITIGROUP GBL MKTS/S	3,127,000	43,382		0	L
G98294-10-4	XL GROUP LTD	R	.07/25/2016	NON-BROKER TRADE	1,225,000	46,905		0	U
H1467J-10-4	CHUBB LTD	R	.09/13/2016	CITIGROUP GBL MKTS/S	28,000	3,525		0	U
H8817H-10-0	TRANSOCEAN LTD	R	.09/13/2016	CITIGROUP GBL MKTS/S	458,000	4,217		0	L
N0139V-30-8	KONINKLIJKE AHOLD DELHAIZE NV	D	.07/18/2016	NON-BROKER TRADE	3,088,940	66,606		0	U
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					13,199,118	XXX	0	XXX
72701U-40-1	PIF ULTRSHORT DURATION BOND FUND		.09/30/2016	NON-BROKER TRADE	514,246	5,113		0	L
921909-77-6	VANGUARD TOTAL INTERNATIONAL STOCK INDEX		.09/12/2016	NON-BROKER TRADE	416,679,060	41,396,883		0	L
9299999	Subtotal - Common Stocks - Mutual Funds					41,401,996	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					54,601,114	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					54,601,114	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					54,601,114	XXX	0	XXX
9999999	Totals					121,429,839	XXX	121,175	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues6

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
36179N-2J-6	GNMA POOL MA1677		09/01/2016	PAYDOWN		117,022	117,022	121,611	121,182	0	(4,160)	0	(4,160)	0	117,022	0	0	0	2,738	02/01/2044	1
36179R-07-1	GNMA POOL MA2826		07/07/2016	VARIOUS		767,381	722,917	758,950	753,554	0	(7,202)	0	(7,202)	0	746,352	0	21,029	21,029	15,237	05/01/2045	1
36207V-Y9-4	GNMA POOL 443540		09/01/2016	PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	01/01/2028	1
36209N-SB-9	GNMA POOL 476714		09/01/2016	PAYDOWN		59	59	60	60	0	0	0	0	0	59	0	0	0	3	11/01/2028	1
36209W-6M-9	GNMA POOL 484276		09/01/2016	PAYDOWN		16	16	17	16	0	0	0	0	0	16	0	0	0	1	09/01/2028	1
3620A5-A5-8	GNMA POOL 719228		07/05/2016	VARIOUS		463,788	421,890	449,576	436,546	0	(2,413)	0	(2,413)	0	434,133	0	29,655	29,655	11,434	07/01/2040	1
3620A7-ZL-2	GNMA POOL 721747		09/01/2016	PAYDOWN		48,492	48,492	51,701	50,472	0	(1,980)	0	(1,980)	0	48,492	0	0	0	1,435	08/01/2040	1
3620AV-7L-0	GNMA POOL 741699		07/08/2016	VARIOUS		611,746	568,263	595,610	583,674	0	(2,596)	0	(2,596)	0	581,078	0	30,667	30,667	13,875	08/01/2041	1
36213D-CX-4	GNMA POOL 550986		09/01/2016	PAYDOWN		48	48	49	48	0	0	0	0	0	48	0	0	0	2	10/01/2031	1
36225A-3H-8	GNMA POOL 780813		09/01/2016	PAYDOWN		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	5	06/01/2028	1
36225B-K5-6	GNMA POOL 781216		09/01/2016	PAYDOWN		621	621	647	626	0	(5)	0	(5)	0	621	0	0	0	27	12/01/2030	1
36241K-J6-6	GNMA POOL 782085		09/01/2016	PAYDOWN		543	543	562	548	0	(5)	0	(5)	0	543	0	0	0	25	11/01/2033	1
36241K-J7-4	GNMA POOL 782086		09/01/2016	PAYDOWN		261	261	272	261	0	(3)	0	(3)	0	261	0	0	0	12	11/01/2031	1
36241K-JL-3	GNMA POOL 782067		09/01/2016	PAYDOWN		2,170	2,170	2,262	2,189	0	(19)	0	(19)	0	2,170	0	0	0	99	11/01/2032	1
36241K-JS-8	GNMA POOL 782073		09/01/2016	PAYDOWN		195	195	203	197	0	(2)	0	(2)	0	195	0	0	0	9	03/01/2032	1
36291U-SM-8	GNMA POOL 638724		09/01/2016	PAYDOWN		3,545	3,545	3,777	3,622	0	(76)	0	(76)	0	3,545	0	0	0	130	01/01/2037	1
38374L-SX-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2016	PAYDOWN		2,858	2,858	3,042	2,903	0	(45)	0	(45)	0	2,858	0	0	0	146	09/01/2035	1
38374L-SY-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2016	PAYDOWN		509	509	551	525	0	(16)	0	(16)	0	509	0	0	0	26	09/01/2035	1
38374L-SZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2016	PAYDOWN		167	167	175	169	0	(2)	0	(2)	0	167	0	0	0	8	09/01/2035	1
83162C-PH-0	UNITED STATES SMALL BUSINESS ADMINISTRAT		08/01/2016	PAYDOWN		2,291	2,291	2,291	2,291	0	0	0	0	0	2,291	0	0	0	106	02/01/2025	1
912828-03-7	UNITED STATES TREASURY NOTE/BOND		08/24/2016	NOMURA SECS, NEW YOR		704,184	700,000	696,937	0	0	200	0	200	0	697,138	0	7,046	7,046	3,490	03/31/2021	1
912828-08-6	UNITED STATES TREASURY FLOATING RATE NOT		08/24/2016	VARIOUS		1,501,069	1,500,000	1,499,927	0	0	(4)	0	(4)	0	1,499,922	0	1,146	1,146	1,814	04/30/2018	1
912828-R3-6	UNITED STATES TREASURY NOTE/BOND		09/09/2016	MORGAN STANLEY & CO		651,751	655,000	644,382	0	0	270	0	270	0	644,652	0	7,099	7,099	3,471	05/15/2026	1
912828-T6-5	UNITED STATES TREASURY NOTE/BOND		09/14/2016	GOLDMAN SACHS & CO		2,296,676	2,300,000	2,267,305	2,282,849	0	7,631	0	7,631	0	2,290,480	0	6,196	6,196	12,938	07/31/2017	1
912828-TM-2	UNITED STATES TREASURY NOTE/BOND		09/14/2016	JPMORGAN SECURITIES		2,103,849	2,105,000	2,070,554	2,090,049	0	6,296	0	6,296	0	2,096,345	0	7,504	7,504	13,701	08/31/2017	1
912828-XJ-4	UNITED STATES TREASURY NOTE/BOND		07/06/2016	NOMURA SECS, NEW YOR		2,482,809	2,480,000	2,476,512	2,477,205	0	0	0	0	0	2,478,166	0	4,644	4,644	8,045	06/30/2017	1
059999	Subtotal - Bonds - U.S. Governments					11,762,187	11,632,004	11,647,114	8,809,126	0	(3,172)	0	(3,172)	0	11,647,200	0	114,986	114,986	88,778	XXX	XXX
01F032-88-2	FANNIE MAE POOL		08/04/2016	VARIOUS		1,898,508	1,800,000	1,898,367	0	0	0	0	0	0	1,898,367	0	141	141	0	08/01/2046	1
02R032-88-7	FREDDIE MAC GOLD POOL		08/04/2016	VARIOUS		2,318,164	2,200,000	2,317,648	0	0	0	0	0	0	2,317,648	0	516	516	0	08/01/2046	1
31283H-AW-5	FHLMC POOL G00921		09/01/2016	PAYDOWN		29	29	31	29	0	0	0	0	0	29	0	0	0	1	04/01/2028	1
31283K-ZE-7	FHLMC POOL G11673		09/01/2016	PAYDOWN		4,267	4,267	4,438	4,272	0	(5)	0	(5)	0	4,267	0	0	0	170	01/01/2020	1
31283K-MQ-8	FHLMC POOL G11267		09/01/2016	PAYDOWN		1,454	1,454	1,530	1,454	0	0	0	0	0	1,454	0	0	0	61	01/01/2017	1
31283K-R6-7	FHLMC POOL G11409		09/01/2016	PAYDOWN		1,040	1,040	1,080	1,040	0	0	0	0	0	1,040	0	0	0	41	05/01/2017	1
31283K-TH-1	FHLMC POOL G11452		09/01/2016	PAYDOWN		935	935	984	935	0	0	0	0	0	935	0	0	0	40	04/01/2018	1
31283K-VA-3	FHLMC POOL G11509		09/01/2016	PAYDOWN		1,449	1,449	1,521	1,450	0	(1)	0	(1)	0	1,449	0	0	0	58	03/01/2018	1
31283K-XB-9	FHLMC POOL G11574		09/01/2016	PAYDOWN		3,702	3,702	3,832	3,705	0	(3)	0	(3)	0	3,702	0	0	0	148	02/01/2019	1
31283K-XJ-2	FHLMC POOL G11581		09/01/2016	PAYDOWN		455	455	484	455	0	0	0	0	0	455	0	0	0	21	02/01/2018	1
31288J-RK-4	FHLMC POOL C79490		09/01/2016	PAYDOWN		3,612	3,612	3,787	3,636	0	(24)	0	(24)	0	3,612	0	0	0	132	05/01/2033	1
3128F5-BZ-0	FHLMC POOL D65456		09/01/2016	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/01/2025	1
3128G5-T2-3	FHLMC POOL E89786		09/01/2016	PAYDOWN		730	730	738	730	0	0	0	0	0	730	0	0	0	29	05/01/2017	1
3128K1-MB-4	FHLMC POOL A41254		09/01/2016	PAYDOWN		835	835	808	834	0	1	0	1	0	835	0	0	0	28	01/01/2036	1
3128K2-B9-9	FHLMC POOL A41864		09/01/2016	PAYDOWN		5,083	5,083	4,917	5,073	0	9	0	9	0	5,083	0	0	0	175	01/01/2036	1
3128KR-2D-5	FHLMC POOL A61672		09/01/2016	PAYDOWN		16,962	16,962	17,111	16,973	0	(10)	0	(10)	0	16,962	0	0	0	621	05/01/2037	1
3128M1-ON-7	FHLMC POOL G11977		09/01/2016	PAYDOWN		3,448	3,448	3,484	3,450	0	(2)	0	(2)	0	3,448	0	0	0	138	05/01/2021	1
3128M1-JJ-9	FHLMC POOL G12165		09/01/2016	PAYDOWN		370	370	375	370	0	0	0	0	0	370	0	0	0	16	01/01/2019	1
3128M6-T7-3	FHLMC POOL G04774		09/01/2016	PAYDOWN		64,994	64,994	65,822	65,078	0	(85)	0	(85)	0	64,994	0	0	0	1,943	01/01/2038	1
3128M7-CQ-7	FHLMC POOL G05179		09/01/2016	PAYDOWN		39,060	39,060	41,642	39,356	0	(296)	0	(296)	0	39,060	0	0	0	1,443	01/01/2039	1
3128M9-C6-7	FHLMC POOL G06993		09/01/2016	PAYDOWN		57,471	57,471	59,988	58,985	0	(1,513)	0	(1,513)	0	57,471	0	0	0	1,305	04/01/2042	1
3128M9-R9-5	FHLMC POOL G07412		09/01/2016	PAYDOWN		19,235	19,235	20,522	0	0	(1,286)	0	(1,286)	0	19,235	0	0	0	82	06/01/2043	1
3128MJ-V5-6	FHLMC POOL G08635		09/01/2016	PAYDOWN		21,945	21,945	22,212	22,202	0	(257)	0	(257)	0	21,945	0	0	0	449	04/01/2045	1
3128MJ-WA-4	FHLMC POOL G08640		09/01/2016	PAYDOWN		472,208	472,208	470,345	470,527	0	1,681	0	1,681	0	472,208	0	0	0	9,658	05/01/2045	1
3128MJ-WJ-5	FHLMC POOL G08648		09/01/2016	PAYDOWN		30,657	30,657	31,124	31,111	0	(454)	0	(454)	0	30,657	0	0	0	628	06/01/2045	1
3128MJ-X4-7	FHLMC POOL G08698		09/01/2016	PAYDOWN		88,796	88,796	92,934	0	0	(4,138)	0	(4,138								

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
3128MJ-YN-4	FGLMC POOL G08716		09/01/2016	PAYDOWN		9,420	9,420	9,942	.0	.0	(522)	.0	(522)	.0	9,420	.0	.0	.0	.27	08/01/2046	1
3128MM-CQ-4	FHLMC POOL G18078		09/01/2016	PAYDOWN		4,394	4,394	4,251	4,388	.0	.6	.0	.6	.0	4,394	.0	.0	.0	.144	10/01/2020	1
3128MM-JD-6	FHLMC POOL G18259		09/01/2016	PAYDOWN		3,852	3,852	3,852	3,853	.0	.0	.0	.0	.0	3,852	.0	.0	.0	.141	06/01/2023	1
3128PL-E9-9	FHLMC POOL J08260		09/01/2016	PAYDOWN		5,917	5,917	6,052	5,927	.0	(10)	.0	(10)	.0	5,917	.0	.0	.0	.236	07/01/2023	1
312906-R9-3	FREDDIE MAC REMICS		09/01/2016	PAYDOWN		90	90	89	89	.0	.0	.0	.0	.0	90	.0	.0	.0	.4	09/01/2021	1
312926-2S-4	FHLMC POOL C00785		09/01/2016	PAYDOWN		232	232	239	233	.0	(1)	.0	(1)	.0	232	.0	.0	.0	.10	06/01/2029	1
312926-FV-3	FHLMC POOL C00180		09/01/2016	PAYDOWN		96	96	100	97	.0	.0	.0	.0	.0	96	.0	.0	.0	.5	11/01/2022	1
312926-RQ-1	FHLMC POOL C00495		09/01/2016	PAYDOWN		43	43	43	43	.0	.0	.0	.0	.0	43	.0	.0	.0	.2	01/01/2027	1
31292V-D3-4	FHLMC POOL C11022		09/01/2016	PAYDOWN		35	35	36	35	.0	.0	.0	.0	.0	35	.0	.0	.0	.2	08/01/2025	1
31292V-G4-9	FHLMC POOL C11119		09/01/2016	PAYDOWN		58	58	61	58	.0	.0	.0	.0	.0	58	.0	.0	.0	.3	05/01/2028	1
312930-XX-3	FGLMC POOL A84294		09/01/2016	PAYDOWN		41,012	41,012	43,069	41,296	.0	(284)	.0	(284)	.0	41,012	.0	.0	.0	1,215	02/01/2039	1
312937-CQ-6	FGLMC POOL A89979		09/01/2016	PAYDOWN		65,561	65,561	68,480	66,383	.0	(822)	.0	(822)	.0	65,561	.0	.0	.0	2,063	11/01/2039	1
312942-DE-2	FGLMC POOL A93701		09/01/2016	PAYDOWN		128,272	128,273	137,091	131,685	.0	(3,412)	.0	(3,412)	.0	128,272	.0	.0	.0	4,440	09/01/2040	1
312942-EL-5	FGLMC POOL A93739		09/01/2016	PAYDOWN		4,442	4,442	4,415	4,424	.0	.18	.0	.18	.0	4,442	.0	.0	.0	.119	12/01/2040	1
312944-EB-3	FGLMC POOL A95530		09/01/2016	PAYDOWN		20,114	20,115	19,995	20,061	.0	.54	.0	.54	.0	20,114	.0	.0	.0	.592	12/01/2040	1
312944-J2-8	FGLMC POOL A95681		09/01/2016	PAYDOWN		29,381	29,381	29,207	29,336	.0	.45	.0	.45	.0	29,381	.0	.0	.0	.872	12/01/2040	1
312944-W2-3	FGLMC POOL A96065		09/01/2016	PAYDOWN		2,424	2,424	2,409	2,419	.0	.5	.0	.5	.0	2,424	.0	.0	.0	.5	01/01/2041	1
312945-PR-3	FGLMC POOL A96732		09/01/2016	PAYDOWN		57,279	57,279	60,098	58,207	.0	(928)	.0	(928)	.0	57,279	.0	.0	.0	1,909	02/01/2041	1
312946-KG-0	FGLMC POOL A97495		09/01/2016	PAYDOWN		130,705	130,705	137,260	131,752	.0	(1,048)	.0	(1,048)	.0	130,705	.0	.0	.0	3,859	03/01/2041	1
31294K-HR-9	FHLMC POOL E01140		09/01/2016	PAYDOWN		2,945	2,945	3,043	2,946	.0	(1)	.0	(1)	.0	2,945	.0	.0	.0	.118	05/01/2017	1
312962-YH-1	FHLMC POOL B10680		09/01/2016	PAYDOWN		2,120	2,120	2,143	2,121	.0	(1)	.0	(1)	.0	2,120	.0	.0	.0	.84	11/01/2018	1
31296L-VE-8	FHLMC POOL A12413		09/01/2016	PAYDOWN		1,101	1,101	1,061	1,097	.0	.4	.0	.4	.0	1,101	.0	.0	.0	.37	08/01/2033	1
31296N-ZY-6	FHLMC POOL A14359		09/01/2016	PAYDOWN		259	259	262	260	.0	.0	.0	.0	.0	259	.0	.0	.0	.10	10/01/2033	1
31296P-VD-1	FHLMC POOL A15112		09/01/2016	PAYDOWN		6,565	6,565	6,745	6,598	.0	(33)	.0	(33)	.0	6,565	.0	.0	.0	.263	10/01/2033	1
312970-BJ-4	FHLMC POOL B17241		09/01/2016	PAYDOWN		2,679	2,679	2,734	2,682	.0	(3)	.0	(3)	.0	2,679	.0	.0	.0	.89	11/01/2019	1
31297Q-20-1	FHLMC POOL A35283		09/01/2016	PAYDOWN		4,501	4,501	4,467	4,499	.0	.2	.0	.2	.0	4,501	.0	.0	.0	.146	06/01/2035	1
31324L-SA-7	FHLMC POOL Q10841		09/01/2016	PAYDOWN		3,197	3,197	3,420	3,322	.0	(125)	.0	(125)	.0	3,197	.0	.0	.0	.75	09/01/2042	1
31324M-KM-2	FHLMC POOL Q11200		09/01/2016	PAYDOWN		2,509	2,509	2,686	2,624	.0	(115)	.0	(115)	.0	2,509	.0	.0	.0	.58	09/01/2042	1
31324N-EB-1	FGLMC POOL Q11930		09/01/2016	PAYDOWN		8,404	8,404	8,811	8,628	.0	(225)	.0	(225)	.0	8,404	.0	.0	.0	.149	10/01/2042	1
31324J-6V-9	FHLMC POOL Q16783		08/01/2016	VARIOUS	1,220,717	1,148,648	1,144,879	1,147,690	.0	.33	.0	.33	.0	1,147,723	.0	72,994	72,994	27,909	03/01/2043	1	
31324J-W9-9	FHLMC POOL Q16571		09/01/2016	PAYDOWN		2,811	2,811	2,892	2,877	.0	(66)	.0	(66)	.0	2,811	.0	.0	.0	.56	03/01/2043	1
31324L-A2-9	FHLMC POOL V80025		09/01/2016	PAYDOWN		65,630	65,630	67,342	66,860	.0	(1,230)	.0	(1,230)	.0	65,630	.0	.0	.0	1,294	04/01/2043	1
31324L-AZ-6	FGLMC POOL V80024		09/01/2016	PAYDOWN		46,969	46,969	49,002	48,376	.0	(1,407)	.0	(1,407)	.0	46,969	.0	.0	.0	933	04/01/2043	1
31324M-VC-2	FGLMC POOL Q29911		09/01/2016	PAYDOWN		42,394	42,394	44,607	44,266	.0	(1,871)	.0	(1,871)	.0	42,394	.0	.0	.0	1,004	11/01/2044	1
31324L-GS-6	FGLMC POOL Q30208		09/01/2016	PAYDOWN		24,052	24,052	25,299	25,025	.0	(973)	.0	(973)	.0	24,052	.0	.0	.0	.502	12/01/2044	1
31320M-L9-0	FHLMC POOL Q31251		09/01/2016	PAYDOWN		8,234	8,234	8,685	8,556	.0	(321)	.0	(321)	.0	8,234	.0	.0	.0	.192	02/01/2045	1
31320N-SH-8	FGLMC POOL Q32647		09/01/2016	PAYDOWN		2,384	2,384	2,477	2,455	.0	(71)	.0	(71)	.0	2,384	.0	.0	.0	.56	04/01/2045	1
31320R-QJ-2	FGLMC POOL Q34956		09/01/2016	PAYDOWN		156,184	156,184	155,769	155,788	.0	.396	.0	.396	.0	156,184	.0	.0	.0	3,126	07/01/2045	1
31335G-LZ-6	FHLMC POOL C80344		09/01/2016	PAYDOWN		.11	.11	.11	.11	.0	.0	.0	.0	.0	.11	.0	.0	.0	.1	09/01/2025	1
31335G-N2-7	FHLMC POOL C80409		09/01/2016	PAYDOWN		.77	.77	.78	.77	.0	.0	.0	.0	.0	.77	.0	.0	.0	.5	06/01/2026	1
31336W-AD-1	FHLMC POOL G11805		09/01/2016	PAYDOWN		12,016	12,016	12,154	12,021	.0	(5)	.0	(5)	.0	12,016	.0	.0	.0	443	12/01/2019	1
31336W-B9-9	FHLMC POOL G11865		09/01/2016	PAYDOWN		2,682	2,682	2,608	2,679	.0	.4	.0	.4	.0	2,682	.0	.0	.0	.88	05/01/2020	1
31368H-SF-3	FANNIE MAE REMICS		09/01/2016	PAYDOWN		163	163	168	163	.0	.0	.0	.0	.0	163	.0	.0	.0	.6	12/01/2016	1
31368H-A8-6	FNMA POOL 190031		09/01/2016	PAYDOWN		127	127	133	127	.0	.0	.0	.0	.0	127	.0	.0	.0	.7	12/01/2019	1
3136A1-QL-2	FANNIE MAE REMICS		09/01/2016	PAYDOWN		26,804	26,804	27,809	27,408	.0	(604)	.0	(604)	.0	26,804	.0	.0	.0	.626	05/01/2041	1
3136AM-KP-3	FANNIE MAE REMICS		09/01/2016	PAYDOWN		44,416	44,416	46,248	46,007	.0	(1,591)	.0	(1,591)	.0	44,416	.0	.0	.0	.897	01/01/2045	1
31371K-7F-2	FNMA POOL 254794		09/01/2016	PAYDOWN		2,564	2,564	2,592	2,567	.0	(2)	.0	(2)	.0	2,564	.0	.0	.0	.97	07/01/2033	1
31371K-NY-3	FNMA POOL 254307		09/01/2016	PAYDOWN		1,949	1,949	2,036	1,949	.0	(1)	.0	(1)	.0	1,949	.0	.0	.0	.77	05/01/2017	1
31371L-2G-3	FNMA POOL 255575		09/01/2016	PAYDOWN		3,451	3,451	3,540	3,459	.0	(8)	.0	(8)	.0	3,451	.0	.0	.0	125	01/01/2025	1
31371L-4L-0	FNMA POOL 255627		09/01/2016	PAYDOWN		1,222	1,222	1,233	1,223	.0	(1)	.0	(1)	.0	1,222	.0	.0	.0	.41	02/01/2025	1
31371L-4M-8	FNMA POOL 255628		09/01/2016	PAYDOWN		940	940	964	942	.0	(2)	.0	(2)	.0	940	.0	.0	.0	.35	02/01/2025	1
31371L-6B-0	FNMA POOL 255666		09/01/2016	PAYDOWN		4,424	4,424	4,299	4,419	.0	.5	.0	.5	.0	4,424	.0	.0	.0	.147	04/01/2020	1
31371L-DL-0	FNMA POOL 254907		09/01/2016	PAYDOWN		1,666	1,666	1,665	1,666	.0	.0	.0	.0	.0	1,666	.0	.0	.0	.56	10/01/2018	1
31376K-B3-9	FNMA POOL 357458		09/01/2016	PAYDOWN		2,201	2,201	2,160	2,200	.0	.1	.0	.1	.0	2,201	.0	.0	.0	.65	11/01/2018	1
31376K-HQ-2	FNMA POOL 357639		09/01/2016	PAYDOWN		1,600	1,600	1,590	1,599	.0	.1	.0	.1	.0	1,600	.0	.0	.0	.63	11/01/2034	1
31376K-QW-9	FNMA POOL 357869		09/01/2016	PAYDOWN		4,748	4,748	4,536	4,738	.0	.10	.0	.10	.0	4,748	.0	.0	.0	.142	07/01/2020	1

E05.1

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
31379K-XZ-1	FNMA POOL 421996		09/01/2016	PAYDOWN		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/01/2028	1
31379V-3G-2	FNMA POOL 431099		09/01/2016	PAYDOWN		21	21	22	21	0	0	0	0	0	21	0	0	0	1	06/01/2028	1
3137BH-A8-0	FREDDIE MAC REMICS		09/01/2016	PAYDOWN		44,111	44,111	45,228	45,052	0	(941)	0	(941)	0	44,111	0	0	0	746	04/01/2039	1
31381S-MT-6	FNMA POOL 469370		09/01/2016	PAYDOWN		1,361	1,361	1,379	1,363	0	(3)	0	(3)	0	1,361	0	0	0	30	12/01/2021	1
31381S-NA-6	FNMA POOL 469385		09/01/2016	PAYDOWN		5,833	5,833	5,866	5,833	0	0	0	0	0	5,833	0	0	0	122	11/01/2021	1
31381S-NX-6	FNMA POOL 469406		09/01/2016	PAYDOWN		3,523	3,523	3,595	3,537	0	(14)	0	(14)	0	3,523	0	0	0	80	10/01/2021	1
31385J-D2-1	FNMA POOL 545621		09/01/2016	PAYDOWN		4,776	4,776	5,029	4,776	0	(2)	0	(2)	0	4,776	0	0	0	206	05/01/2017	1
31385J-QU-5	FNMA POOL 545967		09/01/2016	PAYDOWN		8,934	8,934	9,124	8,936	0	(2)	0	(2)	0	8,934	0	0	0	327	10/01/2017	1
31385W-3G-2	FNMA POOL 555299		09/01/2016	PAYDOWN		431	431	457	431	0	0	0	0	0	431	0	0	0	20	11/01/2017	1
31385X-GB-7	FNMA POOL 555594		09/01/2016	PAYDOWN		78	78	77	78	0	0	0	0	0	78	0	0	0	3	07/01/2018	1
3138A2-WW-5	FNMA POOL AH1560		09/01/2016	PAYDOWN		3,372	3,372	3,388	3,377	0	(5)	0	(5)	0	3,372	0	0	0	87	01/01/2041	1
3138A6-LJ-7	FNMA POOL AH4828		09/01/2016	PAYDOWN		18,619	18,619	19,928	19,368	0	(750)	0	(750)	0	18,619	0	0	0	495	02/01/2026	1
3138A8-J4-9	FNMA POOL AH6582		09/01/2016	PAYDOWN		14,198	14,198	14,265	14,219	0	(21)	0	(21)	0	14,198	0	0	0	377	03/01/2041	1
3138A8-PD-0	FNMA POOL AH6783		09/01/2016	PAYDOWN		34,548	34,548	37,133	36,077	0	(1,529)	0	(1,529)	0	34,548	0	0	0	940	03/01/2041	1
3138AB-DE-6	FNMA POOL AH9100		09/01/2016	PAYDOWN		683	683	747	738	0	(55)	0	(55)	0	683	0	0	0	19	03/01/2041	1
3138AC-AP-2	FNMA POOL AH9913		09/01/2016	PAYDOWN		5,325	5,325	5,728	5,365	0	(60)	0	(60)	0	5,325	0	0	0	200	04/01/2041	1
3138AD-U4-5	FNMA POOL A10602		09/01/2016	PAYDOWN		178,274	178,274	190,795	180,511	0	(2,237)	0	(2,237)	0	178,274	0	0	0	4,728	05/01/2041	1
3138AE-H7-1	FNMA POOL A11153		09/01/2016	PAYDOWN		10,111	10,111	10,272	10,209	0	(98)	0	(98)	0	10,111	0	0	0	236	04/01/2041	1
3138AJ-SN-3	FNMA POOL A15024		09/01/2016	PAYDOWN		2,892	2,892	3,077	2,952	0	(61)	0	(61)	0	2,892	0	0	0	95	06/01/2041	1
3138AL-GU-5	FNMA POOL A16510		09/01/2016	PAYDOWN		236	236	237	236	0	0	0	0	0	236	0	0	0	6	07/01/2041	1
3138AL-KA-4	FNMA POOL A16588		09/01/2016	PAYDOWN		29,935	29,935	32,072	31,230	0	(1,295)	0	(1,295)	0	29,935	0	0	0	800	07/01/2026	1
3138AP-DN-5	FNMA POOL A19108		09/01/2016	PAYDOWN		6,106	6,106	6,484	6,396	0	(290)	0	(290)	0	6,106	0	0	0	143	05/01/2042	1
3138E7-JB-1	FNMA POOL AK2957		09/01/2016	PAYDOWN		122,034	122,034	125,238	123,505	0	(1,471)	0	(1,471)	0	122,034	0	0	0	2,116	04/01/2027	1
3138EH-3F-7	FNMA POOL AL1697		09/01/2016	PAYDOWN		74,458	74,458	79,483	77,331	0	(2,874)	0	(2,874)	0	74,458	0	0	0	1,980	10/01/2041	1
3138EJ-RY-6	FNMA POOL AL2302		09/01/2016	PAYDOWN		44,067	44,067	47,314	46,223	0	(2,156)	0	(2,156)	0	44,067	0	0	0	1,323	08/01/2041	1
3138EM-NR-8	FNMA POOL AL4899		09/01/2016	PAYDOWN		18,086	18,086	19,377	18,905	0	(819)	0	(819)	0	18,086	0	0	0	483	01/01/2028	1
3138EM-UW-9	FNMA POOL AL5096		09/01/2016	PAYDOWN		33,220	33,220	36,386	33,220	0	(3,166)	0	(3,166)	0	33,220	0	0	0	169	11/01/2043	1
3138EN-LE-7	FNMA POOL AL5724		09/01/2016	PAYDOWN		77,866	77,866	84,703	77,866	0	(6,838)	0	(6,838)	0	77,866	0	0	0	1,897	10/01/2044	1
3138L3-HC-2	FNMA POOL AN2926		09/01/2016	PAYDOWN		3,813	3,813	3,851	3,813	0	(38)	0	(38)	0	3,813	0	0	0	58	04/01/2023	1
3138LC-BQ-7	FNMA POOL AN0046		09/01/2016	PAYDOWN		1,654	1,654	1,670	1,654	0	(16)	0	(16)	0	1,654	0	0	0	28	10/01/2025	1
3138LR-YZ-9	FNMA POOL A01627		09/01/2016	PAYDOWN		86,667	86,667	88,942	87,271	0	(604)	0	(604)	0	86,667	0	0	0	1,350	05/01/2027	1
3138LT-WL-8	FNMA POOL A03350		09/01/2016	PAYDOWN		19,860	19,860	21,635	19,860	0	(1,775)	0	(1,775)	0	19,860	0	0	0	85	05/01/2042	1
3138LV-CH-2	FNMA POOL A05471		08/01/2016	VARIOUS		756,431	711,028	710,639	710,723	0	22	0	22	0	710,744	0	45,686	45,686	17,268	06/01/2042	1
3138MO-DJ-6	FNMA POOL A08204		09/01/2016	PAYDOWN		15,248	15,248	16,263	15,937	0	(689)	0	(689)	0	15,248	0	0	0	357	06/01/2042	1
3138NI-3G-1	FNMA POOL A09798		09/01/2016	PAYDOWN		64,045	64,045	67,407	65,723	0	(1,678)	0	(1,678)	0	64,045	0	0	0	1,452	08/01/2042	1
3138NI-CV-5	FNMA POOL AP3683		09/01/2016	PAYDOWN		16,238	16,238	17,403	17,293	0	(1,055)	0	(1,055)	0	16,238	0	0	0	455	10/01/2042	1
3138NB-HX-7	FNMA POOL AP7445		09/01/2016	PAYDOWN		71,107	71,107	77,707	77,000	0	(6,600)	0	(6,600)	0	71,107	0	0	0	390	10/01/2042	1
3138NC-FK-2	FNMA POOL AP8589		09/01/2016	PAYDOWN		1,639	1,639	1,721	1,699	0	(60)	0	(60)	0	1,639	0	0	0	33	11/01/2042	1
3138ND-WJ-7	FNMA POOL AP9648		09/01/2016	PAYDOWN		4,838	4,838	5,184	5,068	0	(230)	0	(230)	0	4,838	0	0	0	125	09/01/2042	1
3138NG-NW-1	FNMA POOL AQ1304		09/01/2016	PAYDOWN		1,537	1,537	1,607	1,577	0	(40)	0	(40)	0	1,537	0	0	0	31	10/01/2042	1
3138NX-L5-4	FNMA POOL AR1247		09/01/2016	PAYDOWN		12,108	12,108	12,710	12,549	0	(440)	0	(440)	0	12,108	0	0	0	269	01/01/2043	1
3138NY-NF-0	FNMA POOL AR1289		09/01/2016	PAYDOWN		1,852	1,852	1,947	1,922	0	(70)	0	(70)	0	1,852	0	0	0	37	12/01/2042	1
3138NY-WY-7	FNMA POOL AR2462		09/01/2016	PAYDOWN		30,807	30,807	30,451	30,519	0	289	0	289	0	30,807	0	0	0	629	01/01/2043	1
3138NO-G5-2	FNMA POOL AR2919		09/01/2016	PAYDOWN		102,791	102,791	99,767	100,384	0	2,406	0	2,406	0	102,791	0	0	0	2,169	02/01/2043	1
3138H9-HJ-2	FNMA POOL AS0232		07/22/2016	VARIOUS		632,777	592,142	616,845	606,598	0	(2,641)	0	(2,641)	0	603,957	0	28,820	28,820	15,479	08/01/2043	1
3138WA-EQ-6	FNMA POOL AS1042		09/01/2016	PAYDOWN		49,637	49,637	51,855	51,117	0	(1,479)	0	(1,479)	0	49,637	0	0	0	1,324	11/01/2043	1
3138WD-6L-0	FNMA POOL AS4474		09/01/2016	PAYDOWN		38,340	38,340	39,008	38,971	0	(631)	0	(631)	0	38,340	0	0	0	778	02/01/2045	1
3138WE-3Y-3	FNMA POOL AS5314		09/01/2016	PAYDOWN		17,115	17,115	18,679	18,065	0	(1,564)	0	(1,564)	0	17,115	0	0	0	116	07/01/2045	1
3138WE-SE-0	FNMA POOL AS5016		09/01/2016	PAYDOWN		33,985	33,985	36,065	36,065	0	(2,080)	0	(2,080)	0	33,985	0	0	0	909	05/01/2045	1
3138WF-JG-2	FNMA POOL AS5662		07/28/2016	VARIOUS		1,171,047	1,095,788	1,168,042	1,163,207	0	(16,315)	0	(16,315)	0	1,146,892	0	24,155	24,155	28,898	08/01/2045	1
3138WP-KW-3	FNMA POOL AT2108		09/01/2016	PAYDOWN		5,650	5,650	5,988	5,830	0	(188)	0	(188)	0	5,650	0	0	0	132	04/01/2043	1
3138WT-UT-1	FNMA POOL AT5993		09/01/2016	PAYDOWN		36,460	36,460	35,967	36,050	0	410	0	410	0	36,460	0	0	0	719	05/01/2043	1
3138WV-CN-9	FNMA POOL AT7276		09/01/2016	PAYDOWN		62,127	62,127	64,777	63,918	0	(1,791)	0	(1,791)	0	62,127	0	0	0	1,656	09/01/2043	1
3138WX-WJ-3	FNMA POOL AT9360		09/01/2016	PAYDOWN		4,341	4,341	4,372	4,361	0	(19)	0	(19)	0	4,341	0	0	0	101	06/01/2043	1
3138XO-Y8-5	FNMA POOL AU1634		09/01/2016	PAYDOWN		37,709	37,709	38,175	38,069	0	(360)	0	(360)	0	37,709	0	0	0	885	07/01/2043	1
3138X3-EH-1	FNMA POOL AU3735		09/01/2016	PAYDOWN		34,658	34,658	34,782	34,774	0	(116)	0	(116)	0	34,658	0	0	0	694	08/01/2043	1

E05.2

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
3138X3-XH-0	FNMA POOL AU4279		09/01/2016	PAYDOWN		91,067	91,067	93,052	.0	.0	(1,985)	.0	(1,985)	.0	91,067	.0	.0	.0	1,163	09/01/2043	1
3138X5-MT-1	FNMA POOL AU5769		09/01/2016	PAYDOWN		68,914	68,914	69,544	69,375	.0	(461)	.0	(461)	.0	68,914	.0	.0	.0	1,609	09/01/2043	1
3138XB-LH-5	FNMA POOL AV0327		09/01/2016	PAYDOWN		37,172	37,172	38,931	38,519	.0	(1,347)	.0	(1,347)	.0	37,172	.0	.0	.0	988	12/01/2043	1
3138XM-G8-7	FNMA POOL AV9222		09/01/2016	PAYDOWN		15,297	15,297	16,695	16,145	.0	(848)	.0	(848)	.0	15,296	.0	.0	.0	508	03/01/2044	1
3138XX-AT-3	FNMA POOL AW7217		09/01/2016	PAYDOWN		48,969	48,969	50,905	51,945	.0	(1,936)	.0	(1,936)	.0	48,969	.0	.0	.0	1,309	06/01/2044	1
3138Y4-FG-9	FNMA POOL AX2866		09/01/2016	PAYDOWN		52,279	52,279	55,759	54,972	.0	(2,693)	.0	(2,693)	.0	52,279	.0	.0	.0	1,562	11/01/2044	1
3138Y4-MX-4	FNMA POOL AX3073		09/01/2016	PAYDOWN		65,957	65,957	71,089	69,872	.0	(3,916)	.0	(3,916)	.0	65,957	.0	.0	.0	1,817	10/01/2044	1
3138Y6-PM-8	FNMA POOL AX4991		09/01/2016	PAYDOWN		31,436	31,436	32,821	32,579	.0	(1,143)	.0	(1,143)	.0	31,436	.0	.0	.0	734	10/01/2044	1
3138Y9-3A-4	FNMA POOL AX7992		07/08/2016	VARIOUS		628,909	585,785	622,672	614,745	.0	(5,780)	.0	(5,780)	.0	608,964	.0	19,945	19,945	14,318	11/01/2044	1
3138Y6-KZ-4	FNMA POOL AY3011		09/01/2016	PAYDOWN		33,126	33,126	34,586	34,218	.0	(1,092)	.0	(1,092)	.0	33,126	.0	.0	.0	728	01/01/2033	1
3138YH-ZZ-6	FNMA POOL AY4359		09/01/2016	PAYDOWN		37,325	37,325	39,950	39,475	.0	(2,150)	.0	(2,150)	.0	37,325	.0	.0	.0	1,052	01/01/2045	1
3138YJ-JN-7	FNMA POOL AY4768		09/01/2016	PAYDOWN		4,880	4,880	5,089	4,880	.0	(187)	.0	(187)	.0	4,880	.0	.0	.0	97	02/01/2030	1
3138YK-AJ-2	FNMA POOL 525709		09/01/2016	PAYDOWN		12,032	12,032	12,694	12,598	.0	(566)	.0	(566)	.0	12,032	.0	.0	.0	294	03/01/2045	1
3138YK-BG-7	FNMA POOL AY5438		09/01/2016	PAYDOWN		4,357	4,357	4,529	4,357	.0	(171)	.0	(171)	.0	4,357	.0	.0	.0	88	03/01/2030	1
3138YK-UP-6	FNMA POOL AY5989		09/01/2016	PAYDOWN		115,442	115,442	118,915	118,800	.0	(3,358)	.0	(3,358)	.0	115,442	.0	.0	.0	2,693	07/01/2045	1
3138YK-KN-8	FNMA POOL AY7500		09/01/2016	PAYDOWN		4,836	4,836	5,018	5,000	.0	(164)	.0	(164)	.0	4,836	.0	.0	.0	117	04/01/2045	1
3138YK-MR-5	FNMA POOL AY8467		09/01/2016	PAYDOWN		30,215	30,215	31,655	31,636	.0	(1,421)	.0	(1,421)	.0	30,215	.0	.0	.0	708	08/01/2045	1
3138YK-RB-5	FNMA POOL AY8581		09/01/2016	PAYDOWN		2,423	2,423	2,526	2,525	.0	(102)	.0	(102)	.0	2,423	.0	.0	.0	56	08/01/2045	1
3138YK-LL-4	FNMA POOL AY9330		09/01/2016	PAYDOWN		5,293	5,293	5,515	5,450	.0	(156)	.0	(156)	.0	5,293	.0	.0	.0	123	05/01/2045	1
31390E-7A-4	FNMA POOL 644489		09/01/2016	PAYDOWN		604	604	625	608	.0	(4)	.0	(4)	.0	604	.0	.0	.0	26	06/01/2032	1
31390G-Z4-2	FNMA POOL 646163		09/01/2016	PAYDOWN		190	190	201	190	.0	.0	.0	.0	.0	190	.0	.0	.0	8	07/01/2017	1
31390J-SN-2	FNMA POOL 647725		09/01/2016	PAYDOWN		1,193	1,193	1,222	1,194	.0	.0	.0	.0	.0	1,193	.0	.0	.0	47	05/01/2017	1
31390L-V7-8	FNMA POOL 649638		09/01/2016	PAYDOWN		4,032	4,032	4,228	4,079	.0	(47)	.0	(47)	.0	4,032	.0	.0	.0	210	07/01/2032	1
31390L-WX-0	FNMA POOL 649662		09/01/2016	PAYDOWN		148	148	155	148	.0	.0	.0	.0	.0	148	.0	.0	.0	7	07/01/2032	1
31390P-DC-8	FNMA POOL 651799		09/01/2016	PAYDOWN		5,052	5,052	5,227	5,081	.0	(29)	.0	(29)	.0	5,052	.0	.0	.0	195	08/01/2032	1
31390T-4B-2	FNMA POOL 656118		09/01/2016	PAYDOWN		791	791	819	797	.0	(6)	.0	(6)	.0	791	.0	.0	.0	34	09/01/2032	1
31390T-LQ-0	FNMA POOL 655635		09/01/2016	PAYDOWN		10,313	10,313	10,676	10,368	.0	(55)	.0	(55)	.0	10,313	.0	.0	.0	437	08/01/2032	1
31390T-LV-9	FNMA POOL 655640		09/01/2016	PAYDOWN		6,676	6,676	6,912	6,723	.0	(47)	.0	(47)	.0	6,676	.0	.0	.0	258	08/01/2032	1
31391C-PU-3	FNMA POOL 662935		09/01/2016	PAYDOWN		43	43	44	43	.0	.0	.0	.0	.0	43	.0	.0	.0	2	01/01/2018	1
31391D-VH-0	FNMA POOL 664112		09/01/2016	PAYDOWN		318	318	325	318	.0	.0	.0	.0	.0	318	.0	.0	.0	13	10/01/2017	1
31391D-VW-7	FNMA POOL 664125		09/01/2016	PAYDOWN		593	593	612	593	.0	.0	.0	.0	.0	593	.0	.0	.0	26	11/01/2017	1
31393L-FM-0	FHLMC STRUCTURED PASS THROUGH SECURITIES		09/01/2016	PAYDOWN		3,380	3,381	3,639	3,492	.0	(111)	.0	(111)	.0	3,380	.0	.0	.0	163	02/01/2043	1
31394B-Z7-2	FANNIE MAE TRUST 2004-W15		09/01/2016	PAYDOWN		12,358	12,358	12,712	12,435	.0	(77)	.0	(77)	.0	12,358	.0	.0	.0	568	08/01/2044	1
31397N-D7-7	FANNIE MAE REMICS		09/01/2016	PAYDOWN		24,291	24,291	25,392	24,980	.0	(689)	.0	(689)	.0	24,291	.0	.0	.0	574	11/01/2038	1
31397U-PC-7	FANNIE MAE REMICS		09/01/2016	PAYDOWN		115,430	115,430	120,624	115,829	.0	(399)	.0	(399)	.0	115,430	.0	.0	.0	3,443	06/01/2041	1
31398Q-TE-7	FREDDIE MAC REMICS		09/01/2016	PAYDOWN		79,833	79,833	80,887	80,512	.0	(679)	.0	(679)	.0	79,833	.0	.0	.0	1,275	07/01/2037	1
31400A-RE-0	FNMA POOL 681885		09/01/2016	PAYDOWN		7,803	7,803	8,040	7,845	.0	(41)	.0	(41)	.0	7,803	.0	.0	.0	321	04/01/2033	1
31400B-S7-2	FNMA POOL 682842		09/01/2016	PAYDOWN		779	779	803	785	.0	(6)	.0	(6)	.0	779	.0	.0	.0	31	04/01/2033	1
31400S-KD-0	FNMA POOL 696092		09/01/2016	PAYDOWN		39	39	40	39	.0	.0	.0	.0	.0	39	.0	.0	.0	1	04/01/2033	1
31400T-7E-1	FNMA POOL 697593		09/01/2016	PAYDOWN		1,911	1,911	1,937	1,911	.0	.0	.0	.0	.0	1,911	.0	.0	.0	64	05/01/2018	1
31400T-GU-5	FNMA POOL 696911		09/01/2016	PAYDOWN		493	493	504	495	.0	(2)	.0	(2)	.0	493	.0	.0	.0	19	04/01/2033	1
31400Y-BN-5	FNMA POOL 701245		09/01/2016	PAYDOWN		62	62	61	62	.0	.0	.0	.0	.0	62	.0	.0	.0	2	05/01/2033	1
31401C-FB-4	FNMA POOL 704062		09/01/2016	PAYDOWN		914	914	934	919	.0	(4)	.0	(4)	.0	914	.0	.0	.0	34	05/01/2033	1
31401D-ZL-4	FNMA POOL 705579		09/01/2016	PAYDOWN		2,717	2,717	2,776	2,731	.0	(14)	.0	(14)	.0	2,717	.0	.0	.0	101	05/01/2033	1
31401J-AC-2	FNMA POOL 709303		09/01/2016	PAYDOWN		2,962	2,962	2,932	2,957	.0	5	.0	5	.0	2,962	.0	.0	.0	95	07/01/2033	1
31402C-3X-8	FNMA POOL 725414		09/01/2016	PAYDOWN		3,679	3,680	3,605	3,677	.0	2	.0	2	.0	3,679	.0	.0	.0	110	05/01/2019	1
31402C-3Z-3	FNMA POOL 725416		09/01/2016	PAYDOWN		3,742	3,742	3,915	3,746	.0	(4)	.0	(4)	.0	3,742	.0	.0	.0	150	01/01/2019	1
31402C-MG-4	FNMA POOL 724959		09/01/2016	PAYDOWN		6,039	6,039	6,710	6,648	.0	(609)	.0	(609)	.0	6,039	.0	.0	.0	200	07/01/2033	1
31402C-SY-9	FNMA POOL 725135		09/01/2016	PAYDOWN		2,397	2,397	2,504	2,399	.0	(1)	.0	(1)	.0	2,397	.0	.0	.0	95	05/01/2018	1
31402C-UT-7	FNMA POOL 725194		09/01/2016	PAYDOWN		1,146	1,146	1,204	1,147	.0	(1)	.0	(1)	.0	1,146	.0	.0	.0	46	12/01/2018	1
31402C-V7-4	FNMA POOL 725238		09/01/2016	PAYDOWN		1,013	1,013	994	1,011	.0	2	.0	2	.0	1,013	.0	.0	.0	34	03/01/2034	1
31402D-FV-7	FNMA POOL 725680		09/01/2016	PAYDOWN		2,894	2,894	3,042	2,895	.0	(1)	.0	(1)	.0	2,894	.0	.0	.0	124	07/01/2017	1
31402D-LB-1	FNMA POOL 725851		09/01/2016	PAYDOWN		1,108	1,108	1,180	1,116	.0	(9)	.0	(9)	.0	1,108	.0	.0	.0	52	07/01/2034	1
31402H-4U-2	FNMA POOL 729935		09/01/2016	PAYDOWN		6,290	6,290	6,245	6,285	.0	5	.0	5	.0	6,290	.0	.0	.0	257	10/01/2033	1
31402Y-FM-1	FNMA POOL 741872		09/01/2016	PAYDOWN		697	697	684	695	.0	1	.0	1	.0	697	.0	.0	.0	22	09/01/2033	1
31402Y-NM-2	FNMA POOL 742096		09/01/2016	PAYDOWN		6,323	6,323	6,056	6,273	.0	51	.0	51	.0	6,323	.0	.0	.0	211	09/01/2033	1

E05.3

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
31403C-4X-6	FNMA POOL 745238		09/01/2016	PAYDOWN		5,674	5,674	5,741	5,677	.0	(3)	.0	(3)	.0	5,674	.0	.0	.0	226	12/01/2020	1
31403F-UM-4	FNMA POOL 747688		09/01/2016	PAYDOWN		3,623	3,623	3,640	3,624	.0	(1)	.0	(1)	.0	3,623	.0	.0	.0	142	11/01/2033	1
31403H-FR-6	FNMA POOL 749076		09/01/2016	PAYDOWN		1,457	1,457	1,491	1,465	.0	(8)	.0	(8)	.0	1,457	.0	.0	.0	58	12/01/2033	1
31403N-5G-8	FNMA POOL 754247		09/01/2016	PAYDOWN		1,990	1,990	2,052	2,002	.0	(12)	.0	(12)	.0	1,990	.0	.0	.0	79	12/01/2033	1
31403T-RV-8	FNMA POOL 757500		09/01/2016	PAYDOWN		222	222	224	222	.0	.0	.0	.0	.0	222	.0	.0	.0	7	02/01/2019	1
31403U-M6-5	FNMA POOL 758281		09/01/2016	PAYDOWN		10,014	10,014	10,285	10,063	.0	(49)	.0	(49)	.0	10,014	.0	.0	.0	373	12/01/2034	1
31403V-2Z-1	FNMA POOL 759592		09/01/2016	PAYDOWN		538	538	542	538	.0	(1)	.0	(1)	.0	538	.0	.0	.0	20	02/01/2034	1
31403W-CA-3	FNMA POOL 759765		09/01/2016	PAYDOWN		473	473	474	473	.0	.0	.0	.0	.0	473	.0	.0	.0	16	02/01/2019	1
31404D-TF-5	FNMA POOL 765650		09/01/2016	PAYDOWN		6,112	6,112	6,001	6,109	.0	3	.0	3	.0	6,112	.0	.0	.0	182	02/01/2019	1
31404E-5X-0	FNMA POOL 766862		09/01/2016	PAYDOWN		160	160	162	160	.0	.0	.0	.0	.0	160	.0	.0	.0	5	04/01/2019	1
31404J-SC-0	FNMA POOL 770115		09/01/2016	PAYDOWN		1,824	1,824	1,771	1,813	.0	10	.0	10	.0	1,824	.0	.0	.0	65	03/01/2034	1
31404N-HD-1	FNMA POOL 773428		09/01/2016	PAYDOWN		1,035	1,035	987	1,032	.0	3	.0	3	.0	1,035	.0	.0	.0	36	06/01/2034	1
31404R-RY-5	FNMA POOL 776403		09/01/2016	PAYDOWN		161	161	161	161	.0	.0	.0	.0	.0	161	.0	.0	.0	5	04/01/2019	1
31404T-WK-5	FNMA POOL 778350		09/01/2016	PAYDOWN		25	25	24	25	.0	.0	.0	.0	.0	25	.0	.0	.0	1	06/01/2034	1
31404U-JX-9	FNMA POOL 778878		09/01/2016	PAYDOWN		4,096	4,096	4,217	4,100	.0	(4)	.0	(4)	.0	4,095	.0	.0	.0	150	06/01/2019	1
31404U-V2-3	FNMA POOL 779233		09/01/2016	PAYDOWN		4,073	4,073	4,156	4,076	.0	(3)	.0	(3)	.0	4,073	.0	.0	.0	149	06/01/2019	1
31404U-V3-1	FNMA POOL 779234		09/01/2016	PAYDOWN		3,802	3,802	3,792	3,802	.0	1	.0	1	.0	3,802	.0	.0	.0	123	06/01/2019	1
31404V-AK-4	FNMA POOL 779510		09/01/2016	PAYDOWN		1,981	1,981	1,974	1,981	.0	.0	.0	.0	.0	1,981	.0	.0	.0	66	06/01/2019	1
31404V-CS-5	FNMA POOL 779581		09/01/2016	PAYDOWN		1,637	1,637	1,665	1,638	.0	(1)	.0	(1)	.0	1,637	.0	.0	.0	55	06/01/2019	1
31404V-S5-2	FNMA POOL 782740		09/01/2016	PAYDOWN		3,158	3,158	3,251	3,161	.0	(3)	.0	(3)	.0	3,158	.0	.0	.0	115	07/01/2019	1
31405E-CT-0	FNMA POOL 786782		09/01/2016	PAYDOWN		4,870	4,870	4,947	4,872	.0	(3)	.0	(3)	.0	4,870	.0	.0	.0	162	08/01/2019	1
31405E-G4-1	FNMA POOL 786919		09/01/2016	PAYDOWN		1,695	1,695	1,734	1,697	.0	(2)	.0	(2)	.0	1,695	.0	.0	.0	67	08/01/2019	1
31405G-KD-1	FNMA POOL 788792		09/01/2016	PAYDOWN		180	180	176	179	.0	.0	.0	.0	.0	180	.0	.0	.0	6	06/01/2034	1
31405U-GM-5	FNMA POOL 799504		09/01/2016	PAYDOWN		8,480	8,480	8,646	8,488	.0	(8)	.0	(8)	.0	8,480	.0	.0	.0	266	11/01/2019	1
31405U-SG-5	FNMA POOL 799819		09/01/2016	PAYDOWN		3,696	3,696	3,773	3,699	.0	(3)	.0	(3)	.0	3,696	.0	.0	.0	118	11/01/2019	1
31405W-2Y-0	FNMA POOL 801891		09/01/2016	PAYDOWN		6,257	6,257	6,041	6,247	.0	10	.0	10	.0	6,257	.0	.0	.0	216	10/01/2019	1
31405X-K2-8	FNMA POOL 802313		09/01/2016	PAYDOWN		432	432	440	433	.0	(1)	.0	(1)	.0	432	.0	.0	.0	16	11/01/2034	1
31406B-CY-4	FNMA POOL 804787		09/01/2016	PAYDOWN		3,793	3,793	3,879	3,812	.0	(19)	.0	(19)	.0	3,793	.0	.0	.0	154	01/01/2035	1
31406D-O9-4	FNMA POOL 806628		09/01/2016	PAYDOWN		73	73	74	73	.0	.0	.0	.0	.0	73	.0	.0	.0	3	12/01/2034	1
31406E-DM-3	FNMA POOL 807508		09/01/2016	PAYDOWN		547	547	559	549	.0	(2)	.0	(2)	.0	547	.0	.0	.0	20	01/01/2035	1
31406N-DR-2	FNMA POOL 814712		09/01/2016	PAYDOWN		1,538	1,538	1,547	1,540	.0	(2)	.0	(2)	.0	1,538	.0	.0	.0	58	04/01/2035	1
31406W-TB-4	FNMA POOL 822690		09/01/2016	PAYDOWN		3,492	3,492	3,335	3,488	.0	4	.0	4	.0	3,492	.0	.0	.0	103	04/01/2020	1
31406Y-T8-3	FNMA POOL 824175		09/01/2016	PAYDOWN		884	884	857	882	.0	2	.0	2	.0	884	.0	.0	.0	30	02/01/2035	1
31407A-LX-7	FNMA POOL 824842		07/01/2016	PAYDOWN		27,438	27,438	27,730	27,438	.0	.0	.0	.0	.0	27,438	.0	.0	.0	880	06/01/2035	1
31407F-VH-0	FNMA POOL 829616		09/01/2016	PAYDOWN		2,810	2,810	2,827	2,812	.0	(2)	.0	(2)	.0	2,810	.0	.0	.0	93	08/01/2035	1
31407H-DB-9	FNMA POOL 830898		09/01/2016	PAYDOWN		2,313	2,313	2,297	2,312	.0	1	.0	1	.0	2,313	.0	.0	.0	83	07/01/2035	1
31407J-ZD-7	FNMA POOL 832440		09/01/2016	PAYDOWN		2,184	2,184	2,121	2,182	.0	1	.0	1	.0	2,184	.0	.0	.0	73	08/01/2020	1
31407K-N8-8	FNMA POOL 833015		09/01/2016	PAYDOWN		558	558	565	559	.0	.0	.0	.0	.0	558	.0	.0	.0	20	09/01/2035	1
31407K-NB-1	FNMA POOL 832986		09/01/2016	PAYDOWN		231	231	233	231	.0	.0	.0	.0	.0	231	.0	.0	.0	8	09/01/2035	1
31407K-PK-9	FNMA POOL 833026		09/01/2016	PAYDOWN		3,915	3,915	3,993	3,920	.0	(5)	.0	(5)	.0	3,915	.0	.0	.0	144	09/01/2020	1
31407L-JB-4	FNMA POOL 833758		09/01/2016	PAYDOWN		60	60	59	60	.0	.0	.0	.0	.0	60	.0	.0	.0	2	09/01/2035	1
31407M-XM-2	FNMA POOL 835084		09/01/2016	PAYDOWN		495	495	498	495	.0	.0	.0	.0	.0	495	.0	.0	.0	18	07/01/2035	1
31407N-O3-0	FNMA POOL 835774		09/01/2016	PAYDOWN		20,857	20,857	21,095	20,882	.0	(25)	.0	(25)	.0	20,857	.0	.0	.0	859	08/01/2035	1
31407Q-X3-5	FNMA POOL 837798		09/01/2016	PAYDOWN		341	341	330	340	.0	1	.0	1	.0	341	.0	.0	.0	11	08/01/2035	1
31407R-S8-8	FNMA POOL 838543		09/01/2016	PAYDOWN		103	103	102	103	.0	.0	.0	.0	.0	103	.0	.0	.0	4	10/01/2035	1
31407V-LB-9	FNMA POOL 841922		09/01/2016	PAYDOWN		1,237	1,237	1,225	1,236	.0	1	.0	1	.0	1,237	.0	.0	.0	40	10/01/2035	1
31407Y-NU-9	FNMA POOL 844703		09/01/2016	PAYDOWN		4,499	4,499	4,480	4,497	.0	1	.0	1	.0	4,499	.0	.0	.0	167	12/01/2035	1
31408D-GB-4	FNMA POOL 848094		09/01/2016	PAYDOWN		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	0	10/01/2035	1
31408D-JH-8	FNMA POOL 848164		09/01/2016	PAYDOWN		13,989	13,989	13,984	13,989	.0	.0	.0	.0	.0	13,989	.0	.0	.0	455	11/01/2035	1
31408H-SW-1	FNMA POOL 852361		09/01/2016	PAYDOWN		181	181	180	181	.0	.0	.0	.0	.0	181	.0	.0	.0	7	01/01/2036	1
3140EO-6Q-3	FNMA POOL AZ8078		09/01/2016	PAYDOWN		670	670	696	670	.0	(26)	.0	(26)	.0	670	.0	.0	.0	18	08/01/2045	1
3140EO-J6-3	FNMA POOL AZ7484		09/01/2016	PAYDOWN		2,837	2,837	2,974	2,959	.0	(122)	.0	(122)	.0	2,837	.0	.0	.0	66	09/01/2045	1
3140E6-YA-4	FNMA POOL BA2504		09/01/2016	PAYDOWN		2,680	2,680	2,794	2,793	.0	(113)	.0	(113)	.0	2,680	.0	.0	.0	63	10/01/2045	1
3140E8-KQ-0	FNMA POOL BA3902		09/01/2016	PAYDOWN		2,868	2,868	2,972	2,868	.0	(104)	.0	(104)	.0	2,868	.0	.0	.0	59	12/01/2045	1
3140E8-ND-6	FNMA POOL BA3987		09/01/2016	PAYDOWN		74,317	74,317	77,917	74,317	.0	(3,600)	.0	(3,600)	.0	74,317	.0	.0	.0	1,177	02/01/2046	1
3140E8-NS-3	FNMA POOL BA4000		09/01/2016	PAYDOWN		34,808	34,808	36,450	34,808	.0	(1,642)	.0	(1,642)	.0	34,808	.0	.0	.0	401	02/01/2031	1

E05.4

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					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)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn-ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
3140EII-AQ-8	FNMA POOL BC1814		09/01/2016	PAYDOWN		2,523	2,523	2,727	.0	.0	(203)	.0	(203)	.0	2,523	.0	.0	.0	.33	04/01/2046	1
3140EY-LG-4	FNMA POOL BC3926		09/01/2016	PAYDOWN		87,343	87,343	91,505	.0	.0	(4,162)	.0	(4,162)	.0	87,343	.0	.0	.0	.969	02/01/2031	1
3140F5-HL-0	FNMA POOL BC9234		09/01/2016	PAYDOWN		3,864	3,864	4,096	.0	.0	(232)	.0	(232)	.0	3,864	.0	.0	.0	.34	05/01/2046	1
31410M-TC-4	FNMA POOL 891647		09/01/2016	PAYDOWN		4,680	4,680	4,649	4,678	.0	2	.0	2	.0	4,680	.0	.0	.0	.209	06/01/2036	1
31411J-PF-7	FNMA POOL 909522		09/01/2016	PAYDOWN		1,005	1,005	1,013	1,006	.0	.0	.0	.0	.0	1,005	.0	.0	.0	.40	02/01/2037	1
31411Y-AC-7	FNMA POOL 918103		09/01/2016	PAYDOWN		13,237	13,237	13,352	13,243	.0	(6)	.0	(6)	.0	13,237	.0	.0	.0	.467	05/01/2037	1
31412Q-HP-7	FNMA POOL 931838		09/01/2016	PAYDOWN		13,255	13,255	13,889	13,378	.0	(123)	.0	(123)	.0	13,255	.0	.0	.0	.390	08/01/2039	1
31412Q-YU-7	FNMA POOL 932323		09/01/2016	PAYDOWN		3,464	3,464	3,686	3,521	.0	(57)	.0	(57)	.0	3,464	.0	.0	.0	.104	12/01/2039	1
31412Q-YV-5	FNMA POOL 932324		09/01/2016	PAYDOWN		20,238	20,238	21,535	20,564	.0	(326)	.0	(326)	.0	20,238	.0	.0	.0	.617	12/01/2039	1
31412T-GJ-6	FNMA POOL 934101		09/01/2016	PAYDOWN		201	201	203	201	.0	.0	.0	.0	.0	201	.0	.0	.0	.8	07/01/2038	1
31415P-3Z-9	FNMA POOL 985616		09/01/2016	PAYDOWN		43,757	43,757	46,998	44,400	.0	(283)	.0	(283)	.0	43,757	.0	.0	.0	1,615	04/01/2034	1
31416J-5H-0	FNMA POOL AA1747		09/01/2016	PAYDOWN		9,726	9,726	10,191	9,747	.0	(21)	.0	(21)	.0	9,726	.0	.0	.0	.286	01/01/2039	1
31416P-VF-1	FNMA POOL AA6013		09/01/2016	PAYDOWN		8,171	8,171	8,512	8,210	.0	(39)	.0	(39)	.0	8,171	.0	.0	.0	.251	05/01/2039	1
31416T-5F-2	FNMA POOL AA9845		09/01/2016	PAYDOWN		71,203	71,203	76,204	72,811	.0	(1,608)	.0	(1,608)	.0	71,203	.0	.0	.0	2,132	08/01/2039	1
31416T-EH-7	FNMA POOL AA9139		09/01/2016	PAYDOWN		2,081	2,081	2,168	2,094	.0	(13)	.0	(13)	.0	2,081	.0	.0	.0	.68	08/01/2039	1
31416W-NA-0	FNMA POOL AB1310		09/01/2016	PAYDOWN		27,769	27,769	29,756	28,711	.0	(943)	.0	(943)	.0	27,769	.0	.0	.0	.893	07/01/2040	1
31417B-4E-4	FNMA POOL AB5320		09/01/2016	PAYDOWN		20,001	20,001	20,839	20,358	.0	(357)	.0	(357)	.0	20,001	.0	.0	.0	.334	06/01/2027	1
31417C-3V-5	FNMA POOL AB6211		09/01/2016	PAYDOWN		1,856	1,856	1,950	1,935	.0	(79)	.0	(79)	.0	1,856	.0	.0	.0	.37	08/01/2042	1
31417D-C3-5	FNMA POOL AB6389		09/01/2016	PAYDOWN		24,793	24,793	25,994	25,575	.0	(783)	.0	(783)	.0	24,793	.0	.0	.0	.510	10/01/2042	1
31417E-HH-7	FNMA POOL AB7431		09/01/2016	PAYDOWN		9,472	9,472	9,877	9,755	.0	(283)	.0	(283)	.0	9,472	.0	.0	.0	.183	12/01/2042	1
31417G-Z7-4	FNMA POOL AB9765		09/01/2016	PAYDOWN		33,799	33,799	33,234	33,317	.0	482	.0	482	.0	33,799	.0	.0	.0	.658	06/01/2043	1
31417H-KM-4	FNMA POOL AC2999		09/01/2016	PAYDOWN		13,269	13,269	13,823	13,357	.0	(87)	.0	(87)	.0	13,269	.0	.0	.0	.400	09/01/2039	1
31418B-6G-6	FNMA POOL MA2670		09/01/2016	PAYDOWN		16,749	16,749	17,378	.0	.0	(628)	.0	(628)	.0	16,749	.0	.0	.0	.92	07/01/2046	1
31418C-AF-1	FNMA POOL MA2705		09/01/2016	PAYDOWN		9,772	9,772	10,117	.0	.0	(344)	.0	(344)	.0	9,772	.0	.0	.0	.24	08/01/2046	1
31418N-EZ-9	FNMA POOL AD1051		09/01/2016	PAYDOWN		912	912	956	920	.0	(8)	.0	(8)	.0	912	.0	.0	.0	.27	02/01/2040	1
31418N-XU-9	FNMA POOL AD1590		09/01/2016	PAYDOWN		15,408	15,408	17,228	.0	.0	(1,820)	.0	(1,820)	.0	15,408	.0	.0	.0	.79	02/01/2040	1
31418Q-B5-1	FNMA POOL AD2759		09/01/2016	PAYDOWN		3,798	3,798	3,980	3,846	.0	(47)	.0	(47)	.0	3,798	.0	.0	.0	.113	08/01/2040	1
31418R-JR-3	FNMA POOL AD3871		09/01/2016	PAYDOWN		301	301	315	303	.0	(2)	.0	(2)	.0	301	.0	.0	.0	.9	07/01/2040	1
31418T-C8-8	FNMA POOL AD5494		09/01/2016	PAYDOWN		45,602	45,602	47,954	46,431	.0	(829)	.0	(829)	.0	45,602	.0	.0	.0	1,307	05/01/2040	1
31418U-EE-0	FNMA POOL AD6432		09/01/2016	PAYDOWN		5,167	5,167	5,414	5,202	.0	(35)	.0	(35)	.0	5,167	.0	.0	.0	.155	06/01/2040	1
31418U-VV-3	FNMA POOL AD6927		09/01/2016	PAYDOWN		21,820	21,820	22,731	21,946	.0	(126)	.0	(126)	.0	21,820	.0	.0	.0	.651	06/01/2040	1
31418U-WH-0	FNMA POOL AD6960		09/01/2016	PAYDOWN		3,554	3,554	3,724	3,575	.0	(22)	.0	(22)	.0	3,554	.0	.0	.0	.103	07/01/2040	1
31418V-X9-8	FNMA POOL AD7903		09/01/2016	PAYDOWN		28,438	28,438	29,626	28,662	.0	(224)	.0	(224)	.0	28,438	.0	.0	.0	.862	07/01/2040	1
31418X-KZ-0	FNMA POOL AD9311		09/01/2016	PAYDOWN		3,241	3,241	3,448	3,292	.0	(51)	.0	(51)	.0	3,241	.0	.0	.0	.90	08/01/2040	1
31418X-NA-2	FNMA POOL AD9384		09/01/2016	PAYDOWN		2,865	2,865	3,071	2,936	.0	(72)	.0	(72)	.0	2,865	.0	.0	.0	.104	09/01/2040	1
31418X-X3-7	FNMA POOL AD9697		09/01/2016	PAYDOWN		8,207	8,207	8,600	8,249	.0	(42)	.0	(42)	.0	8,207	.0	.0	.0	.263	08/01/2040	1
31419A-DT-1	FNMA POOL AE0113		09/01/2016	PAYDOWN		24,263	24,263	24,627	24,369	.0	(106)	.0	(106)	.0	24,263	.0	.0	.0	.648	07/01/2040	1
31419A-XV-4	FNMA POOL AE0691		09/01/2016	PAYDOWN		41,879	41,879	45,733	44,633	.0	(3,854)	.0	(3,854)	.0	41,879	.0	.0	.0	.796	10/01/2040	1
31419B-BT-1	FNMA POOL AE0949		09/01/2016	PAYDOWN		90,689	90,689	96,725	94,039	.0	(3,350)	.0	(3,350)	.0	90,689	.0	.0	.0	2,429	02/01/2041	1
31419D-XY-2	FNMA POOL AE3394		09/01/2016	PAYDOWN		24,628	24,628	25,906	24,922	.0	(294)	.0	(294)	.0	24,628	.0	.0	.0	.657	08/01/2025	1
31419D-YQ-8	FNMA POOL AE3418		09/01/2016	PAYDOWN		24,065	24,065	25,971	25,342	.0	(1,277)	.0	(1,277)	.0	24,065	.0	.0	.0	.726	09/01/2040	1
31419F-ND-4	FNMA POOL AE4887		09/01/2016	PAYDOWN		189,975	189,975	195,748	190,890	.0	(916)	.0	(916)	.0	189,975	.0	.0	.0	5,228	10/01/2040	1
31419J-SV-1	FNMA POOL AE7731		09/01/2016	PAYDOWN		75,941	75,941	81,930	79,248	.0	(3,307)	.0	(3,307)	.0	75,941	.0	.0	.0	2,301	11/01/2040	1
31419K-BW-4	FNMA POOL AE8152		09/01/2016	PAYDOWN		9,546	9,546	10,003	9,606	.0	(60)	.0	(60)	.0	9,546	.0	.0	.0	.285	07/01/2039	1
31419K-DQ-5	FNMA POOL AE8210		09/01/2016	PAYDOWN		68,829	68,829	67,646	68,360	.0	469	.0	469	.0	68,829	.0	.0	.0	1,583	11/01/2040	1
31419M-CB-5	FNMA POOL AE9965		09/01/2016	PAYDOWN		56,316	56,316	58,384	57,461	.0	(1,145)	.0	(1,145)	.0	56,316	.0	.0	.0	1,884	06/01/2041	1
594610-ST-0	STATE OF MICHIGAN		08/08/2016	RAYMOND JAMES/FI, SA I		1,698,150	1,500,000	1,737,190	571,419	.0	(31,748)	.0	(31,748)	.0	1,675,606	.0	22,544	22,544	65,130	09/15/2027	4FE
658262-GC-8	NORTH CAROLINA STATE EDUCATION ASSISTANC		07/25/2016	PAYDOWN		133,581	133,581	131,132	132,493	.0	1,088	.0	1,088	.0	133,581	.0	.0	.0	1,343	07/25/2025	4FE
662826-FD-3	NORTH TEXAS HIGHER EDUCATION AUTHORITY I		07/01/2016	CALL 100		17,286	17,286	17,286	17,286	.0	.0	.0	.0	.0	17,286	.0	.0	.0	.211	04/01/2040	4FE
3199999	Subtotal - Bonds - U.S. Special Revenues					16,710,676	16,019,368	16,824,599	10,108,056	0	(188,120)	0	(188,120)	0	16,495,872	0	214,801	214,801	317,449	XXX	XXX
00101J-AF-3	ADT CORP/THE		08/09/2016	GOLDMAN SACHS & CO,		89,775	95,000	84,550	85,025	1,112	712	.0	1,824	.0	86,850	.0	2,925	2,925	3,574	07/15/2022	3FE
00169Q-AB-5	AIR MEDICAL GROUP HOLDINGS		09/30/2016	NON-BROKER TRADE		1,000	1,000	998	998	.0	.0	.0	.0	.0	998	.0	.0	.0	.2	04/28/2022	4FE
00169Q-AC-3	AIR MEDICAL GROUP HOLDINGS		09/30/2016	NON-BROKER TRADE		.67	.67	.66	.66	.0	.0	.0	.0	.0	.66	.0	.1	.1	.0	04/28/2022	4FE
00216H-AB-8	ATI HOLDINGS ACQUISITION		05/31/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3	05/10/2023	4FE
00241Y-AB-0	AUDIO VISUAL SERVICES CO		09/30/2016	NON-BROKER TRADE		288	288	287	276	.0	11	.0	11	.0	287	.0	.1	.1	.0	01/24/2021	4FE
00404A-AL-3	ACADIA HEALTHCARE CO INC		07/01/2016	NON-BROKER TRADE		13,000	13,000	13,000	.0	.0	.0	.0	.0	.0	13,000	.0	.0	.0	.317	03/01/2024	4FE

E05.5

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
00507X-AC-9	ACTIVISION BLIZZARD		08/23/2016	NON-BROKER TRADE		32,470	32,470	32,632	32,470	0	0	0	0	0	32,470	0	0	0	853	10/11/2020	3FE
010392-EK-0	ALABAMA POWER CO		09/08/2016	KEYBANC CAPITAL MARK		730,444	675,000	648,560	666,271	0	1,831	0	1,831	0	668,102	0	62,342	62,342	37,284	02/15/2019	1FE
01310T-AC-3	ALBERTSON'S LLC		06/22/2016	NON-BROKER TRADE		262,680	262,680	263,500	261,564	1,116	0	0	1,116	0	262,680	0	0	0	8,326	03/21/2019	3FE
01310T-AH-2	ALBERTSON'S LLC		06/22/2016	NON-BROKER TRADE		341,799	343,870	340,981	274,062	435	218	0	653	0	341,799	0	0	0	7,929	08/25/2021	3FE
01310T-AK-5	ALBERTSON'S LLC		06/22/2016	NON-BROKER TRADE		79,052	79,798	79,000	0	0	52	0	52	0	79,052	0	0	0	2,024	12/21/2022	3FE
01310T-AL-3	ALBERTSON'S LLC		08/09/2016	NON-BROKER TRADE		62,543	62,543	62,543	0	0	0	0	0	0	62,543	0	0	0	0	06/22/2023	3FE
01310T-AM-1	ALBERTSON'S LLC		09/30/2016	VARIOUS		199	200	198	0	0	0	0	0	198	0	2	2	0	0	12/22/2022	3FE
01310T-AN-9	ALBERTSON'S LLC		09/30/2016	NON-BROKER TRADE		860	860	850	0	0	0	0	0	851	0	9	9	0	0	08/22/2021	3FE
01449H-AK-5	ALERE INC		09/30/2016	NON-BROKER TRADE		93	93	93	92	1	0	0	1	0	93	0	0	0	3	06/18/2022	4FE
01881U-AC-9	ALLIANT HOLDINGS INTERMEDI		09/30/2016	NON-BROKER TRADE		150	150	146	146	4	0	0	4	0	150	0	0	0	0	08/14/2022	4FE
01973J-AH-2	ALLISON TRANSMISSION INC		09/27/2016	NON-BROKER TRADE		100,812	100,812	101,631	100,056	756	0	0	756	0	100,812	0	0	0	0	08/23/2019	3FE
02005A-EK-0	ALLY MASTER OWNER TRUST		07/08/2016	CREDIT AGRICOLE (USA		1,704,117	1,700,000	1,699,579	1,699,579	0	108	0	108	0	1,700,000	0	4,117	4,117	14,046	06/17/2019	1FE
02376C-AS-4	AMERICAN AIRLINES INC		04/29/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	54	04/28/2023	3FE
02376E-AC-2	AMERICAN AIRLINES 2013-2 CLASS B PASS TH		07/15/2016	SINKING PAYMENT		9,276	9,276	9,492	9,447	0	(170)	0	(170)	0	9,276	0	0	0	519	07/15/2020	3FE
02474R-AB-9	ABC SUPPLY CO INC		07/05/2016	NON-BROKER TRADE		12,000	12,000	12,045	11,884	116	0	0	116	0	12,000	0	0	0	268	04/16/2020	4FE
02922X-AG-3	AMERICAN RENAL HOLDINGS		09/30/2016	NON-BROKER TRADE		620	620	613	608	8	1	0	9	0	617	0	4	4	7	09/22/2019	4FE
031162-CJ-7	AMGEN INC		09/14/2016	MORGAN STANLEY & CO		489,600	500,000	499,695	0	0	2	0	2	0	499,697	0	(10,097)	(10,097)	975	08/19/2026	2FE
03232N-AG-8	AMSURG CORP		09/30/2016	NON-BROKER TRADE		444	444	443	439	4	0	0	4	0	443	0	1	1	0	07/16/2021	3FE
03280H-AF-4	ANCESTRY.COM INC		09/30/2016	NON-BROKER TRADE		540	540	535	535	0	1	0	1	0	535	0	5	5	21	08/29/2022	4FE
03765V-AF-7	PRIME SECURITY SERVICES BOR		09/30/2016	NON-BROKER TRADE		400	400	402	400	0	0	0	0	0	402	0	0	(2)	0	05/02/2022	3FE
03852C-AT-3	ARAMARK SERVICES INC		09/30/2016	NON-BROKER TRADE		6,117	6,117	6,102	6,099	8	2	0	10	0	6,109	0	8	8	157	09/07/2019	3FE
03852C-AU-0	ARAMARK SERVICES INC		09/30/2016	NON-BROKER TRADE		679	679	674	0	0	1	0	1	0	675	0	4	4	16	02/24/2021	3FE
04649V-AG-5	ASURION LLC		09/30/2016	NON-BROKER TRADE		7,488	7,488	7,493	6,999	489	0	0	489	0	7,488	0	0	0	0	05/24/2019	4FE
04649V-AN-0	ASURION LLC		09/30/2016	NON-BROKER TRADE		420	420	418	383	35	0	0	35	0	419	0	2	2	15	08/04/2022	4FE
04822D-AB-5	ATLANTIC AVIATION FBO INC		09/30/2016	NON-BROKER TRADE		293	293	293	290	3	0	0	3	0	293	0	0	0	0	05/31/2020	3FE
05460N-AB-7	AXIALL HOLDCO INC		08/31/2016	NON-BROKER TRADE		52,533	52,533	52,270	52,051	248	25	0	273	0	52,325	0	208	208	1,424	02/27/2022	3FE
05578N-AD-2	BMC SOFTWARE FINANCE INC		09/30/2016	NON-BROKER TRADE		837	837	846	687	150	0	0	150	0	837	0	0	0	0	09/10/2020	4FE
05605L-AA-9	B2R MORTGAGE TRUST 2016-1		09/01/2016	PAYDOWN		501	501	501	0	0	0	0	0	501	0	0	0	0	1	06/01/2049	1FE
060505-OP-6	BANK OF AMERICA CORP		07/21/2016	GOLDMAN SACHS & CO,		1,168,416	1,105,000	1,117,763	1,108,684	0	(1,049)	0	(1,049)	0	1,107,635	0	60,781	60,781	41,476	12/01/2017	2FE
06051G-FJ-8	BANK OF AMERICA CORP		08/25/2016	VARIOUS		705,277	655,000	655,000	0	0	0	0	0	655,000	0	50,277	50,277	13,166	03/03/2026	2FE	
07014Q-AG-6	BASS PRO GROUP LLC		09/30/2016	NON-BROKER TRADE		183	183	183	176	7	0	0	7	0	183	0	0	0	0	06/05/2020	4FE
07387A-EG-6	BEAR STEARNS ARM TRUST 2005-9		09/01/2016	PAYDOWN		4,831	4,831	4,127	4,620	0	211	0	211	0	4,831	0	0	0	87	10/01/2035	1FM
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT		09/01/2016	PAYDOWN		127,402	127,402	114,940	120,331	0	7,070	0	7,070	0	127,402	0	0	0	6,030	09/01/2042	1FM
08579J-AJ-1	BERRY PLASTICS GROUP INC		09/30/2016	NON-BROKER TRADE		135	135	134	132	2	0	0	2	0	134	0	1	1	4	02/08/2020	3FE
08579J-AJ-4	BERRY PLASTICS GROUP INC		06/30/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	211	01/06/2021	3FE
08579J-AN-2	BERRY PLASTICS GROUP INC		09/30/2016	NON-BROKER TRADE		11,182	11,182	11,132	0	0	2	0	2	0	11,134	0	48	48	114	10/01/2022	3FE
09179F-AR-3	BU'S WHOLESALE CLUB INC		09/30/2016	NON-BROKER TRADE		700	700	697	670	29	0	0	29	0	699	0	2	2	0	09/26/2019	4FE
09214N-AD-4	BLACK KNIGHT INFOSERV LLC		09/30/2016	NON-BROKER TRADE		80	80	80	80	0	0	0	0	0	80	0	0	0	2	05/27/2022	3FE
09534D-AC-1	BLUE COAT SYSTEMS INC		08/01/2016	VARIOUS		80,927	80,927	80,595	58,744	2,053	30	0	2,083	0	80,627	0	300	300	2,672	05/26/2022	2FE
101137-AK-3	BOSTON SCIENTIFIC CORP		09/27/2016	BARCLAYS CAPITAL INC		1,132,070	1,132,070	1,173,300	1,106,548	0	(18,730)	0	(18,730)	0	1,087,817	0	44,253	44,253	72,500	01/15/2020	2FE
10330J-AL-2	BOYD GAMING CORP		09/15/2016	NON-BROKER TRADE		118,519	118,519	119,037	117,756	762	0	0	762	0	118,518	0	0	0	3,424	08/14/2020	3FE
10801X-AF-4	BRICKMAN GROUP LTD		09/30/2016	NON-BROKER TRADE		232	232	231	225	7	0	0	7	0	232	0	1	1	0	12/18/2020	4FE
12189P-AG-7	BURLINGTON NORTHERN AND SANTA FE RAILWAY		07/15/2016	SINKING PAYMENT		2	2	3	2	0	0	0	0	0	2	0	0	0	0	01/15/2021	1FE
1248EP-BM-4	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL		09/19/2016	JEFFERIES & CO INC,		85,050	81,000	81,000	0	0	0	0	0	81,000	0	4,050	4,050	2,807	02/15/2026	3FE	
12508F-AA-6	CDGJ COMMERCIAL MORTGAGE TRUST 2014-BXCH		09/15/2016	PAYDOWN		85,012	85,012	85,012	85,012	0	0	0	0	0	85,012	0	0	0	1,066	12/15/2027	1FM
12512D-AB-3	CDRH PARENT INC		07/29/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	634	07/01/2021	5FE
12512D-AG-2	CDRH PARENT INC		09/30/2016	NON-BROKER TRADE		120	120	119	94	25	0	0	25	0	119	0	1	1	0	07/01/2022	5FE
12527J-AA-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2010		09/12/2016	PAYDOWN		44,370	44,370	47,107	46,211	0	(1,841)	0	(1,841)	0	44,370	0	0	0	1,839	06/12/2020	1FE
12541H-AL-7	CHG HEALTHCARE SERVICES INC		07/29/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	158	06/07/2023	4FE
12543K-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		07/20/2016	GOLDMAN SACHS & CO,		18,325	20,000	20,000	18,975	1,025	0	0	1,025	0	20,000	0	(1,675)	(1,675)	1,352	02/01/2022	4FE
12543K-AH-6	CHS/COMMUNITY HEALTH SYS IN		09/30/2016	NON-BROKER TRADE		845	845	843	823	21	0	0	21	0	844	0	2	2	0	12/31/2019	3FE
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN		09/30/2016	NON-BROKER TRADE		1,719	1,719	1,719	1,689	29	0	0	29	0	1,719	0	0	0	0	01/27/2021	3FE
125581-GM-4	CIT GROUP INC		09/19/2016	MERRILL LYNCH PIERCE		111,044	109,000	115,404	112,183	0	(1,667)	0	(1,667)	0	110,516	0	528	528	4,648	05/15/2017	3FE
12558G-AC-9	CIT EQUIPMENT COLLATERAL 2014-VT1		09/20/2016	PAYDOWN		43,848															

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
12626J-AB-3	CPG INTERNATIONAL INC		09/30/2016	NON-BROKER TRADE		670	670	673	626	.44	.0	.0	.44	.0	670	.0	.0	.0	.0	09/30/2020	4FE
126650-BS-8	CVS PASS-THROUGH TRUST		09/10/2016	SINKING PAYMENT		7,449	7,449	9,507	9,426	.0	(1,976)	.0	(1,976)	.0	7,449	.0	.0	.0	.373	01/10/2032	2FE
13134M-BE-2	CALPINE CORP		09/30/2016	NON-BROKER TRADE		17	17	17	16	.1	.0	.0	.1	.0	17	.0	.0	.0	.0	05/27/2022	3FE
13134M-AD-3	CALPINE CONSTRUCTION FIN		09/30/2016	NON-BROKER TRADE		334	334	330	314	.18	.1	.0	.19	.0	332	.0	.2	.2	.8	05/03/2020	3FE
13389E-AK-9	CAMP INTL HOLDING CO		09/01/2016	NON-BROKER TRADE		66,415	66,665	66,331	.0	.0	.37	.0	.37	.0	66,368	.0	.47	.47	.35	08/18/2023	4FE
14068P-AG-9	CAPSUGEL HOLDINGS US INC		09/30/2016	NON-BROKER TRADE		433	433	432	.0	.0	.0	.0	.0	.0	432	.0	.1	.1	.179	08/01/2018	4FE
14313U-AC-0	CARMAX AUTO OWNER TRUST 2014-4		07/08/2016	MERRILL LYNCH PIERCE		816,624	815,000	814,924	814,959	.0	.13	.0	.13	.0	814,972	.0	1,651	1,651	5,886	11/15/2018	4FE
14880B-AE-1	CATALANT PHARMA SOLUTION		09/30/2016	NON-BROKER TRADE		461	461	463	457	.5	.0	.0	.5	.0	461	.0	.0	.0	.0	05/20/2021	4FE
15135B-AE-1	CENTENE CORP		07/13/2016	NON-BROKER TRADE		235,000	235,000	235,000	.0	.0	.0	.0	.0	235,000	.0	.0	.0	.0	5,581	02/15/2021	3FE
16117L-BC-2	CHARTER COMMUNICATIONS OPER		09/30/2016	NON-BROKER TRADE		296	296	294	291	.4	.0	.0	.4	.0	295	.0	.2	.2	.7	07/01/2020	2FE
16117L-BG-3	CHARTER COMMUNICATIONS OPER		09/30/2016	NON-BROKER TRADE		1,050	1,050	1,048	.0	.0	.0	.0	.0	1,048	.0	.2	.2	.10	01/24/2023	2FE	
16384Y-AB-3	CHEMOURS CO		09/30/2016	NON-BROKER TRADE		392	392	391	.0	.0	.0	.0	.0	391	.0	.1	.1	.0	05/12/2022	3FE	
163851-AB-4	CHEMOURS CO/THE		07/12/2016	CREDIT SUISSE, NEW Y		6,142	7,000	7,000	.0	.0	.0	.0	.0	7,000	.0	(858)	(858)	.77	05/15/2023	4FE	
171875-AD-9	CINCINNATI BELL TELEPHONE CO LLC		07/29/2016	PERSHING LLC, JERSEY		9,452	10,000	9,400	9,050	497	.13	.0	510	.0	9,560	.0	(107)	(107)	424	12/01/2028	3FE
17290X-AQ-3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2016	PAYDOWN		25,627	25,627	25,627	.0	.0	.1	.0	.1	.0	25,627	.0	.0	.0	139	04/01/2049	1FE
172967-JT-9	CITIGROUP INC		08/05/2016	CITIGROUP GBL MKTS/S		527,840	500,000	520,790	.0	.0	(223)	.0	(223)	.0	520,567	.0	7,273	7,273	3,667	06/10/2025	2FE
190749-AE-1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 20		09/01/2016	PAYDOWN		515,461	515,461	545,744	535,999	.0	(20,538)	.0	(20,538)	.0	515,461	.0	.0	.0	19,554	08/01/2048	1FM
19075D-AE-1	COBALT CMBS COMMERCIAL MORTGAGE TRUST 20		09/01/2016	PAYDOWN		7,097	7,097	7,378	.0	.0	(281)	.0	(281)	.0	7,097	.0	.0	.0	244	05/01/2046	1FM
20173Q-AE-1	COMMERCIAL MORTGAGE TRUST 2007-GG9		09/01/2016	PAYDOWN		158,056	158,056	178,702	172,819	.0	(14,763)	.0	(14,763)	.0	158,056	.0	.0	.0	6,207	03/01/2039	1FM
20337E-AN-1	COMSCOPE INC		09/30/2016	NON-BROKER TRADE		417	417	416	413	.2	.0	.0	.2	.0	416	.0	.1	.1	.12	12/29/2022	3FE
20341U-AC-3	COMMUNICATIONS SALES & LEAS		09/30/2016	NON-BROKER TRADE		449	449	440	413	28	.1	.0	29	.0	442	.0	.7	.7	17	10/24/2022	3FE
20451X-AD-1	USI INC		09/30/2016	NON-BROKER TRADE		215	215	217	208	.7	.0	.0	.7	.0	215	.0	.0	.0	.7	12/27/2019	4FE
210805-CB-1	CONTINENTAL AIRLINES 1998-1 CLASS A PASS		09/15/2016	SINKING PAYMENT		44	44	46	44	.0	.0	.0	.0	.0	44	.0	.0	.0	.3	09/15/2017	2FE
22739P-AC-0	CROSBY US ACQUISITION CORP		09/30/2016	NON-BROKER TRADE		331	331	331	258	73	.0	.0	73	.0	331	.0	.0	.0	.0	11/22/2020	5FE
23312L-AN-8	DBJPM 16-C1 MORTGAGE TRUST		09/01/2016	PAYDOWN		13,922	13,922	13,922	.0	.0	.0	.0	.0	13,922	.0	.0	.0	.0	.77	05/01/2049	1FE
23331A-BJ-7	DR HORTON INC		07/01/2016	CREDIT SUISSE, NEW Y		56,000	56,000	55,545	55,676	.0	.50	.0	.50	.0	55,726	.0	1,954	1,954	1,785	03/01/2019	3FE
23340R-AB-7	DUO FINANCE LLC		07/01/2016	NON-BROKER TRADE		217	217	216	210	.5	.0	.0	.5	.0	216	.0	.1	.1	.6	06/07/2020	4FE
23726R-AH-8	DARLING INTERNATIONAL INC		09/30/2016	NON-BROKER TRADE		367	367	366	359	.7	.0	.0	.7	.0	366	.0	.1	.1	.9	01/07/2021	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNE		09/30/2016	NON-BROKER TRADE		750	750	746	746	.1	.0	.0	.1	.0	747	.0	.3	.3	20	06/24/2021	3FE
24228H-AE-8	DEALER TIRE LLC		09/30/2016	NON-BROKER TRADE		50	50	50	.0	.0	.0	.0	.0	50	.0	.0	.0	.1	12/22/2021	4FE	
24702N-AD-2	DELL INTERNATIONAL LLC		09/07/2016	NON-BROKER TRADE		110,466	110,466	110,357	43,786	.0	.23	.0	.23	.0	110,390	.0	.76	.76	3,726	10/29/2018	2FE
24702N-AE-0	DELL INTERNATIONAL LLC		09/07/2016	NON-BROKER TRADE		464,528	464,528	463,439	463,185	.0	.211	.0	.211	.0	463,396	.0	1,132	1,132	15,802	04/29/2020	2FE
25179M-AH-6	DEVON ENERGY CORP		08/11/2016	NON-BROKER TRADE		332,310	332,310	315,570	305,867	.0	(1,104)	.0	(1,104)	.0	304,763	.0	27,547	27,547	20,265	01/15/2019	2FE
25179M-AT-0	DEVON ENERGY CORP		08/19/2016	NON-BROKER TRADE		642,323	630,000	630,414	630,544	.0	(119)	.0	(119)	.0	630,425	.0	11,898	11,898	9,608	12/15/2018	2FE
25272D-AD-1	DIAMOND RESORTS CORP		09/02/2016	NON-BROKER TRADE		199,003	199,003	200,391	196,267	2,533	.25	.0	2,558	.0	198,825	.0	.178	.178	7,517	05/09/2021	4FE
25272D-AF-6	DIAMOND RESORTS CORP		09/02/2016	NON-BROKER TRADE		66,667	66,667	65,333	65,333	.9	.164	.0	.173	.0	65,506	.0	1,160	1,160	2,518	05/09/2021	4FE
253651-AA-1	DIEBOLD INC		08/24/2016	J.P. MORGAN SECURITI		12,270	12,000	12,000	.0	.0	.0	.0	.0	12,000	.0	.270	.270	.368	04/15/2024	4FE	
25674D-AE-3	FAMILY TREE ESCROW LLC		09/23/2016	NON-BROKER TRADE		141,213	141,213	141,103	90,253	.4	.30	.0	.34	.0	141,167	.0	.46	.46	2,228	07/06/2022	3FE
25809P-AD-6	DOOSAN INFRACORE INTERNA		09/30/2016	NON-BROKER TRADE		22,564	22,564	22,459	22,282	192	.12	.0	.204	.0	22,487	.0	.77	.77	.0	05/28/2021	3FE
26817H-AC-4	DYNEGY INC		09/30/2016	NON-BROKER TRADE		463	463	446	446	.17	.0	.0	.17	.0	463	.0	.0	.0	.19	04/23/2020	3FE
26878U-AF-4	EP ENERGY LLC		08/17/2016	NON-BROKER TRADE		130,000	133,333	134,000	103,000	30,743	(85)	.0	30,658	.0	133,658	.0	(3,658)	(3,658)	3,961	04/30/2019	5FE
281380-AA-3	EDSOUTH INDENTURE NO 2 LLC		09/25/2016	PAYDOWN		24,702	24,702	24,767	24,740	.0	(38)	.0	(38)	.0	24,702	.0	.0	.0	252	09/25/2040	1FE
28471D-AD-4	ELDORADO RESORTS INC		09/30/2016	NON-BROKER TRADE		167	167	166	165	.1	.0	.0	.1	.0	166	.0	.1	.1	.5	07/23/2022	3FE
29101Q-AD-1	ENVISION HEALTHCARE CORP		09/30/2016	NON-BROKER TRADE		410	410	412	406	.4	.0	.0	.4	.0	410	.0	(1)	(1)	.0	05/25/2018	4FE
29101Q-AE-9	ENVISION HEALTHCARE CORP		09/30/2016	NON-BROKER TRADE		667	667	660	660	.0	.1	.0	.1	.0	661	.0	.6	.6	23	10/28/2022	4FE
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC		09/14/2016	SG AMERICALS SECURITI		420,690	415,000	414,618	414,712	.0	.26	.0	.26	.0	414,737	.0	5,952	5,952	14,057	03/15/2023	2FE
30283W-AB-0	FTS INTERNATIONAL INC		07/08/2016	WELLS FARGO SECURITI		17,200	43,000	12,150	12,040	.0	.891	.0	.891	.0	12,931	.0	4,269	4,269	1,881	05/01/2022	6FE
30706V-AA-3	DOLLAR TREE INC		07/27/2016	NON-BROKER TRADE		381,765	360,000	382,150	.0	.0	(385)	.0	(385)	.0	381,765	.0	.0	.0	8,395	03/01/2023	3FE
31620M-AJ-5	FIDELITY NATIONAL INFORMATION SERVICES I		08/11/2016	CITIGROUP GBL MKTS/S		342,159	340,000	338,698	339,388	.0	.164	.0	.164	.0	339,552	.0	2,607	2,607	5,686	04/15/2018	2FE
32007U-BE-8	FIRST DATA CORPORATION		09/08/2016	NON-BROKER TRADE		29,673	29,673	29,599	.0	.0	.5	.0	.5	.0	29,604	.0	.69	.69	469	03/24/2021	3FE
35671D-BD-6	FREEMONT-MCMORAN INC		07/27/2016	GOLDMAN SACHS & CO,		990,000	1,000,000	993,520	996,660	.0	.863	.0	.863	.0	997,523	.0	(7,523)	(7,523)	20,847	03/15/2018	3FE
36155J-AD-7	GCI HOLDINGS INC		09/30/2016	NON-BROKER TRADE		167	167	165	165	.0	.0	.0	.0	.0	165	.0	.1	.1	.5	02/02/2022	3FE
36159R-AK-9	GEO GROUP INC/THE		09/08/2016	RBC CAPITAL MARKETS		15,160	16,000	16,380	.0	.0	(33)	.0	(33)	.0	16,347	.0	(1,187)	(1,187)	6		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
36185M-DN-9	GMACI MORTGAGE LOAN TRUST 2006-AR1		09/01/2016	PAYDOWN		26,171	28,294	17,421	23,570	.0	4,723	.0	4,723	.0	28,294	.0	(2,123)	(2,123)	.607	04/01/2036	4FM
36192B-AX-5	GS MORTGAGE SECURITIES TRUST 2012-GC6		09/01/2016	PAYDOWN		175,880	175,880	178,511	177,733	.0	(1,852)	.0	(1,852)	.0	175,880	.0	.0	.0	3,096	01/01/2045	4FM
365556-AK-5	GARDNER DENVER INC		09/30/2016	NON-BROKER TRADE		464	464	465	464	.0	.0	.0	.0	.0	464	.0	.0	.0	15	07/30/2020	4FE
36740U-AB-8	GATES GLOBAL LLC		09/30/2016	NON-BROKER TRADE		666	666	659	623	.37	.1	.0	.38	.0	661	.0	.5	.5	.0	07/06/2021	4FE
370425-RZ-5	ALLY FINANCIAL INC		07/29/2016	BARCLAYS CAP/FIXED I		130,272	107,000	134,017	125,725	6,975	(603)	.0	6,372	.0	132,097	.0	(1,824)	(1,824)	6,468	11/01/2031	3FE
370470-AH-2	GENERAL NUTRITION CENTER		06/30/2016	NON-BROKER TRADE		37	38	37	36	.1	.0	.0	.1	.0	37	.0	.0	.0	.1	03/02/2018	3FE
37943V-BD-4	GLOBAL PAYMENTS INC		09/30/2016	NON-BROKER TRADE		250	250	249	.0	.0	.0	.0	.0	249	.0	.1	.1	.0	.4	04/22/2023	3FE
37951K-AF-3	EVERI PAYMENTS INC		06/07/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.107	12/19/2020	4FE
38723B-AB-7	GRANITE ACQUISITION INC		09/30/2016	NON-BROKER TRADE		96	96	95	85	.10	.0	.0	.10	.0	95	.0	.1	.1	.0	12/17/2021	4FE
39153V-BQ-6	GREATAMERICA LEASING RECEIVABLES		09/15/2016	PAYDOWN		157,093	157,093	157,060	157,093	.0	.0	.0	.0	.0	157,093	.0	.0	.0	930	07/15/2017	1FE
39154E-AD-3	GREATBATCH LTD		09/30/2016	NON-BROKER TRADE		367	367	364	363	.1	.0	.0	.1	.0	364	.0	.3	.3	.10	10/27/2022	4FE
404122-AN-3	HCA INC		08/15/2016	NON-BROKER TRADE		365,216	365,216	365,874	297,915	955	(85)	.0	870	.0	365,449	.0	(233)	(233)	7,573	05/01/2018	3FE
410346-AN-0	HANESBRANDS INC		09/30/2016	NON-BROKER TRADE		17	17	.0	.0	.0	.0	.0	.0	.0	17	.0	.0	.0	.0	04/29/2022	2FE
42206J-AN-2	HD SUPPLY INC		09/30/2016	NON-BROKER TRADE		667	664	664	649	.14	.0	.0	.14	.0	664	.0	.3	.3	.0	08/13/2021	4FE
42210F-AF-1	HEADWATERS INC		06/30/2016	VARIOUS		46,011	46,200	45,972	45,853	141	.16	.0	157	.0	46,011	.0	.0	.0	1,051	03/24/2022	3FE
42210F-AG-9	HEADWATERS INC		09/30/2016	NON-BROKER TRADE		201	201	200	.0	.0	.0	.0	.0	200	.0	.1	.1	.0	.0	03/24/2022	4FE
42234U-AB-9	HEARTHSIDE GROUP HOLDINGS		09/23/2016	NON-BROKER TRADE		117	117	116	114	.2	.0	.0	.2	.0	116	.0	.0	.0	.3	06/02/2021	4FE
423074-AZ-6	KRAFT HEINZ FOODS CO		08/17/2016	NON-BROKER TRADE		598,928	600,000	598,638	598,765	.0	163	.0	163	.0	598,928	.0	.0	.0	18,900	07/02/2020	2FE
423074-BP-7	KRAFT HEINZ FOODS CO		08/17/2016	NON-BROKER TRADE		598,928	600,000	598,928	598,928	.0	.0	.0	.0	.0	598,928	.0	.0	.0	2,100	07/02/2020	2FE
432836-AA-2	HILTON DOMESTIC OPERATING CO INC		09/16/2016	NON-BROKER TRADE		185,000	185,000	185,000	.0	.0	.0	.0	.0	185,000	.0	.0	.0	.0	.612	09/01/2024	3FE
432890-AC-7	HILTON WORLDWIDE FINANCE		08/18/2016	NON-BROKER TRADE		364,928	365,024	366,083	363,905	1,009	.14	.0	1,023	.0	364,928	.0	.0	.0	9,778	10/26/2021	3FE
432890-AE-3	HILTON WORLDWIDE FINANCE LLC		09/30/2016	NON-BROKER TRADE		913	913	913	.0	.0	.0	.0	.0	913	.0	.0	.0	.0	.0	10/25/2023	3FE
44701P-AV-6	HUNTSMAN INTERNATIONAL LLC		09/30/2016	NON-BROKER TRADE		667	667	669	654	.15	.0	.0	.15	.0	668	.0	(1)	(1)	1,661	09/30/2021	3FE
44701P-AY-0	HUNTSMAN INTERNATIONAL LLC		09/30/2016	NON-BROKER TRADE		500	500	497	.0	.0	.0	.0	.0	498	.0	.2	.2	.0	10	04/01/2023	3FE
447010-BD-3	HUNTSMAN INTERNATIONAL LLC		07/06/2016	DEUTSCHE BK SECS INC		13,930	14,000	14,000	.0	.0	.0	.0	.0	14,000	.0	(70)	(70)	.0	470	11/15/2022	4FE
44919P-AF-9	IAC/INTERACTIVECORP		07/29/2016	CALL 103.25		16,520	16,460	16,460	.0	.0	.0	.0	.0	16,460	.0	.60	.60	.0	128	11/30/2018	3FE
44969C-AT-7	IMS HEALTH INC		09/30/2016	NON-BROKER TRADE		817	817	821	796	.20	.0	.0	.20	.0	817	.0	.0	.0	.0	03/17/2021	3FE
45073C-AJ-9	IASIS HEALTHCARE LLC		09/30/2016	NON-BROKER TRADE		570	570	573	558	.12	.0	.0	.12	.0	570	.0	.0	.0	.20	05/03/2018	4FE
451734-AC-1	IHS INC		07/26/2016	NON-BROKER TRADE		202,468	198,000	201,499	.0	.0	(21)	.0	(21)	.0	201,478	.0	990	990	5,293	11/01/2022	3FE
45252H-AF-9	IMMUCOR INC		09/30/2016	NON-BROKER TRADE		205	205	204	195	.9	.0	.0	.9	.0	205	.0	.1	.1	.5	08/17/2018	4FE
45672J-AB-6	INEOS US FINANCE LLC		09/30/2016	NON-BROKER TRADE		343	343	345	334	.10	.0	.0	.10	.0	344	.0	(1)	(1)	.0	05/04/2018	3FE
45672J-AE-0	INEOS US FINANCE LLC		09/30/2016	NON-BROKER TRADE		17	17	16	16	.1	.0	.0	.1	.0	17	.0	.0	.0	.1	03/31/2022	3FE
46611N-AJ-2	JC PENNEY CORP INC		09/30/2016	NON-BROKER TRADE		292	292	290	.0	.0	.0	.0	.0	290	.0	.1	.1	.0	.0	06/23/2021	3FE
46613B-AE-7	J CREW GROUP INC		07/29/2016	NON-BROKER TRADE		81	81	80	52	.28	.0	.0	.28	.0	80	.0	.0	.0	.0	03/05/2021	4FE
46625H-JY-7	JPMORGAN CHASE & CO		08/25/2016	MORGAN STANLEY & CO		530,930	500,000	519,345	.0	.0	(291)	.0	(291)	.0	519,054	.0	11,876	11,876	9,149	09/11/2024	2FE
46630U-AA-2	JP MORGAN MORTGAGE TRUST 2007-A3		09/01/2016	PAYDOWN		10,664	10,659	5,995	8,974	.0	1,685	.0	1,685	.0	10,659	.0	.5	.5	197	05/01/2037	4FM
46635G-AA-8	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		07/01/2016	PAYDOWN		15,329	15,329	15,482	15,424	.0	(95)	.0	(95)	.0	15,329	.0	.0	.0	635	11/01/2043	4FM
46635G-AC-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2016	PAYDOWN		83,342	83,342	84,175	83,863	.0	(522)	.0	(522)	.0	83,342	.0	.0	.0	2,958	11/01/2043	4FM
46639Y-AL-1	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2016	PAYDOWN		39,839	39,839	39,839	39,834	.0	.5	.0	.5	.0	39,839	.0	.0	.0	203	04/01/2046	4FM
47009Y-AF-4	PHARMACEUTICAL PRODUCT D		09/30/2016	NON-BROKER TRADE		652	652	649	632	.17	.0	.0	.17	.0	649	.0	.3	.3	.7	08/18/2022	4FE
47579S-AQ-3	JELD-WEN INC		09/30/2016	NON-BROKER TRADE		200	200	199	196	.3	.0	.0	.3	.0	199	.0	.1	.1	.0	07/01/2022	4FE
48250N-AB-1	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TA		08/05/2016	STATE ST BK & TR CO/		42,575	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	2,575	2,575	.315	06/01/2026	4FE	
483007-AF-7	KAI SER ALUMINUM CORP		09/22/2016	NON-BROKER TRADE		23,000	23,000	23,000	.0	.0	.0	.0	.0	23,000	.0	.0	.0	.0	488	05/15/2024	3FE
48562R-AG-4	KAR AUCTION SERVICES INC		09/30/2016	NON-BROKER TRADE		167	167	167	167	.0	.0	.0	.0	.0	167	.0	.0	.0	.4	03/11/2021	3FE
48562R-AH-2	KAR AUCTION SERVICES INC		09/30/2016	NON-BROKER TRADE		350	350	347	.0	.0	.0	.0	.0	347	.0	.3	.3	.0	.0	03/09/2023	3FE
493915-AB-8	KIDDER PEABODY MORTGAGE ASSETS TRUST		09/01/2016	PAYDOWN		357	357	357	357	.0	.0	.0	.0	.0	357	.0	.0	.0	.16	02/01/2017	1FE
49460Y-AY-1	KINETIC CONCEPTS INC		06/30/2016	VARIOUS		518,093	524,485	515,417	273,349	8,433	1,413	.0	9,846	.0	518,097	.0	.5	.5	10,540	05/04/2018	3FE
49460Y-BC-8	KINETIC CONCEPTS INC		09/30/2016	NON-BROKER TRADE		1,448	1,448	1,436	.0	.0	.1	.0	.1	.0	1,437	.0	.11	.11	.0	11/04/2020	3FE
49865N-AB-6	KLOECKNER PENTAPLAST OF AME		09/30/2016	NON-BROKER TRADE		70	70	69	69	.1	.0	.0	.1	.0	70	.0	.0	.0	.3	04/28/2020	4FE
50105H-AE-1	KRONOS WORLDWIDE INC		09/30/2016	NON-BROKER TRADE		94	94	94	84	.9	.0	.0	.9	.0	94	.0	.0	.0	.0	02/18/2020	4FE
50177A-AF-6	LB COMMERCIAL MORTGAGE TRUST 2007-C3		09/11/2016	PAYDOWN		25,121	25,121	26,257	.0	.0	(1,136)	.0	(1,136)	.0	25,121	.0	.0	.0	695	07/11/2044	4FM
50179A-AE-7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C1		09/11/2016	PAYDOWN		878,266	878,266	920,533	918,525	.0	(40,259)	.0	(40,259)	.0	878,266	.0	.0	.0	28,318	02/11/2040	4FM
50217K-AE-9	LTS BUYER LLC		09/30/2016	NON-BROKER TRADE		487	487	490	473	.16	.0	.0	.16	.0	489	.0	(2)	(2)	.0	04/13/2020	4FE
50218K-AB-4	LIFE TIME FITNESS INC		09/30/2016	NON-BROKER TRADE		217	217	216	211	.5	.0	.0	.5	.0	216	.0	.1	.1	.7	06/10/2022	4FE

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)	
53803H-AG-5	LIVE NATION ENTERTAINMEN		09/30/2016	NON-BROKER TRADE		707	707	710	704	.3	.0	.0	.3	.0	707	.0	.0	.0	.0	.0	08/16/2020	3FE
548661-CV-7	LOWE'S COS INC		08/23/2016	GOLDMAN SACHS & CO		2,203,840	2,000,000	2,117,860	2,110,972	.0	(11,998)	.0	(11,998)	.0	2,098,974	.0	104,666	104,666	59,322	.11/15/2021	1FE	
55303K-AC-7	MGM GROWTH PROPERTIES		09/30/2016	NON-BROKER TRADE		1,333	1,333	1,330	.0	.0	.0	.0	.0	1,330	.0	.3	.3	.22	.04/25/2023	4FE		
55314N-AE-4	MKS INSTRUMENTS INC		09/30/2016	NON-BROKER TRADE		4,756	4,756	4,709	.0	.2	.0	.2	.0	4,710	.0	.45	.45	.52	.04/29/2023	3FE		
55314Y-AC-4	MICA AUTO OWNER TRUST 2014-A		09/15/2016	PAYDOWN		126,369	126,369	126,353	126,364	.0	.5	.0	.5	.0	126,369	.0	.0	.0	1,019	.12/16/2019	1FE	
55323C-AD-9	MPG HOLDCO I INC		09/30/2016	NON-BROKER TRADE		124	124	123	.0	.0	.0	.0	.0	123	.0	.0	.3	.3	.10/20/2021	3FE		
55328H-AE-1	MPH ACQUISITION HOLDINGS		09/30/2016	NON-BROKER TRADE		10,374	10,374	10,322	.0	.2	.0	.2	.0	10,325	.0	.0	.0	.161	.06/07/2023	4FE		
55336V-AB-6	MPLX LP		09/28/2016	NON-BROKER TRADE		59,606	60,000	59,563	59,565	.0	.41	.0	.41	.0	59,606	.0	.0	.0	3,694	.02/15/2023	2FE	
55336V-AH-3	MPLX LP		09/28/2016	NON-BROKER TRADE		103,097	104,000	103,031	103,033	.0	.64	.0	.64	.0	103,097	.0	.0	.0	4,163	.06/01/2025	2FE	
55342U-AC-8	MPT OPERATING PARTNERSHIP LP / MPT FINAN		08/12/2016	CALL 103.438		186,188	180,000	195,525	186,750	1,247	(2,378)	.0	(1,131)	.0	185,619	.0	569	569	9,659	.05/01/2021	3FE	
554276-AL-9	MACDERMID INC		09/30/2016	NON-BROKER TRADE		117	117	115	113	.3	.0	.0	.3	.0	116	.0	.1	.1	.5	.06/07/2020	4FE	
554276-AM-7	MACDERMID INC		09/30/2016	NON-BROKER TRADE		183	183	180	178	.2	.1	.0	.3	.0	180	.0	.3	.3	.8	.06/07/2020	4FE	
56356X-AC-3	MANITOWOC FOODSERVICE INC		09/30/2016	NON-BROKER TRADE		12,334	12,334	12,095	.0	.0	.0	.0	.0	12,106	.0	.228	.228	.0	.03/03/2023	4FE		
56523P-AD-6	KEURIG GREEN MOUNTAIN INC		09/23/2016	NON-BROKER TRADE		467	467	458	.0	.0	.1	.0	.0	459	.0	.9	.9	.4	.03/03/2023	3FE		
574599-BH-8	MASCO CORP		09/20/2016	MERRILL LYNCH PIERCE		80,325	70,000	78,225	.0	.0	(451)	.0	(451)	.0	77,774	.0	2,551	2,551	2,149	.03/15/2022	3FE	
57665R-AA-4	MATCH GROUP INC		08/16/2016	NON-BROKER TRADE		121,256	119,000	121,400	.0	.0	(144)	.0	(144)	.0	121,256	.0	.0	.0	6,024	.12/15/2022	3FE	
57665R-AD-8	MATCH GROUP INC		08/16/2016	NON-BROKER TRADE		23,000	23,000	23,000	.0	.0	.0	.0	.0	23,000	.0	.0	.0	.0	305	.06/01/2024	3FE	
58063V-AH-6	MCGRAW-HILL GLOBAL ED		06/07/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	339	.05/04/2022	4FE	
584405-AK-0	MGOC INC		09/30/2016	NON-BROKER TRADE		5,017	5,017	4,955	4,944	22	.8	.0	.30	.0	4,974	.0	44	44	.0	.07/31/2020	3FE	
59018Y-J6-9	BANK OF AMERICA CORP		07/21/2016	JPMORGAN SECURITIES		895,891	850,000	877,752	856,000	.0	(1,987)	.0	(1,987)	.0	854,013	.0	41,879	41,879	49,564	.08/28/2017	2FE	
59020J-ZH-7	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		09/01/2016	PAYDOWN		23,228	23,228	16,510	21,158	.0	.0	.0	.0	2,070	.0	.0	.0	.0	435	.12/01/2035	1FM	
59020J-AS-1	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		09/01/2016	PAYDOWN		8,662	8,662	6,678	8,051	.0	.612	.0	.612	.0	8,662	.0	.0	.0	137	.02/01/2036	1FM	
59156R-BM-9	METLIFE INC		09/19/2016	MILLENNIUM ADVISORS		665,346	660,000	630,419	.0	.0	1,720	.0	1,720	.0	632,139	.0	33,207	33,207	20,955	.03/01/2025	1FE	
591709-AL-4	T-MOBILE USA INC		09/28/2016	JEFFERIES & CO INC		154,500	150,000	158,610	154,758	.0	(1,250)	.0	(1,250)	.0	153,508	.0	992	992	8,778	.11/15/2020	3FE	
594088-AJ-5	MICHAELS STORES INC		07/29/2016	NON-BROKER TRADE		668	668	671	662	.7	.0	.0	.7	.0	668	.0	.0	.0	19	.01/28/2020	3FE	
59511F-AB-0	MICRON TECHNOLOGY INC		09/30/2016	NON-BROKER TRADE		100	100	99	.0	.0	.0	.0	.0	99	.0	.1	.1	.2	.04/26/2022	2FE		
59562T-AK-8	MIDAS INTERMEDIATE HOLDC		09/30/2016	NON-BROKER TRADE		775	775	772	.0	.0	.0	.0	.0	772	.0	.3	.3	.0	.08/18/2021	4FE		
60688B-AD-0	ML-CFC COMMERCIAL MORTGAGE TRUST 2007-8		09/01/2016	PAYDOWN		15,761	15,761	16,993	16,936	.0	(1,175)	.0	(1,175)	.0	15,761	.0	.0	.0	631	.08/01/2049	1FM	
61758F-AA-0	MORGAN STANLEY RE-REMIC TRUST 2009-GG10		09/01/2016	PAYDOWN		3,806	3,806	4,186	4,075	.0	(269)	.0	(269)	.0	3,806	.0	.0	.0	.0	.08/01/2045	1FE	
61763K-AW-4	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2016	PAYDOWN		35,860	35,860	35,859	35,859	.0	.1	.0	.1	.0	35,860	.0	.0	.0	151	.04/01/2047	1FM	
61766E-BA-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2016	PAYDOWN		23,438	23,438	23,438	.0	.0	.0	.0	.0	23,438	.0	.0	.0	.0	93	.05/01/2049	1FE	
62475P-AB-6	MUELLER WATER PRODUCTS		09/30/2016	NON-BROKER TRADE		133	133	133	133	.0	.0	.0	.0	133	.0	.0	.0	.0	.0	.11/25/2021	3FE	
62854A-AE-4	MYLAN NV	E	09/13/2016	DEUTSCHE BK SECS INC		181,679	180,000	179,798	.0	.0	.18	.0	.18	.0	179,816	.0	1,863	1,863	1,213	.06/07/2019	2FE	
629377-BJ-0	NRG ENERGY INC		09/01/2016	CALL 102.75		51,375	50,000	54,437	48,500	3,336	(461)	.0	2,875	.0	51,375	.0	.0	.0	4,125	.09/01/2020	3FE	
629377-BS-0	NRG ENERGY INC		09/01/2016	CALL 103.938		133,041	128,000	140,787	120,000	14,692	(2,142)	.0	12,550	.0	132,551	.0	490	490	8,008	.05/15/2021	4FE	
62937N-AT-4	NRG ENERGY INC		06/30/2016	NON-BROKER TRADE		278,317	278,317	278,358	63,110	1,890	(1)	.0	1,889	.0	278,323	.0	(6)	(6)	1,604	.07/01/2018	3FE	
62937N-AW-7	NRG ENERGY INC		09/30/2016	NON-BROKER TRADE		383	383	381	.0	.0	.0	.0	.0	381	.0	.2	.2	.3	.06/30/2023	3FE		
63607N-AL-8	NATIONAL FINANCIAL PARTNERS		09/30/2016	NON-BROKER TRADE		494	494	494	473	21	.0	.0	.21	.0	494	.0	.0	.0	.0	.07/01/2020	4FE	
63639M-AA-3	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		09/16/2016	PAYDOWN		278,355	278,355	278,355	278,355	.0	.0	.0	.0	.0	278,355	.0	.0	.0	3,741	.01/16/2035	1FE	
64021S-AC-3	NEIHAN MARCUS GROUP LTD LLC		07/29/2016	NON-BROKER TRADE		483	483	485	482	.57	.0	.0	.57	.0	482	.0	.0	.0	.0	.15/10/25/2020	4FE	
64110L-AG-1	NETFLIX INC		08/05/2016	JEFFERIES & CO INC		47,080	44,000	45,992	45,210	633	(112)	.0	521	.0	45,731	.0	1,349	1,349	2,382	.03/01/2024	4FE	
670001-AA-4	NOVELIS CORP		08/16/2016	BNY/MIZUHO SECURITIE		13,325	13,000	13,000	.0	.0	.0	.0	.0	13,000	.0	.325	.325	.0	.08/15/2024	4FE		
67107V-AB-8	BERLIN PACKAGING LLC		09/30/2016	NON-BROKER TRADE		423	423	421	419	.3	.0	.0	.3	.0	422	.0	.2	.2	.0	.10/01/2021	4FE	
68267Y-AA-8	ONEHAIN FINANCIAL ISSUANCE TRUST 2014-1		09/18/2016	PAYDOWN		734,269	734,269	734,254	734,129	.0	.140	.0	.140	.0	734,269	.0	.0	.0	11,849	.06/18/2024	1FE	
68268B-AA-7	ONEHAIN FINANCIAL ISSUANCE TRUST 2014-2		09/18/2016	PAYDOWN		172,771	172,771	172,555	172,561	.0	.210	.0	.210	.0	172,771	.0	.0	.0	2,946	.09/18/2024	1FE	
68276Q-AB-2	ONEX SCHUMACHER FINANCE		09/30/2016	NON-BROKER TRADE		251	251	249	246	.2	.0	.0	.2	.0	249	.0	.2	.2	.4	.07/31/2022	4FE	
69353F-AK-0	PQ CORP		05/04/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.371	.08/07/2017	4FE	
69353F-AM-6	PQ CORP		07/15/2016	NON-BROKER TRADE		66,161	66,664	66,150	.0	.0	.11	.0	.11	.0	66,161	.0	.0	.0	.0	.11/04/2022	4FE	
70757D-AM-1	PENNI NATIONAL GAMING INC		09/30/2016	NON-BROKER TRADE		498	498	501	493	.6	.0	.0	.6	.0	498	.0	.0	.0	.12	.10/30/2020	3FE	
70859W-AF-0	PENSCO AUTOMOTIVE GROUP INC		09/13/2016	MERRILL LYNCH PIERCE		156,550	155,000	155,000	155,000	.0	.0	.0	.0	.0	155,000	.0	1,550	1,550	6,596	.12/01/2024	4FE	
71579U-AB-1	PETCO ANIMAL SUPPLIES INC		07/29/2016	NON-BROKER TRADE		217	217	217	.0	.0	.0	.0	.0	217	.0	.0	.0	.0	.0	.01/26/2023	4FE	
71677H-AF-2	PETSMART INC		07/29/2016	NON-BROKER TRADE		700	700	697	681	.16	.0	.0	.16	.0	697	.0	.3	.3	15	.03/11/2022	3FE	
72347N-AM-2	PINNACLE FOODS FINANCE LLC		09/30/2016	NON-BROKER TRADE		291	291	291	.0	.0	.0	.0	.0	291	.0	.0	.0	.0	.4	.04/29/2020	3FE	
72347N-AP-5	PINNACLE FOODS FINANCE LLC																					

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
729417-AH-8	PLY GEM INDUSTRIES INC		09/30/2016	NON-BROKER TRADE		9,697	9,697	9,648	9,503	159	.4	.0	163	.0	9,666	.0	31	31	.0	01/30/2021	3FE
737446-AB-0	POST HOLDINGS INC		07/25/2016	BARCLAYS CAP/FIXED I		383,454	358,000	385,745	373,215	4,641	(3,313)	.0	1,328	.0	374,542	.0	8,911	8,911	25,009	02/15/2022	4FE
737446-AK-0	POST HOLDINGS INC		08/05/2016	BARCLAYS CAPITAL INC		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	.0	08/15/2026	4FE
737446-AF-9	POST HOLDINGS INC		08/05/2016	NON-BROKER TRADE		21,781	21,781	21,678	21,698	.0	.9	.0	9	.0	21,707	.0	74	74	560	06/02/2021	3FE
74036Y-AF-5	PRECISE ACQUISITION CORP		05/13/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/20/2022	4FE
74112C-AS-2	PRESTIGE BRANDS INC		08/31/2016	NON-BROKER TRADE		6,796	6,796	6,765	6,746	22	.3	.0	25	.0	6,771	.0	25	25	121	09/03/2021	4FE
745867-AW-1	PULTEGROUP INC		08/09/2016	VARIOUS		95,025	91,000	93,957	.0	.0	(47)	.0	(47)	.0	93,910	.0	1,115	1,115	2,046	03/01/2026	3FE
74876H-AP-0	QUINTILES TRANSNATIONAL		09/30/2016	NON-BROKER TRADE		100	100	100	100	.0	.0	.0	.0	.0	100	.0	.0	.0	.2	05/12/2022	3FE
74909H-AC-3	QUORUM HEALTH CORP		09/30/2016	NON-BROKER TRADE		417	417	408	.0	.0	.0	.0	.0	.0	409	.0	.8	.8	.3	04/29/2022	4FE
74958X-AC-8	RFMSI SERIES 2007-SA2 TRUST		09/01/2016	PAYDOWN		4,637	5,286	2,813	4,424	.0	862	.0	862	.0	5,286	.0	(649)	(649)	132	04/01/2037	1FM
75281A-AM-1	RANGE RESOURCES CORP		09/19/2016	NON-BROKER TRADE		54,739	60,000	54,300	.0	.0	439	.0	439	.0	54,739	.0	.0	.0	3,766	06/01/2021	4FE
75281A-AN-9	RANGE RESOURCES CORP		09/19/2016	NON-BROKER TRADE		231,230	289,000	226,915	.0	.0	4,315	.0	4,315	.0	231,230	.0	.0	.0	14,209	08/15/2022	4FE
75605N-AL-4	REALOGY GROUP LLC		07/21/2016	NON-BROKER TRADE		313,628	313,628	314,061	257,910	2,310	25	.0	2,335	.0	313,476	.0	152	152	6,180	03/05/2020	3FE
75884R-AQ-6	REGENCY CENTERS LP		08/12/2016	CALL 104.40458		203,589	195,000	194,078	194,833	.0	69	.0	69	.0	194,902	.0	8,687	8,687	7,542	05/15/2017	2FE
75952A-AF-4	NRG REMA LLC		07/02/2016	SINKING PAYMENT		34,049	34,049	34,389	34,049	.0	.0	.0	.0	.0	34,049	.0	.0	.0	3,145	07/02/2017	4FE
76152R-AA-4	REVOLON ESCROW CORP		08/05/2016	STATE ST BK & TR CO/		7,131	7,000	7,000	.0	.0	.0	.0	.0	7,000	.0	131	131	.7	08/01/2024	4FE	
76173F-AQ-0	REYNOLDS GROUP HOLDINGS		09/20/2016	VARIOUS		256,989	256,989	258,194	254,151	2,837	.0	.0	2,837	.0	256,989	.0	.0	.0	7,003	12/01/2018	4FE
76173F-AS-6	REYNOLDS GROUP HOLDINGS		08/08/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,323	01/21/2023	4FE
78388J-AU-0	SBA COMMUNICATIONS CORP		08/05/2016	DEUTSCHE BK SECS INC		40,100	40,000	39,671	.0	.0	.0	.0	.0	39,671	.0	429	429	.0	09/01/2024	4FE	
78404X-AF-2	SBA SENIOR FINANCE II LLC		09/30/2016	NON-BROKER TRADE		827	827	825	808	.17	.0	.0	.17	.0	826	.0	1	1	.0	03/24/2021	4FE
78413D-AB-4	SMART & FINAL STORES LLC		09/14/2016	NON-BROKER TRADE		80,025	80,000	80,000	78,800	1,200	.0	.0	1,200	.0	80,000	.0	25	25	2,370	11/15/2019	4FE
78447V-AA-6	SLM PRIVATE EDUCATION LOAN TRUST 2013-B		09/15/2016	PAYDOWN		43,642	43,642	43,642	43,642	.0	.0	.0	.0	.0	43,642	.0	.0	.0	322	07/15/2022	1FE
78454L-AN-0	SM ENERGY CO		09/07/2016	MERRILL LYNCH PIERCE		7,105	7,000	7,000	.0	.0	.0	.0	.0	7,000	.0	105	105	.0	09/15/2026	4FE	
78466D-AV-6	SS&C TECHNOLOGIES INC		09/30/2016	NON-BROKER TRADE		6,697	6,697	6,663	6,638	27	.3	.0	30	.0	6,668	.0	28	28	208	07/08/2022	3FE
785592-AP-1	SABINE PASS LIQUEFACTION LLC		08/05/2016	GOLDMAN SACHS & CO		27,810	27,000	27,000	.0	.0	.0	.0	.0	27,000	.0	810	810	247	06/30/2026	3FE	
808194-AA-2	A SCHULMAN INC		08/12/2016	MERRILL LYNCH PIERCE		85,850	85,000	85,000	81,388	3,613	.0	.0	3,613	.0	85,000	.0	850	850	4,156	06/01/2023	4FE
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIO		09/30/2016	NON-BROKER TRADE		647	647	648	590	57	.0	.0	57	.0	647	.0	.0	.0	.0	10/18/2020	4FE
816194-AT-1	SELECT MEDICAL CORP		09/30/2016	NON-BROKER TRADE		167	167	163	.0	.0	.0	.0	.0	164	.0	3	3	.3	03/03/2021	4FE	
81732L-AL-2	SEQUA CORP		09/30/2016	NON-BROKER TRADE		487	487	341	336	.0	70	.0	70	.0	406	.0	81	81	.0	06/19/2017	5FE
81760H-AB-8	SERVICEMASTER COMPANY LLC		09/30/2016	NON-BROKER TRADE		591	591	586	584	.3	.1	.0	4	.0	587	.0	4	4	.0	07/01/2021	3FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP		09/30/2016	NON-BROKER TRADE		10,371	10,371	10,347	9,982	369	.2	.0	371	.0	10,353	.0	18	18	228	05/01/2021	4FE
829229-AP-8	SINCLAIR TELEVISION GROU		09/30/2016	NON-BROKER TRADE		217	217	217	215	.2	.0	.0	2	.0	217	.0	.0	.0	.0	07/31/2021	3FE
829259-AM-2	SINCLAIR TELEVISION GROUP INC		08/05/2016	VARIOUS		237,405	228,000	232,560	228,570	2,717	(560)	.0	2,157	.0	230,727	.0	6,678	6,678	10,333	04/01/2021	4FE
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		08/30/2016	CALL 105.664		73,965	70,000	70,000	70,000	.0	.0	.0	.0	70,000	.0	3,965	3,965	3,706	11/01/2021	4FE	
83417U-AF-3	SOLARWINDS HOLDINGS INC		09/30/2016	NON-BROKER TRADE		250	250	249	.0	.0	.0	.0	.0	249	.0	.1	.1	.0	02/05/2023	4FE	
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		09/14/2016	JEFFERIES & CO (BOND		369,447	340,000	364,409	362,307	.0	(2,854)	.0	(2,854)	.0	359,453	.0	9,994	9,994	11,904	06/15/2021	2FE
84756N-AC-3	SPECTRA ENERGY PARTNERS LP		09/14/2016	WELLS FARGO SECURITI		122,274	120,000	119,795	119,884	.0	29	.0	29	.0	119,914	.0	2,360	2,360	3,481	09/25/2018	2FE
84762N-BB-6	SPECTRUM BRANDS INC		09/30/2016	NON-BROKER TRADE		11,579	11,579	11,550	11,528	24	.3	.0	27	.0	11,555	.0	24	24	.0	06/23/2022	3FE
852060-AD-4	SPRINT CAPITAL CORP		09/20/2016	JEFFERIES & CO INC		156,187	175,000	122,062	122,063	.0	1,441	.0	1,441	.0	123,503	.0	32,684	32,684	10,293	11/15/2028	4FE
85207U-AF-2	SPRINT CORP		08/08/2016	CITIGROUP GBL MKTS/S		201,600	210,000	157,710	157,710	.0	2,611	.0	2,611	.0	160,321	.0	41,279	41,279	14,976	09/15/2023	4FE
85769E-AR-2	STATION CASINOS LLC		09/30/2016	NON-BROKER TRADE		933	933	929	.0	.0	.0	.0	.0	929	.0	5	5	.0	06/08/2023	3FE	
85915J-AB-9	STERIGENICS-NORDION HOLDINGS		09/30/2016	NON-BROKER TRADE		300	300	299	291	.8	.0	.0	.8	.0	299	.0	.1	.1	.0	05/15/2022	4FE
86686B-AC-9	SUN PRODUCTS CORP		09/01/2016	NON-BROKER TRADE		21,637	21,637	21,421	20,209	1,267	25	.0	1,292	.0	21,501	.0	136	136	1,015	03/18/2020	4FE
87247E-AQ-2	TI GROUP AUTO SYSTEMS LLC		09/30/2016	NON-BROKER TRADE		150	150	149	146	.3	.0	.0	.3	.0	149	.0	1	1	.5	06/30/2022	3FE
87259B-AG-5	NO AMERICAN LIFTING HOLD		09/30/2016	NON-BROKER TRADE		184	184	180	132	49	.0	.0	49	.0	181	.0	2	2	.0	11/27/2020	5FE
87265V-AB-4	T-MOBILE USA INC		09/30/2016	NON-BROKER TRADE		1,583	1,583	1,576	1,576	.0	.1	.0	.1	.0	1,576	.0	.7	.7	.0	11/09/2022	2FE
88104L-AB-9	TERRAFORM POWER OPERATING LLC		07/21/2016	JPMORGAN SECURITIES		6,912	7,000	5,635	5,635	1,365	.0	.0	1,365	.0	7,000	.0	(88)	(88)	263	06/15/2025	5FE
88233F-AD-2	TEXAS COMP ELEC HOLD LLC		08/04/2016	NON-BROKER TRADE		451,491	451,491	450,660	451,299	.0	133	.0	133	.0	451,433	.0	59	59	13,989	11/07/2016	2FE
89334G-AP-9	TRANS UNION LLC		09/30/2016	NON-BROKER TRADE		1,072	1,072	1,070	1,039	31	.0	.0	31	.0	1,070	.0	2	2	.0	04/09/2021	4FE
89364M-BB-9	TRANSDIGM INC		09/30/2016	NON-BROKER TRADE		757	757	757	731	25	.0	.0	25	.0	757	.0	.0	.0	.0	05/14/2022	3FE
89604B-AT-5	TRIBUNE MEDIA CO		09/30/2016	NON-BROKER TRADE		785	785	783	772	11	.0	.0	11	.0	783	.0	2	2	.0	12/27/2020	3FE
90270Y-BC-2	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2		09/01/2016	PAYDOWN		43,180	43,180	43,180	43,174	.6	.0	.0	.6	.0	43,180	.0	.0	.0	224	03/01/2046	1FM
90290P-AH-7	US RENAL CARE INC		09/30/2016	NON-BROKER TRADE		167	167	165	.0	.0	.0	.0	.0	165	.0	2	2	.6			

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
907833-AE-7	UNION PACIFIC RAILROAD CO 1998 PASS THRO		08/23/2016	SINKING PAYMENT		10,377	10,377	11,827	10,381	.0	(5)	.0	(5)	.0	10,377	.0	.0	.0	.695	02/23/2019	1FE
907833-AA-0	UNION PACIFIC RAILROAD CO 2003 PASS THRO		07/02/2016	SINKING PAYMENT		15,548	15,548	15,254	15,457	.0	.91	.0	.91	.0	15,548	.0	.0	.0	.730	01/02/2024	1FE
91335P-AB-5	UNIVAR USA INC		09/30/2016	NON-BROKER TRADE		133	133	133	133	.4	.0	.0	.4	.0	133	.0	.1	.1	.4	07/01/2022	4FE
914908-AP-7	UNIVISION COMMUNICATIONS INC		08/05/2016	MERRILL LYNCH PIERCE		116,902	109,000	115,061	112,951	1,812	(721)	.0	1,091	.0	114,042	.0	2,860	2,860	6,642	09/15/2022	4FE
914908-AU-2	UNIVISION COMMUNICATIONS		09/22/2016	NON-BROKER TRADE		35	35	34	34	.0	.0	.0	.0	.0	35	.0	.1	.1	.0	03/01/2020	4FE
914908-AV-0	UNIVISION COMMUNICATIONS		09/22/2016	NON-BROKER TRADE		1,298	1,298	1,306	1,268	30	.0	.0	30	.0	1,298	.0	.0	.0	.0	03/01/2020	4FE
92532W-AA-1	VERSUM MATERIALS INC		09/21/2016	OPPENHEIMER & CO INC		26,585	26,000	26,000	.0	.0	.0	.0	.0	26,000	.0	585	585	.0	09/30/2024	3FE	
92855L-AC-0	VIZIENT INC		09/30/2016	NON-BROKER TRADE		7,058	7,058	6,847	.0	.0	.18	.0	.18	.0	6,865	.0	194	194	293	02/11/2023	4FE
92990P-AA-2	WFBS COMMERCIAL MORTGAGE TRUST 2013-C14		09/01/2016	PAYDOWN		38,365	38,365	38,384	38,380	.0	.5	.0	.5	.0	38,385	.0	.0	.0	.213	06/01/2046	1FM
92929L-AL-2	WMG ACQUISITION CORP		07/27/2016	NON-BROKER TRADE		45,114	45,115	45,284	42,614	2,615	(15)	.0	2,600	.0	45,215	.0	(100)	(100)	.885	07/01/2020	4FE
92930R-AA-0	WFBS COMMERCIAL MORTGAGE TRUST 2012-C9		09/01/2016	PAYDOWN		58,710	58,710	58,709	58,710	.0	.0	.0	.0	.0	58,710	.0	.0	.0	263	11/01/2045	1FM
92933B-AK-0	WMG ACQUISITION CORP		08/05/2016	BANK OF NEW YORK, NE		7,131	7,131	7,000	.0	.0	.0	.0	.0	7,000	.0	.131	.131	.13	08/01/2023	4FE	
92938N-AB-9	EWT HOLDINGS III CORP		09/30/2016	NON-BROKER TRADE		200	200	199	196	.4	.0	.0	.4	.0	199	.0	.1	.1	.7	01/15/2021	4FE
92938N-AF-0	EWT HOLDINGS III CORP		09/30/2016	NON-BROKER TRADE		83	83	83	.0	.0	.0	.0	.0	83	.0	.1	.1	.2	01/15/2021	4FE	
94105J-AH-2	WASTE INDUSTRIES USA INC		07/22/2016	NON-BROKER TRADE		59,317	59,382	59,333	59,159	174	(16)	.0	158	.0	59,317	.0	.0	.0	1,475	02/27/2020	4FE
94105J-AN-0	WASTE INDUSTRIES USA INC		09/30/2016	NON-BROKER TRADE		150	150	150	.0	.0	.0	.0	.0	150	.0	.0	.0	.0	02/27/2020	4FE	
949746-RT-0	WELLS FARGO & CO		09/01/2016	DEUTSCHE BK SECS INC		3,246,390	3,150,000	3,151,015	.0	.0	(228)	.0	(228)	.0	3,150,787	.0	95,603	95,603	32,695	03/04/2021	1FE
94983Y-AH-2	WELLS FARGO MORTGAGE V		09/01/2016	PAYDOWN		31,765	32,184	18,654	27,171	.0	5,013	.0	5,013	.0	32,184	.0	(419)	(419)	624	07/01/2036	1FM
95000D-BA-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2016	PAYDOWN		18,195	18,195	18,195	.0	.0	.0	.0	.0	18,195	.0	.0	.0	.6	06/01/2049	1FE	
95000G-AW-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2016	PAYDOWN		7,839	7,839	7,839	.0	.0	.0	.0	.0	7,839	.0	.0	.0	.0	.9	08/01/2049	1FE
95235L-AQ-3	WEST CORP		07/29/2016	NON-BROKER TRADE		5,758	5,758	5,785	5,655	103	.0	.0	103	.0	5,758	.0	.0	.0	141	06/30/2018	3FE
95235L-AU-4	WEST CORP		09/30/2016	NON-BROKER TRADE		300	300	298	.0	.0	.0	.0	.0	299	.0	.1	.1	.3	06/17/2023	3FE	
95235L-AV-2	WEST CORP		08/05/2016	NON-BROKER TRADE		53,465	53,331	53,066	.0	.0	.2	.0	.2	.0	53,068	.0	397	397	(13)	06/17/2021	3FE
95810D-AD-3	WESTERN DIGITAL CORP		08/26/2016	NON-BROKER TRADE		253,320	253,320	245,782	.0	.0	264	.0	264	.0	246,046	.0	7,274	7,274	4,574	04/29/2023	2FE
96208U-AK-7	WEX INC		09/30/2016	NON-BROKER TRADE		367	367	363	.0	.0	.1	.0	.1	.0	364	.0	.3	.3	.3	07/01/2023	3FE
96328D-AC-8	WHEELS SPV 2 LLC		09/20/2016	PAYDOWN		82,961	82,961	82,958	82,958	.0	.3	.0	.3	.0	82,961	.0	.0	.0	462	03/20/2023	1FE
96758D-AT-0	WIDEPENWEST FINANCE LLC		07/27/2016	NON-BROKER TRADE		19,874	19,949	19,851	.0	.0	.1	.0	.1	.0	19,852	.0	22	22	(147)	04/01/2019	4FE
97246F-AD-8	WILSONART INTERNATIONAL HLD		09/30/2016	NON-BROKER TRADE		1,034	1,034	1,013	1,006	14	.3	.0	17	.0	1,023	.0	11	11	.0	10/31/2019	4FE
98379E-AB-2	XPO LOGISTICS INC		09/20/2016	NON-BROKER TRADE		117,341	119,400	117,050	117,054	.0	287	.0	287	.0	117,341	.0	.0	.0	5,040	10/30/2021	3FE
98920U-AG-9	ZEBRA TECHNOLOGIES CORP		09/30/2016	NON-BROKER TRADE		1,091	1,091	1,085	.0	.0	.0	.0	.0	1,085	.0	.6	.6	.8	10/27/2021	3FE	
99AA00-14-0	SOLARWINDS 8/16 (USD) TL		09/20/2016	NON-BROKER TRADE		99,497	99,497	99,497	.0	.0	.0	.0	.0	99,497	.0	.0	.0	.0	.0	02/03/2023	4FE
99AA00-20-7	DAYTON POWER & LIGH		09/20/2016	NON-BROKER TRADE		66,332	66,665	66,331	.0	.0	.0	.0	.0	66,332	.0	.0	.0	.0	.0	12/31/2019	2FE
99AA10-02-4	YUM BRANDS 5/16 TLB		09/20/2016	NON-BROKER TRADE		66,352	66,664	66,331	.0	.0	.21	.0	.21	.0	66,352	.0	.0	.0	491	12/31/2019	3FE
99AA11-26-1	WEST CORP 6/16 B14 TLB		07/21/2016	NON-BROKER TRADE		53,066	53,331	53,065	.0	.0	.1	.0	.1	.0	53,066	.0	.0	.0	104	06/13/2021	3FE
99AA11-41-0	WRIGHT EXPRESS 6/16		07/25/2016	NON-BROKER TRADE		145,202	146,663	145,197	.0	.0	.6	.0	.6	.0	145,202	.0	.0	.0	.0	12/31/2019	3FE
99AA90-12-5	HANESBRANDS 4/15 TL		09/30/2016	NON-BROKER TRADE		6,583	6,583	6,583	6,583	.0	.0	.0	.0	.0	6,583	.0	.0	.0	.0	12/31/2018	2FE
99AA91-11-5	JEFFERIES FINANCE 5/15 TL		09/30/2016	NON-BROKER TRADE		166	166	165	165	.0	.0	.0	.0	.0	165	.0	.1	.1	.5	05/11/2020	4FE
99AA91-42-0	ENERGIZER 5/15 TLB		07/25/2016	VARIOUS		29,281	29,344	29,270	29,275	.0	.6	.0	.6	.0	29,281	.0	.0	.0	.731	05/20/2022	2FE
99AA93-49-1	WEST CORP 5/16 B12		07/25/2016	NON-BROKER TRADE		92,867	93,330	92,863	.0	.0	.4	.0	.4	.0	92,867	.0	.0	.0	.0	12/31/2019	3FE
99AA93-52-5	NRG ENERGY 6/16 COV-LITE TLB		07/25/2016	NON-BROKER TRADE		152,565	153,328	152,561	.0	.0	.4	.0	.4	.0	152,565	.0	.0	.0	.0	12/31/2019	3FE
99AA97-23-7	EQUINIX 11/15 (USD)		09/30/2016	NON-BROKER TRADE		67	67	66	.0	.0	.0	.0	.0	.0	67	.0	.0	.0	.0	2,11/20/2019	3FE
99AA98-88-8	HCA 2/16 B6 TLB		09/30/2016	NON-BROKER TRADE		67	67	66	.0	.0	.0	.0	.0	.0	66	.0	.0	.0	.2	12/31/2018	3FE
99AA99-59-9	MICRON TECHNOLOGY 4		09/20/2016	NON-BROKER TRADE		39,636	39,998	39,598	.0	.0	.37	.0	.37	.0	39,636	.0	.0	.0	.297	12/31/2019	2FE
99AA99-59-7	PINNACLE ENTERTAINM		09/30/2016	NON-BROKER TRADE		1,433	1,433	1,430	.0	.0	.0	.0	.0	1,430	.0	.3	.3	.8	11/24/2022	3FE	
99AA99-98-5	CHG HEALTHCARE 5/16		06/30/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	(22)	.0	(22)	.0	(22)	.0	22	22	(132)	05/16/2020	4FE
99AA00-25-5	ZUFFA 7/16 COV-LITE		08/05/2016	NON-BROKER TRADE		66,831	66,665	66,331	.0	.0	.4	.0	.4	.0	66,335	.0	496	496	(79)	07/13/2020	4FE
99AA00-32-1	ENGILITY 7/16 TLB2		09/07/2016	NON-BROKER TRADE		12,973	12,941	12,876	.0	.0	.0	.0	.0	12,876	.0	97	97	(10)	07/26/2020	4FE	
99AA09-05-8	STATION CASINOS 5/1		07/29/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,178	05/18/2020	3FE
99AA09-07-4	ADVANCE PIERRE FOOD		09/14/2016	VARIOUS		79,669	79,997	79,597	.0	.0	10	.0	10	.0	79,607	.0	63	63	26	05/26/2023	4FE
99AA09-08-2	ZEBRA 5/16 TLB		07/25/2016	VARIOUS		23,424	23,454	23,317	.0	.0	.4	.0	.4	.0	23,321	.0	.3	.3	.0	12/27/2021	3FE
99AA09-10-8	ALBERTSON'S 5/16 TL		07/25/2016	VARIOUS		341,835	343,870	341,799	.0	.0	.36	.0	.36	.0	341,835	.0	.0	.0	.0	08/25/2021	3FE
99AA09-17-3	J.C. PENNY TLB		09/20/2016	NON-BROKER TRADE		46,444	46,665	46,431	.0	.0	13	.0	13	.0	46,444	.0	.0	.0	415	06/02/2020	4FE
99AA09-23-1	US FOODS 6/16 COV-LITE TLB		07/25/2016	NON-BROKER TRADE		252,694	253,324	252,691	.0	.0	.3	.0	.3	.0	252,694	.0	.0	.0	929	06/15/2023	4FE
99AA09-86-8	LESLIE'S POOLMART 7		08/10/2016	NON-BROKER TRADE		13,400	13,333	13,266	.												

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)	
BGH318-6T-2	AIWAS AVIATION (6/10) TLB		09/12/2016	NON-BROKER TRADE		3,800	3,800	3,781	.0	.0	.4	.0	.4	.0	3,784	.0	.15	.15	.66	06/11/2018	3FE	
G2089R-AC-7	CHESAPEAKE/MULTI PACKAGING 1/14 (USD) RO		09/30/2016	NON-BROKER TRADE		483	483	486	.464	.21	.0	.0	.21	.0	485	.0	(.1)	(.1)	.16	09/30/2020	4FE	
G4123E-AC-0	GRIFOLS WORLDWIDE OPERAT		09/30/2016	NON-BROKER TRADE		809	809	801	801	.0	.1	.0	.1	.0	804	.0	.5	.5	.0	02/27/2021	3FE	
G9341J-AB-6	VERITAS 1/16 (USD)		09/30/2016	NON-BROKER TRADE		567	567	482	.0	.0	.3	.0	.3	.0	484	.0	.82	.82	.0	01/27/2023	4FE	
G9341J-AE-0	VERITAS US		09/30/2016	VARIOUS		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,768	01/27/2023	5FE	
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS		09/30/2016	NON-BROKER TRADE		1,600	1,600	1,584	1,350	.237	.1	.0	.238	.0	1,589	.0	.11	.11	.48	06/30/2021	4FE	
L6901L-AD-9	BURGER KING 5/15 TLB		09/30/2016	NON-BROKER TRADE		960	960	951	950	.2	.1	.0	.3	.0	953	.0	.7	.7	.48	12/10/2021	4FE	
552704-AB-4	MEG ENERGY CORP	A	07/11/2016	JEFFERIES & CO INC		70,325	92,000	96,095	63,020	31,512	(288)	.0	31,224	.0	94,244	.0	(23,919)	(23,919)	5,594	01/30/2023	5FE	
67001B-AQ-6	NOVELIS INC	A	09/30/2016	NON-BROKER TRADE		250	250	249	238	.11	.0	.0	.11	.0	249	.0	.1	.1	.8	06/02/2022	3FE	
99AA00-59-5	TRADER 8/16 TL	A	08/10/2016	NON-BROKER TRADE		26,599	26,666	26,533	.0	.0	.0	.0	.0	.0	26,532	.0	.67	.67	.0	08/09/2023	4FE	
99AA44-00-0	GFL ENVIRONMENTAL 9/16 (USD) TLB	A	09/28/2016	NON-BROKER TRADE		13,300	13,333	13,266	.0	.0	.0	.0	.0	.0	13,266	.0	.33	.33	.0	09/12/2020	3FE	
C9413P-AU-7	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	09/21/2016	NON-BROKER TRADE		999	999	994	959	.36	.1	.0	.37	.0	995	.0	.4	.4	.31	04/01/2022	3FE	
C0458W-AC-7	ATRIUM INNOVATIONS INC	A	09/30/2016	NON-BROKER TRADE		150	150	149	138	.11	.0	.0	.11	.0	150	.0	.0	.0	.0	02/15/2021	4FE	
C2620K-AK-4	CONCORDIA 10/15 (US	A	09/30/2016	NON-BROKER TRADE		267	267	252	252	.0	.2	.0	.2	.0	254	.0	.12	.12	.0	10/21/2021	4FE	
12594K-AA-0	QIH INDUSTRIAL NV	F	08/05/2016	JEFFERIES & CO INC		27,203	27,000	27,000	.0	.0	.0	.0	.0	.0	27,000	.0	.203	.203	.0	08/15/2023	3FE	
17186H-AA-0	COMPRESS NV	F	09/26/2016	MERRILL LYNCH PIERCE		8,360	8,000	8,320	7,680	.616	.0	.0	.616	.0	8,259	.0	100	100	.557	04/01/2022	4FE	
36164N-FF-7	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	F	07/05/2016	NON-BROKER TRADE		787,597	810,000	784,295	785,169	.0	2,429	.0	2,429	.0	787,597	.0	.0	.0	13,121	11/15/2020	1FE	
49865N-AE-0	KP GERMAN ERSTE GMBH	F	09/30/2016	NON-BROKER TRADE		30	30	30	30	.0	.0	.0	.0	.0	30	.0	.0	.0	.1	04/28/2020	4FE	
561233-AD-9	MALLINCKRODT INTERNATIONAL FINANCE SA /	F	07/20/2016	JEFFERIES & CO INC		67,534	69,000	65,550	65,550	3,450	.0	.0	3,450	.0	69,000	.0	(1,466)	(1,466)	3,245	10/15/2023	4FE	
58951W-AE-6	MERGERMARKET USA INC	R	08/09/2016	NON-BROKER TRADE		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	144	01/29/2022	5FE	
67053N-AD-6	NUMERICABLE-SFR SAS	F	07/29/2016	NON-BROKER TRADE		308	308	307	293	.13	.0	.0	.13	.0	307	.0	.1	.1	.0	07/29/2022	4FE	
67053N-AG-9	NUMERICABLE-SFR SA	F	07/29/2016	NON-BROKER TRADE		650	650	643	.0	.0	.0	.0	.0	.0	644	.0	.6	.6	.7	01/15/2024	4FE	
72812N-AB-2	PLAYA RESORTS HOLDING B.V.	F	09/30/2016	NON-BROKER TRADE		74	74	75	71	.3	.0	.0	.3	.0	74	.0	.4	.4	.0	08/09/2019	4FE	
761679-AC-3	REXEL SA	F	08/09/2016	MERRILL LYNCH PIERCE		220,215	212,000	212,022	212,046	.0	(8)	.0	(8)	.0	212,039	.0	8,176	8,176	7,327	06/15/2020	3FE	
78466D-AW-4	SS&C EUROPEAN HOLDINGS SARL	F	09/30/2016	NON-BROKER TRADE		3,221	3,221	3,205	3,193	.13	.1	.0	.14	.0	3,207	.0	.14	.14	.89	07/08/2022	3FE	
81726J-AE-1	SENSATA TECHNOLOGIES BV	F	09/30/2016	NON-BROKER TRADE		199	199	198	.0	.0	.0	.0	.0	.0	198	.0	.1	.1	.5	10/14/2021	2FE	
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	F	09/14/2016	MERRILL LYNCH PIERCE		741,091	760,000	752,286	752,286	.0	.8	.0	.8	.0	752,293	.0	(11,202)	(11,202)	.211	09/12/2026	1FE	
83404D-AA-7	SOFTBANK GROUP CORP	F	07/29/2016	PERSHING LLC, JERSEY		103,820	100,000	99,500	99,500	500	.0	.0	500	.0	100,000	.0	3,820	3,820	3,600	04/15/2020	3FE	
90320X-AA-9	UPOB FINANCE VI LTD	F	07/15/2016	CALL 100		17,500	17,500	18,791	18,506	.55	(236)	.0	(181)	.0	18,325	.0	(825)	(825)	1,203	01/15/2024	3FE	
91911T-AG-8	VALE OVERSEAS LTD	F	09/22/2016	CALL 101 87236		152,809	150,000	169,591	153,842	.0	(2,627)	.0	(2,627)	.0	151,215	.0	1,594	1,594	10,938	01/23/2017	2FE	
94707V-AC-4	WEATHERFORD INTERNATIONAL LTD	F	08/03/2016	JEFFERIES & CO INC		63,675	79,000	61,590	.0	.0	.0	.0	.0	.0	62,078	.0	1,597	1,597	1,104	04/15/2022	4FE	
99AA88-42-6	SIG COMBIBLOC 1/15	F	09/30/2016	NON-BROKER TRADE		267	267	265	262	.3	.0	.0	.3	.0	266	.0	.1	.1	.0	02/03/2022	4FE	
99AA89-64-5	AVAGO 7/16 TLB3	F	09/14/2016	NON-BROKER TRADE		33,332	33,332	33,332	.0	.0	.0	.0	.0	.0	33,332	.0	.0	.0	.558	12/31/2019	2FE	
G2967L-AD-5	AVAGO 2/16 (USD) CO	F	08/02/2016	VARIOUS		647,599	651,693	645,245	.0	.0	.408	.0	.408	.0	645,653	.0	1,946	1,946	12,838	02/01/2023	2FE	
G2967L-AG-8	AVAGO 8/16 COV-LITE	F	09/15/2016	NON-BROKER TRADE		1,188	1,188	1,177	.0	.0	.0	.0	.0	.0	1,177	.0	.11	.11	.0	02/01/2023	2FE	
L0427G-AB-2	AIWAS AVIATION 7/12 TL	F	07/18/2016	NON-BROKER TRADE		2,877	2,877	2,879	.0	.0	.0	.0	.0	.0	2,879	.0	(2)	(2)	.25	07/16/2018	3FE	
L1300R-AB-8	MAUSER 6/14 (USD) C	F	09/30/2016	NON-BROKER TRADE		210	210	209	205	.4	.0	.0	.4	.0	209	.0	.0	.0	.0	07/31/2021	4FE	
L13462M-AB-9	EXPRO HOLDINGS 8/14	F	09/30/2016	NON-BROKER TRADE		65,468	78,600	77,421	52,204	25,423	255	.0	25,678	.0	77,883	.0	(12,415)	(12,415)	3,436	09/02/2021	4FE	
D5929G-AB-3	ORION ENGINEERED CARBONS GM	F	07/15/2016	NON-BROKER TRADE		2,048	2,048	2,028	2,031	.0	.2	.0	.2	.0	2,033	.0	.15	.15	.52	07/25/2021	3FE	
L29678-AF-3	ENDO LUXEMBOURG FINANCE	F	09/30/2016	NON-BROKER TRADE		600	600	599	.0	.0	.0	.0	.0	.0	599	.0	.1	.1	.17	09/25/2022	3FE	
L6232U-AB-3	MALLINCKRODT 3/14 COV-LITE TL	F	09/30/2016	NON-BROKER TRADE		362	362	361	350	.11	.0	.0	.11	.0	361	.0	.1	.1	.0	03/19/2021	3FE	
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,323,751	38,639,834	38,910,252	24,912,007	169,843	(95,948)	0	73,895	0	38,676,493	0	647,261	647,261	996,702	XXX	XXX	
8399997. Total - Bonds - Part 4						67,796,614	66,291,206	67,381,965	43,829,189	169,843	(287,240)	0	(117,397)	0	66,819,565	0	977,048	977,048	1,402,929	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						67,796,614	66,291,206	67,381,965	43,829,189	169,843	(287,240)	0	(117,397)	0	66,819,565	0	977,048	977,048	1,402,929	XXX	XXX	
D27462-12-2	FUCHS PETROLUB SE	D	07/28/2016	CITIBANK, NY		251,000	10,459	0.00	8,867	.0	.0	.0	.0	2,202	11,069	(2,022)	1,412	(610)	.173		P6U	
D3207M-11-0	HENKEL KGAA %	D	07/28/2016	CITIBANK, NY		751,000	91,986	0.00	47,482	(46,678)	.0	.0	(46,678)	9,968	47,482	(9,207)	53,712	44,505	(1,050)		P2U	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						102,445	XXX	58,551	93,058	(46,678)	0	0	(46,678)	12,170	58,551	(11,229)	55,124	43,895	1,223	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						102,445	XXX	58,551	93,058	(46,678)	0	0	(46,678)	12,170	58,551	(11,229)	55,124	43,895	1,223	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						102,445	XXX	58,551	93,058	(46,678)	0	0	(46,678)	12,170	58,551	(11,229)	55,124	43,895	1,223	XXX	XXX	
001204-10-6	AGL RESOURCES INC		07/01/2016	NON-BROKER TRADE		784,000	51,744	39,578	50,027	.0	.0	.0	(10,449)	.0	39,578	.0	12,166	12,166	.831			
00206R-10-2	AT&T INC		09/13/2016	CITIGROUP GBL MKTS/S		2,046,000	81,490	88,449	.0	.0	.0	.0	.0	88,449	.0	(6,958)	(6,958)					

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)	
00508Y-10-2	ACUITY BRANDS INC COM		07/26/2016	BAIRD, ROBERT W & CO	1,353,000	354,683		94,381	316,331	(221,950)			(221,950)		94,381		260,302	260,302		528		
023135-10-6	AMAZON.COM INC		09/13/2016	CITIGROUP GBL MKTS/S	222,000	168,874		159,056							159,056		9,818	9,818				
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		08/03/2016	IMPERIAL CAPITAL LLC	8,588,000	460,682		397,458							397,458		63,224	63,224		1,987		
029429-10-7	AMERICAN SCIENCE & ENGR INC		09/12/2016	NON-BROKER TRADE	323,000	11,951		13,366							13,366		(1,415)	(1,415)		323		
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES INC		08/05/2016	CITIGROUP GBL MKTS/S	820,000	39,159		39,946		6,744			6,744		39,946		(787)	(787)		459		
038222-10-5	APPLIED MATERIALS INC		07/14/2016	JONESTRADING INSTL S	6,400,000	165,863		110,885	119,488	(8,603)			(8,603)		110,885		54,977	54,977		1,280		
03957W-10-6	ARCHROCK INC		09/07/2016	ITG INC, NEW YORK	690,000	8,135		5,189							5,189		2,946	2,946		260		
05351W-10-3	AVANGRID INC		08/03/2016	INVESTMENT TECHNOLOG	2,897,000	129,953		132,771							132,771		(2,818)	(2,818)				
06985P-10-0	BASIC ENERGY SERVICES INC		09/07/2016	ITG INC, NEW YORK	2,335,000	973		6,258	6,258						6,258		(5,284)	(5,284)				
071813-10-9	BAXTER INTERNATIONAL INC		06/08/2016	INSTINET CORP, NY	0.000	0		0							0		0	0		581		
093671-10-5	H&R BLOCK INC		09/13/2016	CITIGROUP GBL MKTS/S	304,000	6,700		9,953							9,953		(3,253)	(3,253)		128		
097793-10-3	BONANZA CREEK ENERGY INC		09/07/2016	ITG INC, NEW YORK	2,964,000	3,418		15,620	4,638						15,620		(12,202)	(12,202)				
110394-10-3	BRISTOW GROUP INC		09/07/2016	ITG INC, NEW YORK	910,000	9,782		23,569	23,569						23,569		(13,787)	(13,787)		191		
111621-30-6	BROCADE COMMUNICATIONS SYS INC COM NEW		09/07/2016	VARIOUS	3,065,000	27,768		25,991							25,991		1,777	1,777		169		
12650T-10-4	CSRA INC		09/14/2016	BTIG LLC, SAN FRANCIS	5,910,000	155,625		147,440							147,440		8,184	8,184		1,182		
14161H-10-8	CARDTRONICS INC		07/01/2016	NON-BROKER TRADE	914,000	36,341		30,071							30,071		6,270	6,270				
143130-10-2	CARMAX INC		09/13/2016	CITIGROUP GBL MKTS/S	119,000	6,698		7,965	6,422	1,542			1,542		7,965		(1,267)	(1,267)				
14754D-10-5	CASH AMERICA INTERNATIONAL INC		09/02/2016	NON-BROKER TRADE	1,790,000	31,236		31,236	53,610	(22,375)			(22,375)		31,236		0	0		430		
15135B-10-1	CENTENE CORP		09/14/2016	GOLDMAN SACHS & CO,	2,588,000	172,088		121,945	53,174	(33,236)			(33,236)		121,945		50,143	50,143				
16119P-10-8	CHARTER COMMUNICATIONS INC		08/03/2016	NON-BROKER TRADE	0.000	6		6							6		0	0				
163851-10-8	CHEMOURS CO/THE		09/07/2016	ITG INC, NEW YORK	1,646,000	22,122		15,226							15,226		6,896	6,896		49		
18911Q-10-2	CLOUD PEAK ENERGY INC		09/07/2016	ITG INC, NEW YORK	2,162,000	8,626		4,497	4,497						4,497		4,129	4,129				
19828Q-10-9	COLUMBIA PIPELINE GROUP INC		07/01/2016	NON-BROKER TRADE	3,349,000	85,399		48,814	31,100	(18,363)			(18,363)		48,814		36,585	36,585		879		
21075N-20-4	CONTANGO OIL & GAS CO		09/07/2016	ITG INC, NEW YORK	887,000	8,896		5,686							5,686		3,211	3,211				
235851-10-2	DANAHER CORP		07/05/2016	NON-BROKER TRADE	0.000	39,352		39,352							39,352		0	0				
237194-10-5	DARDEN RESTAURANTS INC		09/13/2016	CITIGROUP GBL MKTS/S	230,000	14,363		14,557	14,637	(80)			(80)		14,557		(194)	(194)		359		
237266-10-1	DARLING INGREDIENTS INC		08/05/2016	CITIGROUP GBL MKTS/S	2,647,000	39,609		27,846	27,846						27,846		11,763	11,763				
24703L-10-3	DELL TECHNOLOGIES INC - VMWARE INC		09/27/2016	NON-BROKER TRADE	0.000	24		22							22		2	2				
253868-10-3	DIGITAL REALTY TRUST INC		09/13/2016	CITIGROUP GBL MKTS/S	30,000	2,804		3,267							3,267		(463)	(463)		26		
25470F-30-2	DISCOVERY COMMUNICATIONS INC		09/13/2016	CITIGROUP GBL MKTS/S	782,000	18,588		23,097	14,905	3,419			3,419		23,097		(4,508)	(4,508)				
256677-10-5	DOLLAR GENERAL CORP		09/14/2016	IMPERIAL CAPITAL LLC	3,497,000	246,656		232,908	163,289	(33,565)			(33,565)		232,908		13,748	13,748		2,816		
268648-10-2	EMC CORP/MA		09/07/2016	NON-BROKER TRADE	16,683,000	485,033		310,381	248,891	(116,850)			(116,850)		310,381		174,652	174,652		4,952		
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/13/2016	CITIGROUP GBL MKTS/S	97,000	11,052		7,661	6,301	(1,360)			(1,360)		6,301		4,751	4,751				
285512-10-9	ELECTRONIC ARTS INC		09/13/2016	CITIGROUP GBL MKTS/S	178,000	14,361		12,830	12,232	598			598		12,830		1,530	1,530				
29084Q-10-0	EMCOR GROUP INC		09/07/2016	ITG INC, NEW YORK	4,555,000	263,137		203,353	203,353	(128,160)			(128,160)		90,157		172,980	172,980		1,093		
29275Y-10-2	ENERSYS		09/07/2016	ITG INC, NEW YORK	3,224,000	226,836		188,258	168,909	8,184			8,184		188,258		38,578	38,578		1,128		
294628-10-2	EQUITY COMMONWEALTH		09/14/2016	NORTH SOUTH CAPITAL	4,530,000	135,678		134,612							134,612		1,066	1,066				
29476L-10-7	EQUITY RESIDENTIAL		09/13/2016	CITIGROUP GBL MKTS/S	248,000	15,606		19,835							19,835		(4,229)	(4,229)		2,234		
30066A-10-5	EXAMINORS GROUP INC		07/28/2016	NON-BROKER TRADE	1,448,000	50,752		38,125							38,125		12,627	12,627				
31942D-10-7	FIRST CASH FINANCIAL SERVICES INC		09/02/2016	NON-BROKER TRADE	2,110,000	79,010		79,010	26,201						79,010		0	0		780		
33767D-10-5	FIRSTCASH INC		09/02/2016	NON-BROKER TRADE	1,000	12		12							12		0	0				
34959J-10-8	FORTIVE CORP		07/12/2016	NON-BROKER TRADE	1,000	25		22							22		3	3				
36162J-10-6	GEO GROUP INC/THE		08/05/2016	CITIGROUP GBL MKTS/S	1,718,000	55,283		49,667	49,667						49,667		5,615	5,615		3,350		
36191G-10-7	GNC HOLDINGS INC		09/14/2016	JONESTRADING INSTL S	7,705,000	161,345		216,353							216,353		(55,009)	(55,009)		3,526		
36467W-10-9	GAMESTOP CORP		07/14/2016	BTIG LLC, SAN FRANCIS	5,181,000	148,279		156,029							156,029		(7,750)	(7,750)		1,917		
36473H-10-4	GANNETT CO INC		08/05/2016	CITIGROUP GBL MKTS/S	3,387,000	41,551		48,077	38,966	(6,541)			(6,541)		48,077		(6,525)	(6,525)		1,416		
37153Z-10-2	GENESCO INC		08/05/2016	CITIGROUP GBL MKTS/S	492,000	34,370		36,823	27,960	8,862			8,862		36,823		(2,452)	(2,452)				
37253A-10-3	GENTHERM INC		08/03/2016	VARIOUS	3,890,000	125,503		193,479	184,386	9,093			9,093		193,479		(67,976)	(67,976)				
39153L-10-6	GREATBATCH INC		07/01/2016	NON-BROKER TRADE	717,000	29,750		29,750	34,125	(3,980)			(3,980)		29,750		0	0				
402629-20-8	GULFMARK OFFSHORE INC		09/07/2016	ITG INC, NEW YORK	1,755,000	3,931		8,196	8,196						8,196		(4,265)	(4,265)				
40434L-10-5	HP INC		09/13/2016	CITIGROUP GBL MKTS/S	1,109,000	15,781		20,583	13,131	7,452			7,452		20,583		(4,802)	(4,802)		413		
413875-10-5	HARRIS CORP		09/14/2016	JEFFERIES & CO INC,	2,598,000	235,034		194,242	225,766	(31,525)			(31,525)		194,242		40,793	40,793		3,975		
415864-10-7	HARSCO CORP		09/07/2016	ITG INC, NEW YORK	884,000	8,725		6,966	6,966						6,966		1,759	1,759		45		
42704L-10-4	HERC HOLDINGS INC		08/08/2016	VARIOUS	820,000	28,188		27,985							27,985		203	203				
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		07/01/2016	VARIOUS	12,299,000	142,462		142,462							142,462		0	0				
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		07/13/2016	NON-BROKER TRADE	1,000	36		37														

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)	
43940T-10-9	HOPE BANCORP INC		09/07/2016	VARIOUS	1,156,000	19,783		15,574	0	0	0	0	0	15,574	0	4,209	4,209	0				
440543-10-6	HORNBECK OFFSHORE SERVICES INC		09/07/2016	ITG INC, NEW YORK	822,000	4,398		8,171	8,171	0	0	0	0	8,171	0	(3,773)	(3,773)	0				
45337C-10-2	INCYTE CORP		07/14/2016	INVESTMENT TECHNOLOG	1,500,000	122,838		163,945	162,675	1,270	0	0	1,270	163,945	0	(41,108)	(41,108)	0				
45765U-10-3	INSIGHT ENTERPRISES INC		09/07/2016	ITG INC, NEW YORK	404,000	12,552		12,327	0	0	0	0	0	12,327	0	226	226	0				
46113M-10-8	INTERVAL LEISURE GROUP INC		09/13/2016	CITIGROUP GBL MKTS/S	516,000	8,580		4,879	0	0	0	0	0	4,879	0	3,702	3,702	124				
46120E-60-2	INTUITIVE SURGICAL INC COM NEW		09/13/2016	CITIGROUP GBL MKTS/S	24,000	16,174		14,925	0	0	0	0	0	14,925	0	1,249	1,249	0				
46121Y-10-2	INTREPID POTASH INC		09/07/2016	ITG INC, NEW YORK	3,737,000	5,306		11,024	11,024	0	0	0	0	11,024	0	(5,718)	(5,718)	0				
46625H-10-0	JPMORGAN CHASE & CO COM		01/04/2016	ITG INC, NEW YORK	0,000	0		0	0	0	0	0	0	0	0	0	0	0	371			
478366-10-7	JOHNSON CONTROLS INC		09/06/2016	NON-BROKER TRADE	5,765,000	262,646		231,317	227,660	3,657	0	0	3,657	231,317	0	31,329	31,329	6,687				
48020Q-10-7	JONES LANG LASALLE INC COM		08/03/2016	INVESTMENT TECHNOLOG	1,316,000	150,979		181,753	210,376	(28,623)	0	0	(28,623)	181,753	0	(30,774)	(30,774)	408				
49427F-10-8	KILROY REALTY CORP		08/03/2016	JEFFERIES & CO INC,	5,928,000	423,460		398,703	375,124	23,579	0	0	23,579	398,703	0	24,577	24,577	6,373				
501014-10-4	KRISPY KREME DOUGHNUTS INC		07/28/2016	NON-BROKER TRADE	2,913,000	61,173		61,473	0	0	0	0	0	61,473	0	(300)	(300)	0				
521865-20-4	LEAR CORP		07/14/2016	BTIG LLC, SAN FRANCIS	1,850,000	206,810		117,417	227,235	(109,818)	0	0	(109,818)	117,417	0	89,392	89,392	1,110				
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		09/07/2016	ITG INC, NEW YORK	607,000	9,712		10,538	10,538	0	0	0	0	10,538	0	(826)	(826)	0				
55264U-10-8	MB FINANCIAL INC		09/07/2016	ITG INC, NEW YORK	2,124,000	82,346		67,348	0	0	0	0	0	67,348	0	14,997	14,997	711				
563571-10-8	MANITOWOC CO INC/THE		07/14/2016	JEFFERIES & CO INC,	42,886,000	238,248		191,160	0	0	0	0	0	191,160	0	47,088	47,088	0				
57060D-10-8	MARKETAXESS HOLDINGS INC		08/02/2016	VARIOUS	1,349,000	216,057		50,962	150,535	(99,573)	0	0	(99,573)	50,962	0	165,096	165,096	701				
58463J-30-4	MEDICAL PROPERTIES TRUST INC		09/07/2016	ITG INC, NEW YORK	9,591,000	148,413		10,141	29,926	(582)	0	0	(582)	10,141	0	38,272	38,272	4,258				
610236-10-1	MONRO MUFFLER BRAKE INC		08/12/2016	VARIOUS	2,472,000	141,940		88,247	163,696	(75,449)	0	0	(75,449)	88,247	0	53,693	53,693	791				
620076-30-7	MOTOROLA SOLUTIONS INC		09/13/2016	CITIGROUP GBL MKTS/S	136,000	10,371		9,525	0	0	0	0	0	9,525	0	846	846	56				
651639-10-6	NEWMONT MINING CORP HOLDING CO COM		09/14/2016	JONESTRADING INSTL S	3,918,000	152,618		99,678	70,485	29,193	0	0	29,193	99,678	0	52,939	52,939	294				
668074-30-5	NORTHWESTERN CORP		09/22/2016	ITG INC, NEW YORK	4,035,000	243,687		176,969	101,176	(42,618)	0	0	(42,618)	176,969	0	66,719	66,719	5,564				
67066G-10-4	NVIDIA CORP		09/13/2016	CITIGROUP GBL MKTS/S	198,000	11,862		6,409	0	0	0	0	0	6,409	0	5,453	5,453	68				
67075N-10-8	NUVECTRA CORP		08/05/2016	CITIGROUP GBL MKTS/S	216,000	1,302		2,514	0	0	0	0	0	2,514	0	(1,211)	(1,211)	0				
675232-10-2	OCEANEERING INTERNATIONAL INC		07/14/2016	INVESTMENT TECHNOLOG	3,848,000	119,427		135,940	0	0	0	0	0	135,940	0	(16,513)	(16,513)	0				
690070-10-7	OUTERWALL INC		09/07/2016	ITG INC, NEW YORK	489,000	25,349		17,482	0	0	0	0	0	17,482	0	7,867	7,867	733				
690742-10-1	OWENS CORNING		07/14/2016	BTIG LLC, SAN FRANCIS	4,952,000	267,762		196,028	232,893	(36,864)	0	0	(36,864)	196,028	0	71,734	71,734	2,625				
693186-10-6	PBF ENERGY INC		08/03/2016	NORTH SOUTH CAPITAL	5,385,000	122,844		189,131	198,222	(9,090)	0	0	(9,090)	189,131	0	(66,288)	(66,288)	3,231				
69351T-10-6	PPL CORP		09/14/2016	M RAMSEY KING SECURI	5,061,000	171,814		188,833	0	0	0	0	0	188,833	0	(17,019)	(17,019)	0				
737464-10-7	POST PROPERTIES INC		08/19/2016	JEFFERIES & CO INC,	3,181,000	209,844		183,433	188,188	(4,755)	0	0	(4,755)	183,433	0	26,411	26,411	4,390				
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC COM		09/13/2016	CITIGROUP GBL MKTS/S	501,000	24,259		28,071	22,535	5,536	0	0	5,536	28,071	0	(3,812)	(3,812)	591				
747277-10-1	QLOGIC CORP		08/09/2016	ITG INC, NEW YORK	6,087,000	95,855		60,668	71,492	(13,534)	0	0	(13,534)	60,668	0	35,187	35,187	0				
74909E-10-6	QUORUM HEALTH CORP		09/14/2016	M RAMSEY KING SECURI	13,897,000	87,423		194,534	0	0	0	0	0	194,534	0	(107,111)	(107,111)	0				
750086-10-0	RACKSPACE HOSTING INC		08/09/2016	JEFFERIES & CO INC,	7,851,000	235,238		198,787	198,787	0	0	0	0	198,787	0	36,451	36,451	0				
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		09/07/2016	ITG INC, NEW YORK	477,000	5,476		4,670	0	0	0	0	0	4,670	0	806	806	67				
779376-10-2	ROVI CORP		09/08/2016	NON-BROKER TRADE	6,363,000	112,659		112,659	0	0	0	0	0	112,659	0	0	0	0				
786692-10-3	SAGENT PHARMACEUTICALS INC		09/09/2016	NON-BROKER TRADE	903,000	19,640		14,186	0	0	0	0	0	14,186	0	5,454	5,454	0				
811065-10-1	SCRIPPS NETWORKS INTERACTIVE INC		09/13/2016	CITIGROUP GBL MKTS/S	646,000	39,610		24,867	23,023	(10,460)	0	0	(10,460)	24,867	0	14,743	14,743	484				
818097-10-7	SEVENTY SEVEN ENERGY INC		08/02/2016	NON-BROKER TRADE	1,000	13		13	1	12	0	0	12	13	0	0	0	0	0			
832696-40-5	JM SMUCKER CO/THE		09/13/2016	CITIGROUP GBL MKTS/S	108,000	14,741		16,411	0	0	0	0	0	16,411	0	(1,670)	(1,670)	81				
844741-10-8	SOUTHWEST AIRLINES CO		09/13/2016	CITIGROUP GBL MKTS/S	470,000	17,457		16,854	15,243	(3,264)	0	0	(3,264)	16,854	0	604	604	156				
844895-10-2	SOUTHWEST GAS CORP		09/07/2016	ITG INC, NEW YORK	3,543,000	255,652		121,476	165,259	(75,135)	0	0	(75,135)	121,476	0	134,176	134,176	4,536				
84610H-10-8	SOVRAN SELF STORAGE INC COM		08/15/2016	NON-BROKER TRADE	2,142,000	213,721		213,721	0	0	0	0	0	213,721	0	0	0	0				
85254C-30-5	STAGE STORES INC		09/07/2016	ITG INC, NEW YORK	1,180,000	6,195		10,750	10,750	0	0	0	0	10,750	0	(4,555)	(4,555)	531				
85590A-40-1	STARWOOD HOTELS & RESORTS COM		09/23/2016	NON-BROKER TRADE	1,201,000	79,074		61,933	75,792	(16,231)	0	0	(16,231)	61,933	0	17,141	17,141	901				
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/14/2016	JONESTRADING INSTL S	12,327,000	153,400		153,270	149,324	0	0	0	0	153,270	0	130	130	16,297				
868157-10-8	SUPERIOR ENERGY SERVICES INC		08/03/2016	VANDHAM SECURITIES C	5,192,000	78,242		69,936	69,936	0	0	0	0	69,936	0	8,306	8,306	415				
871503-10-8	SYMANTEC CORP		09/13/2016	CITIGROUP GBL MKTS/S	843,000	20,763		19,667	17,703	1,964	0	0	1,964	19,667	0	1,095	1,095	3,625				
872375-10-0	TECO ENERGY INC		07/01/2016	NON-BROKER TRADE	1,630,000	44,906		32,184	37,230	(11,455)	0	0	(11,455)	32,184	0	12,722	12,722	828				
872540-10-9	TJX COS INC/THE		09/13/2016	CITIGROUP GBL MKTS/S	166,000	12,363		12,478	0	0	0	0	0	12,478	0	(115)	(115)	43				
876664-10-3	TAUBMAN CENTERS INC		08/03/2016	JONESTRADING INSTL S	3,048,000	241,700		222,501	0	0	0	0	0	222,501	0	19,199	19,199	1,814				
881609-10-1	TESORO CORP		07/14/2016	INVESTMENT TECHNOLOG	716,000	53,745		51,920	75,445	(23,524)	0	0	(23,524)	51,920	0	1,824	1,824	716				
885160-10-1	THOR INDUSTRIES INC		09/14/2016	GOLDMAN SACHS & CO,	3,999,000	312,682		227,963	197,086	7,056	0	0	7,056	227,963	0	84,719	84,719	3,452				
886423-10-2	TIDEWATER INC		09/07/2016	ITG INC, NEW YORK	2,504,000	8,138		17,428	0	0	0	0	0	17,428	0	(9,290)	(9,290)	0				
89400J-10-7	TRANSUNION		07/14/2016	IMPERIAL CAPITAL LLC	6,925,000	243,102		180,578	0	0	0	0	0	180,578	0	62,524	62,524	0				
89969Q-10-4	TUMI HOLDINGS INC		08/02/2016	NON-BROKER TRADE	2,086,000	55,800		34,932	0	0	0	0	0	34,932	0	20,869	20,869	0				

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
902681-10-5	UGI CORP		07/14/2016	GOLDMAN SACHS & CO.	4,541,000	204,649		180,124	0	0	0	0	0	0	180,124	0	24,526	24,526	1,078		
904311-20-6	UNDER ARMOUR INC		07/29/2016	NON-BROKER TRADE	0.000	.10		.8	0	0	0	0	0	0	.8	0	.2	.2	0		
911363-10-9	UNITED RENTALS INC		09/13/2016	CITIGROUP GBL MKTS/S	275,000	21,154		19,949	19,949	0	0	0	0	0	19,949	0	1,206	1,206	0		
917047-10-2	URBAN OUTFITTERS INC COM		07/14/2016	IMPERIAL CAPITAL LLC	5,400,000	158,382		174,734	0	0	0	0	0	0	174,734	0	(16,352)	(16,352)	0		
922417-10-0	VEECO INSTRUMENTS INC		09/07/2016	ITG INC, NEW YORK	646,000	13,365		13,282	13,282	0	0	0	0	0	13,282	0	84	84	0		
925550-10-5	VIAYI SOLUTIONS INC		09/14/2016	NORTH SOUTH CAPITAL	27,600,000	207,575		166,232	0	0	0	0	0	0	166,232	0	41,343	41,343	0		
92827P-10-2	VIRTUSA CORP		08/22/2016	VARIOUS	9,331,000	200,142		443,296	288,636	51,597	0	0	51,597	0	443,296	0	(243,154)	(243,154)	0		
958102-10-5	WESTERN DIGITAL CORP DEL COM		07/06/2016	NON-BROKER TRADE	0.000	.1		.2	0	0	0	0	0	.2	0	0	0	0	0		
96320-10-6	WHIRLPOOL CORP		09/13/2016	CITIGROUP GBL MKTS/S	114,000	18,951		19,885	16,743	3,142	0	0	3,142	0	19,885	0	(934)	(934)	331		
966837-10-6	WHOLE FOODS MARKET INC		09/13/2016	CITIGROUP GBL MKTS/S	787,000	22,028		26,365	26,364	0	0	0	0	0	26,365	0	(4,337)	(4,337)	319		
97186T-10-8	WILSHIRE BANCORP INC COM		08/01/2016	NON-BROKER TRADE	1,643,000	15,574		15,574	18,977	(3,403)	0	0	(3,403)	0	15,574	0	0	0	296		
98419M-10-0	XYLEM INC/NY		07/14/2016	IMPERIAL CAPITAL LLC	4,514,000	213,577		183,868	0	0	0	0	0	0	183,868	0	29,708	29,708	699		
905320-10-9	ASHTAD GROUP PLC	D	07/28/2016	CITIBANK, NY	1,822,000	28,431		31,474	30,050	593	0	0	593	832	31,474	(4,190)	1,147	(3,043)	106		
97665A-10-1	ROWAN COS PLC		07/14/2016	VANDHAM SECURITIES C	16,594,000	295,860		286,642	0	0	0	0	0	0	286,642	0	9,217	9,217	0		
996007-10-2	WH GROUP LTD	D	07/27/2016	CITIBANK, NY	14,500,000	11,459		8,250	8,101	152	0	0	152	(3)	8,250	(5)	3,214	3,209	233		
433406-10-5	HINO MOTORS Y50	D	07/28/2016	CITIBANK, NY	1,000,000	10,550		5,966	11,713	(7,863)	0	0	(7,863)	2,116	5,966	(1,548)	6,133	4,585	150		
654111-10-3	NIKON Y50	D	07/28/2016	CITIBANK, NY	1,600,000	22,340		21,438	21,614	357	0	0	357	(532)	21,438	3,772	(2,870)	902	132		
82481R-10-6	SHIRE PLC	R	08/09/2016	VARIOUS	0.000	.87		.88	0	0	0	0	0	.88	0	0	(2)	(2)	0		
928856-30-1	VOLVO (AB) SER B NPV (POST SPLIT)	D	07/28/2016	CITIBANK, NY	4,536,000	47,530		50,945	42,559	1,179	0	0	1,179	7,207	50,945	(8,288)	4,873	(3,415)	1,490		
A11123-10-5	ANDRITZ AG	D	07/28/2016	CITIBANK, NY	230,000	11,541		12,516	11,256	(765)	0	0	(765)	2,025	12,516	(1,812)	838	(974)	256		
B26882-23-1	COLRUYT SA	D	07/28/2016	NATIONAL FINL SVCS C	197,000	10,930		8,034	10,153	(3,517)	0	0	(3,517)	1,398	8,034	(1,284)	4,160	(2,896)	0		
B6390C-10-7	ANHEUSER-BUSCH INBEV SA/NV	D	07/28/2016	NATIONAL FINL SVCS C	3,005,000	366,904		157,402	373,440	(245,258)	0	0	(245,258)	29,221	157,402	(26,619)	236,121	209,502	5,053		
B89957-11-0	TELENET GROUP HOLDING NV	D	07/28/2016	NATIONAL FINL SVCS C	239,000	11,158		9,854	12,922	(4,332)	0	0	(4,332)	1,265	9,854	(1,091)	2,394	1,303	0		
B93562-12-0	UCB S A NPV	D	07/28/2016	NATIONAL FINL SVCS C	457,000	35,413		26,588	41,319	(19,375)	0	0	(19,375)	4,644	26,588	(4,198)	13,023	8,825	423		
B95505-16-8	UMICORP NPV	D	07/28/2016	NATIONAL FINL SVCS C	390,000	21,703		17,219	16,381	(3,188)	0	0	(3,188)	4,026	17,219	(3,758)	8,243	4,485	229		
D0066B-18-5	ADIDAS AG	D	07/28/2016	CITIBANK, NY	758,000	120,966		51,066	74,033	(34,626)	0	0	(34,626)	11,658	51,066	(10,858)	80,758	69,900	1,154		
D0712D-16-3	BAYER AG ORD NPV	D	07/28/2016	CITIBANK, NY	2,993,000	312,603		239,727	376,500	(173,046)	0	0	(173,046)	36,274	239,727	(32,144)	105,020	72,876	7,203		
D08792-10-9	BEIERSDORF AG NPV	D	07/28/2016	CITIBANK, NY	425,000	39,565		25,702	38,855	(18,556)	0	0	(18,556)	5,403	25,702	(4,991)	18,854	13,863	248		
D12459-11-7	BRENTNAG AG	D	07/28/2016	CITIBANK, NY	585,000	28,950		20,353	30,681	(13,703)	0	0	(13,703)	3,375	20,353	(3,030)	11,627	8,597	484		
D16212-14-0	CONTINENTAL AG NPV	D	07/28/2016	CITIBANK, NY	362,000	74,908		30,298	88,302	(64,512)	0	0	(64,512)	6,508	30,298	(6,025)	50,635	44,610	1,303		
D1668R-12-3	DAIMLER AG	D	07/28/2016	CITIBANK, NY	2,207,000	147,408		207,355	185,995	(11,036)	0	0	(11,036)	32,396	207,355	(28,844)	(31,103)	(59,947)	6,556		
D17211-27-9	COMMERZBANK AG	D	07/28/2016	CITIBANK, NY	3,585,000	22,607		56,636	37,277	7,963	0	0	7,963	11,397	56,636	(10,478)	(23,551)	(34,029)	809		
D1882G-11-9	DEUTSCHE BOERSE AG NPV	D	07/28/2016	CITIBANK, NY	650,000	53,629		50,757	57,469	(12,288)	0	0	(12,288)	5,576	50,757	(4,659)	7,531	2,872	1,228		
D1908N-10-6	DEUTSCHE LUFTHANSA AG ORD NPV REGD VINK	D	07/28/2016	CITIBANK, NY	87,000	1,011		1,444	1,376	(171)	0	0	(171)	238	1,444	(213)	(220)	(433)	36		
D2035M-13-6	DEUTSCHE TELEKOM AG	D	07/28/2016	VARIOUS	11,653,000	195,837		199,830	211,273	(13,275)	0	0	(13,275)	1,832	199,830	2,187	(6,179)	(3,992)	7,231		
D2046U-17-6	DEUTSCHE WOHNEN AG	D	07/28/2016	CITIBANK, NY	1,035,000	37,814		23,919	28,799	(8,224)	0	0	(8,224)	3,343	23,919	(2,925)	16,821	13,896	560		
D27348-26-3	FRESENIUS SE & CO KGAA	D	07/28/2016	CITIBANK, NY	1,395,000	104,328		44,047	99,970	(65,654)	0	0	(65,654)	9,731	44,047	(9,034)	69,315	60,281	640		
D2734Z-10-7	FRESENIUS MEDICAL CARE AG & CO KGAA NPV	D	07/28/2016	CITIBANK, NY	919,000	83,578		58,622	77,599	(26,151)	0	0	(26,151)	7,174	58,622	(6,130)	31,086	24,956	612		
D28304-10-9	GEA GROUP AG	D	07/28/2016	CITIBANK, NY	657,000	34,136		22,416	26,692	(7,897)	0	0	(7,897)	3,621	22,416	(3,239)	14,959	11,720	593		
D31709-10-4	HEIDELBERGEMENT AG	D	07/28/2016	CITIBANK, NY	611,000	49,667		45,367	50,191	(7,064)	0	0	(7,064)	2,239	45,367	(1,364)	5,664	4,300	667		
D3207M-10-2	HENKEL AG & CO KGAA	D	07/28/2016	CITIBANK, NY	407,000	43,429		20,357	39,181	(23,683)	0	0	(23,683)	4,859	20,357	(4,545)	27,616	23,071	494		
D34902-10-2	HUGO BOSS AG	D	07/28/2016	CITIBANK, NY	78,000	4,532		7,573	6,490	(1,63)	0	0	(1,63)	920	7,573	(785)	(2,255)	(3,040)	233		
D35415-10-4	INFINEON TECHNOLOGIES ORD NPV	D	07/28/2016	CITIBANK, NY	4,080,000	67,280		34,831	58,856	(33,099)	0	0	(33,099)	8,075	34,831	(7,532)	39,980	32,448	906		
D3856U-10-8	FRAPORT AG NPV	D	07/28/2016	CITIBANK, NY	147,000	7,864		8,517	9,412	(1,908)	0	0	(1,908)	1,013	8,517	(861)	208	(653)	164		
D5032B-10-2	LANKESS AG NPV	D	07/28/2016	CITIBANK, NY	84,000	3,895		3,969	3,895	(447)	0	0	(447)	521	3,969	(451)	378	(73)	42		
D50348-10-7	LINDE AG	D	07/28/2016	CITIBANK, NY	721,000	103,084		110,041	104,873	(18,702)	0	0	(18,702)	23,869	110,041	(22,120)	15,163	(6,957)	2,395		
D51716-10-4	MAN SE	D	07/28/2016	CITIBANK, NY	145,000	15,164		12,821	14,601	(4,750)	0	0	(4,750)	2,970	12,821	(2,770)	5,112	2,342	365		
D5357M-10-3	MERCK KGAA NPV	D	07/28/2016	CITIBANK, NY	546,000	59,736		25,854	53,126	(30,880)	0	0	(30,880)	3,608	25,854	(3,157)	37,039	33,882	486		
D5963B-11-3	OSRAM LICHT AG	D	07/28/2016	CITIBANK, NY	105,000	5,370		4,304	4,424	(116)	0	0	(116)	(4)	4,304	92	974	1,066	77		
D6216S-14-3	PROSIEBENSAT.1 MEDIA SE	D	07/28/2016	CITIBANK, NY	947,000	42,743		45,195	48,108	(3,328)	0	0	(3,328)	414	45,195	495	(2,947)	(2,452)	1,397		
D6424C-10-4	KABEL DEUTSCHLAND HOLDING AG	D	07/28/2016	CITIBANK, NY	95,000	11,057		12,808	11,780	(910)	0	0	(910)	117	12,808	140	(1,891)	(1,751)	0		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)	
D8190K-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	07/28/2016	CITIBANK, NY	2,675,000	11,011		15,029	14,213	1,245	0	0	1,245	(429)	15,029	743	(4,760)	(4,017)	720		U	
D9581T-10-0	VONOVIA SE	D	07/28/2016	CITIBANK, NY	522,000	20,187		16,473	16,189	132	0	0	132	151	16,473	180	3,534	3,714	554		U	
D98423-10-2	ZALANDO SE	D	07/28/2016	CITIBANK, NY	388,000	14,414		13,151	15,342	(1,816)	0	0	(1,816)	(375)	13,151	650	614	1,264	0		U	
EDBYV0-74-2	DEUTSCHE TELEKOM AG	D	06/13/2016	NON-BROKER TRADE	(11,653,000)	0		0	0	0	0	0	0	0	0	0	0	0	0	0		U
EXB11L-JN-2	TUI AG	D	07/28/2016	CITIBANK, NY	1,811,000	22,857		30,878	32,324	(2,249)	0	0	(2,249)	803	30,878	(4,099)	(3,923)	(8,022)	831		U	
F00189-12-0	ACCOR EUR3	D	07/28/2016	CITIBANK, NY	770,000	31,748		34,768	33,462	(1,699)	0	0	(1,699)	3,005	34,768	(2,361)	(6,970)	(3,021)	617		U	
F00882-10-4	ADP PROMESSES EUR3	D	07/28/2016	CITIBANK, NY	111,000	12,029		8,262	12,029	(6,017)	0	0	(6,017)	1,353	8,262	(1,212)	(4,691)	3,767	166		U	
F01764-10-3	AIR LIQUIDE SA	D	07/28/2016	CITIBANK, NY	1,216,000	128,190		125,731	136,915	(37,196)	0	0	(37,196)	26,012	125,731	(23,987)	26,446	2,459	3,467		U	
F0191J-10-1	ALCATEL-LUCENT SA	D	07/28/2016	CITIBANK, NY	5,181,000	20,025		20,371	20,543	(3,077)	0	0	(3,077)	2,906	20,371	(2,551)	2,205	(346)	0		U	
F0259M-47-5	ALSTOM SA	D	07/28/2016	CITIBANK, NY	819,000	19,864		25,893	25,058	(384)	0	0	(384)	1,220	25,893	(719)	(5,311)	(6,030)	0		U	
F0392W-12-5	ARKEMA EUR10	D	07/28/2016	CITIBANK, NY	262,000	21,721		18,902	18,363	1,058	0	0	1,058	(540)	18,902	934	1,885	2,819	394		U	
F06116-10-1	ATOS SE	D	07/28/2016	CITIBANK, NY	322,000	31,192		18,109	27,091	(11,864)	0	0	(11,864)	2,882	18,109	(2,573)	15,656	13,083	276		U	
F10080-10-3	BIC EUR3.82	D	07/28/2016	CITIBANK, NY	121,000	17,648		11,174	19,933	(11,016)	0	0	(11,016)	2,256	11,174	(2,076)	8,550	6,474	558		U	
F10659-26-0	BOLLORE SA	D	07/28/2016	CITIBANK, NY	1,979,000	7,081		8,977	9,238	(986)	0	0	(986)	725	8,977	(1,338)	(1,898)	(1,898)	62		U	
F12033-13-4	DANONE SA	D	07/28/2016	CITIBANK, NY	2,181,000	164,077		142,261	147,555	(36,677)	0	0	(36,677)	31,384	142,261	(29,133)	50,948	21,815	3,302		U	
F13587-12-0	CARPEMINI SA	D	07/28/2016	CITIBANK, NY	571,000	53,820		43,913	53,096	(12,813)	0	0	(12,813)	3,630	43,913	(2,812)	12,720	9,908	603		U	
F13923-11-9	CARREFOUR EUR2.5	D	07/28/2016	CITIBANK, NY	1,949,000	48,349		73,049	56,423	1,895	0	0	1,895	14,730	73,049	(13,547)	(11,153)	(24,700)	1,434		U	
F17114-10-3	AIRBUS GROUP SE	D	07/28/2016	CITIBANK, NY	2,129,000	126,307		83,312	143,389	(76,374)	0	0	(76,374)	16,297	83,312	(14,936)	57,931	42,995	2,704		U	
F2457H-47-2	DASSAULT SYSTEMES	D	07/28/2016	CITIBANK, NY	520,000	42,483		21,291	24,927	(4,208)	0	0	(4,208)	4,548	21,291	(4,208)	25,399	21,191	190		U	
F26334-10-6	CHRISTIAN DIOR SE	D	07/28/2016	CITIBANK, NY	230,000	41,213		30,998	39,164	(14,255)	0	0	(14,255)	6,090	30,998	(5,584)	15,799	10,215	245		U	
F31668-10-0	ESSILOR INTERNATIONAL SA	D	07/28/2016	CITIBANK, NY	758,000	102,078		56,053	94,734	(51,464)	0	0	(51,464)	12,783	56,053	(11,905)	57,930	46,025	937		U	
F3192L-10-9	EDENRED	D	07/28/2016	CITIBANK, NY	333,000	7,438		8,274	6,312	(13)	0	0	(13)	1,975	8,274	(1,847)	1,012	(835)	220		U	
F3296A-10-8	EURAZEO SA	D	07/28/2016	CITIBANK, NY	150,000	9,462		9,533	9,854	(2,220)	0	0	(2,220)	1,898	9,533	(1,743)	1,673	(70)	281		U	
F4035A-55-7	SAFRAN SA	D	07/28/2016	CITIBANK, NY	965,000	68,664		33,050	66,423	(39,127)	0	0	(39,127)	5,747	33,050	(5,193)	40,807	35,614	796		U	
F4774L-11-4	GRUPE EUROTUNNEL SE	D	07/28/2016	CITIBANK, NY	1,975,000	20,138		16,531	24,587	(11,435)	0	0	(11,435)	3,379	16,531	(3,112)	6,719	3,607	340		U	
F48051-10-0	HERMES INTERNATIONAL	D	07/28/2016	CITIBANK, NY	93,000	39,210		33,880	31,495	(578)	0	0	(578)	2,964	33,880	(2,336)	7,666	5,330	244		U	
F4958P-10-2	ILIAD SA	D	07/28/2016	CITIBANK, NY	96,000	18,531		11,933	22,943	(13,209)	0	0	(13,209)	2,199	11,933	(2,002)	8,599	6,597	31		U	
F52766-10-4	JINGEN CO GROUP SA	D	07/28/2016	CITIBANK, NY	210,000	23,080		26,472	26,052	(652)	0	0	(652)	(756)	26,472	1,308	(4,701)	(3,393)	217		U	
F5333N-10-0	JC DECAUX SA NPV	D	07/28/2016	CITIBANK, NY	275,000	9,342		6,571	10,545	(5,440)	0	0	(5,440)	1,466	6,571	(1,362)	4,133	2,771	121		U	
F5396X-10-2	KLEPIERRE	D	07/28/2016	CITIBANK, NY	687,000	32,145		30,520	30,590	(350)	0	0	(350)	280	30,520	334	1,291	1,625	924		U	
F5433L-10-3	KERING	D	07/28/2016	CITIBANK, NY	96,000	17,011		18,260	16,472	312	0	0	312	1,476	18,260	(1,135)	(114)	(1,249)	301		U	
F56196-18-5	LEGRAND SA EUR4	D	07/28/2016	CITIBANK, NY	958,000	52,575		34,738	54,323	(26,689)	0	0	(26,689)	7,103	34,738	(6,542)	24,380	17,838	1,296		U	
F58149-13-3	L'OREAL EURO.2	D	07/28/2016	CITIBANK, NY	866,000	167,788		97,088	146,096	(70,550)	0	0	(70,550)	21,541	97,088	(20,008)	90,708	70,700	2,916		U	
F58485-11-5	LVMH MOET HENNESSY LOUIS VUITTON SE	D	07/28/2016	CITIBANK, NY	1,010,000	171,528		94,149	158,979	(79,238)	0	0	(79,238)	14,409	94,149	(12,790)	90,168	77,378	4,662		U	
F72027-10-9	PERNOD RICARD SA	D	07/28/2016	CITIBANK, NY	769,000	86,782		66,211	87,880	(36,482)	0	0	(36,482)	14,813	66,211	(13,769)	34,340	20,571	1,007		U	
F72313-11-1	PEUGEOT SA	D	07/28/2016	CITIBANK, NY	779,000	11,444		9,698	13,713	(4,799)	0	0	(4,799)	784	9,698	(603)	2,348	1,745	0		U	
F7607Z-16-5	PUBLICIS GROUPE SA	D	07/28/2016	CITIBANK, NY	815,000	59,787		51,792	54,342	(9,501)	0	0	(9,501)	6,951	51,792	(6,041)	14,036	7,995	1,180		U	
F77098-10-5	RENAULT REGIE NATIONALE DES USINES EUR3	D	07/28/2016	CITIBANK, NY	383,000	32,291		33,070	38,539	(11,750)	0	0	(11,750)	6,282	33,070	(5,738)	4,959	(779)	985		U	
F7725A-10-0	REMY COINTREAU SA	D	07/28/2016	CITIBANK, NY	97,000	8,347		6,456	6,956	(1,029)	0	0	(1,029)	529	6,456	(409)	2,300	1,891	0		U	
F80343-10-0	CIE DE SAINT-GOBAIN	D	07/28/2016	CITIBANK, NY	876,000	36,167		46,787	37,921	1,984	0	0	1,984	6,882	46,787	(6,072)	(4,548)	(1,034)	0		U	
F83474-10-0	SFR GROUP SA	D	07/28/2016	CITIBANK, NY	493,000	11,247		22,311	17,941	3,228	0	0	3,228	1,142	22,311	(712)	(10,351)	(11,063)	0		U	
F84941-12-3	SODEXO SA	D	07/28/2016	CITIBANK, NY	341,000	39,426		28,493	33,390	(9,061)	0	0	(9,061)	4,164	28,493	(3,670)	14,603	10,933	694		U	
F90676-10-1	TECHNIP SA EUR	D	07/28/2016	CITIBANK, NY	112,000	6,155		6,664	5,564	(164)	0	0	(164)	1,264	6,664	(1,155)	645	(510)	289		U	
F9156M-10-8	THALES EUR3	D	07/28/2016	CITIBANK, NY	380,000	34,504		23,314	28,524	(7,166)	0	0	(7,166)	1,955	23,314	(1,522)	12,713	11,191	300		U	
F96221-34-0	VALEO SA	D	07/28/2016	CITIBANK, NY	927,000	46,942		33,163	0	0	0	0	0	0	33,163	(6,058)	19,837	13,779	0		U	
F96888-11-4	BUREAU VERITAS SA	D	07/28/2016	CITIBANK, NY	920,000	19,898		17,712	18,379	(4,316)	0	0	(4,316)	3,649	17,712	(3,364)	5,550	2,186	368		U	
F98370-10-3	WENDEL SA	D	07/28/2016	CITIBANK, NY	40,000	4,164		5,494	4,762	(361)	0	0	(361)	1,093	5,494	(1,004)	(326)	(1,330)	69		U	
F98947-10-8	ZODIAC AEROSPACE	D	07/28/2016	CITIBANK, NY	635,000	14,227		12,374	15,158	(4,287)	0	0	(4,287)	1,503	12,374	(1,282)	3,135	1,853	154		U	
F98366-79-9	GENTING SINGAPORE PLC	D	07/28/2016	CITIBANK, NY	27,000,000	15,646		14,568	14,655	(186)	0	0	(186)	1,000	14,568	601	476	1,077	293		U	
G01165-18-5	AGGRECO PLC	D	07/28/2016	CITIBANK, NY	1,108,000	18,481		18,390	14,926	1,482	0	0	1,482	1,982	18,390	(3,780)	3,871	91	287			

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
G08288-10-5	BARRATT DEVELOPMENTS	D	07/28/2016	CITIBANK, NY	4,297,000	24,195		39,004	39,647	(1,973)	0	0	(1,973)	1,330	39,004	(5,480)	(9,349)	(14,809)	374		U
G16612-10-6	BT GROUP ORD GBPO.05	D	07/28/2016	CITIBANK, NY	30,290,000	164,576		150,211	210,588	(66,051)	0	0	(66,051)	5,674	150,211	(21,516)	35,882	14,366	1,916		U
G16968-11-0	BUNZL ORD GBPO.3214857	D	07/28/2016	CITIBANK, NY	1,195,000	36,950		20,299	33,201	(14,050)	0	0	(14,050)	1,148	20,299	(3,247)	19,898	16,651	622		U
G17000-10-5	BURBERRY GROUP ORD GBPO.0005	D	07/28/2016	CITIBANK, NY	1,607,000	27,815		34,160	28,304	3,168	0	0	3,168	34,160	(6,137)	(208)	(6,345)	797		U	
G1846J-11-5	CAPITA PLC	D	07/28/2016	CITIBANK, NY	2,754,000	33,765		28,863	49,034	(22,291)	0	0	(22,291)	2,120	28,863	(5,051)	9,954	4,903	850		U
G19081-10-1	CARNIVAL PLC ORD USD1.66	D	07/28/2016	CITIBANK, NY	666,000	31,640		30,898	37,949	(7,868)	0	0	(7,868)	816	30,898	(4,114)	4,856	742	436		U
G2098R-10-2	CHEUNG KONG INFRASTRUCTURE HLDGS HKD1	D	07/27/2016	CITIBANK, NY	2,000,000	17,484		17,535	18,529	(990)	0	0	(990)	(4)	17,535	(12)	(39)	(51)	399		U
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	D	07/27/2016	CITIBANK, NY	4,788,000	34,574		32,912	31,137	1,788	0	0	1,788	(13)	32,912	(18)	1,680	1,662	647		U
G21765-10-5	CK HUTCHISON HOLDINGS LTD	D	07/27/2016	CITIBANK, NY	4,788,000	56,258		57,831	64,621	(6,767)	0	0	(6,767)	(23)	57,831	(31)	(1,542)	(1,573)	1,140		U
G23296-19-0	COMPASS GROUP PLC	D	07/28/2016	CITIBANK, NY	6,797,000	127,811		68,328	117,713	(55,464)	0	0	(55,464)	6,079	68,328	(12,902)	72,385	59,483	2,829		U
G25508-10-5	CRH PLC	D	07/28/2016	CITIBANK, NY	3,100,000	92,694		83,894	0	0	0	0	0	83,894	(177)	8,977	8,800	804		U	
G25536-14-8	CRODA INTERNATIONAL PLC	D	07/28/2016	CITIBANK, NY	469,000	20,411		18,487	0	0	0	0	0	18,487	(3,337)	5,261	1,924	0		U	
G25839-10-4	COCA-COLA EUROPEAN P	R	07/18/2016	JEFFERIES & CO INC,	4,034,000	148,500		152,445	0	0	0	0	0	152,445	0	(3,945)	(3,945)	0		U	
G2903R-10-7	DIXONS CARPHONE PLC	D	07/28/2016	CITIBANK, NY	4,238,000	19,233		30,046	31,232	(2,072)	0	0	(2,072)	886	30,046	(4,082)	(6,730)	(10,812)	197		U
G3030S-10-9	EASYJET PLC	D	07/28/2016	CITIBANK, NY	677,000	9,028		14,110	17,362	(3,498)	0	0	(3,498)	246	14,110	(1,766)	(3,316)	(5,082)	542		U
G371E2-10-8	FRESNILLO PLC	D	07/28/2016	CITIBANK, NY	788,000	19,653		10,295	8,223	1,334	0	0	1,334	739	10,295	(1,786)	11,144	9,358	26		U
G39283-10-9	GAS PLC	D	07/28/2016	CITIBANK, NY	4,641,000	11,276		18,270	15,425	1,177	0	0	1,177	1,669	18,270	(3,488)	(3,506)	(6,994)	387		U
G41440-14-3	COBHAM PLC	D	07/28/2016	CITIBANK, NY	3,436,000	7,758		10,051	14,342	(3,552)	0	0	(3,552)	943	10,051	(1,821)	(472)	(2,293)	408		U
G42089-11-3	DIAGEO PLC	D	07/28/2016	CITIBANK, NY	9,704,000	278,928		199,544	265,530	(82,176)	0	0	(82,176)	16,190	199,544	(36,287)	115,672	79,385	3,091		U
G43940-10-8	HARGREAVES LANSDOWN PLC	D	07/28/2016	CITIBANK, NY	858,000	14,311		12,573	19,045	(6,820)	0	0	(6,820)	348	12,573	(1,688)	3,426	1,738	96		U
G4804L-14-8	INTERCONTINENTAL HOTELS GROUP PLC	D	07/28/2016	CITIBANK, NY	780,000	30,715		20,745	0	0	0	0	0	20,745	(3,618)	13,588	9,970	0		U	
G4807U-10-3	INMARSAT PLC	D	07/28/2016	CITIBANK, NY	1,941,000	19,878		16,091	32,528	(17,569)	0	0	(17,569)	1,132	16,091	(2,771)	6,558	3,787	622		U
G4911B-10-8	INTERTEK GROUP PLC ORD GBPO.01	D	07/28/2016	CITIBANK, NY	699,000	33,730		21,619	28,610	(8,684)	0	0	(8,684)	1,693	21,619	(3,877)	15,988	12,111	358		U
G49188-11-6	INVESTEC PLC	D	07/28/2016	CITIBANK, NY	837,000	4,899		7,693	5,914	1,517	0	0	1,517	262	7,693	(1,077)	(1,717)	(2,794)	125		U
G4984A-11-0	ITV ORD GBPO.10	D	07/28/2016	CITIBANK, NY	16,589,000	42,462		19,531	67,630	(49,520)	0	0	(49,520)	1,420	19,531	(3,406)	26,336	22,930	3,419		U
G5005D-12-4	ST JAMES'S PLACE PLC	D	07/28/2016	CITIBANK, NY	2,356,000	28,422		36,204	35,003	446	0	0	446	755	36,204	(4,641)	(3,141)	(7,782)	583		U
G51604-16-6	JOHNSON MATTHEY PLC	D	07/28/2016	CITIBANK, NY	799,000	33,967		27,042	0	0	0	0	0	27,042	(4,824)	11,748	6,924	553		U	
G52416-10-7	KERRY GROUP PLC-A	D	07/28/2016	NON-BROKER TRADE	400,000	33,524		33,704	0	0	0	0	0	33,704	566	(746)	(180)	158		U	
G5375M-11-8	LAND SECS GP ORD GBPO.10	D	07/28/2016	CITIBANK, NY	1,779,000	25,404		33,123	30,862	1,570	0	0	1,570	691	33,123	(4,246)	(3,473)	(7,719)	572		U
G54404-12-7	LEGAL & GENERAL GROUP ORD 2.5P	D	07/28/2016	CITIBANK, NY	14,732,000	38,752		60,038	58,149	(158)	0	0	(158)	2,048	60,038	(8,404)	(12,882)	(21,286)	2,121		U
G5485F-16-9	LI & FUNG HKD0.025	D	07/27/2016	CITIBANK, NY	18,000,000	9,067		12,168	12,240	(20)	0	0	(20)	(52)	12,168	41	(3,142)	(3,101)	347		U
G5635D-17-9	LOMIN PLC	D	07/28/2016	CITIBANK, NY	4,000	12		104	5	92	0	0	92	7	104	(17)	(75)	(92)	0		U
G5689U-10-3	LONDON STOCK EXCHANGE GROUP ORD GBPO	D	07/28/2016	CITIBANK, NY	1,352,000	48,718		33,481	54,680	(22,818)	0	0	(22,818)	1,619	33,481	(5,111)	20,349	15,238	491		U
G6019W-10-8	MERLIN ENTERTAINMENTS PLC	D	07/28/2016	CITIBANK, NY	3,073,000	18,818		19,654	20,631	(1,563)	0	0	(1,563)	586	19,654	(2,676)	1,840	(836)	197		U
G60744-10-2	MGM CHINA HOLDINGS LTD	D	07/27/2016	CITIBANK, NY	4,000,000	6,035		6,175	5,006	1,175	0	0	1,175	(7)	6,175	1	(141)	(140)	48		U
G60754-10-1	MICHAEL KORS HOLDINGS LTD	R	08/03/2016	VANDHAM SECURITIES C	3,077,000	147,753		174,691	0	0	0	0	0	174,691	0	(26,939)	(26,939)	0		U	
G6258S-10-7	MONDI PLC ORD EURO.20	D	07/28/2016	CITIBANK, NY	1,590,000	31,524		35,984	31,262	3,494	0	0	3,494	1,227	35,984	(5,037)	577	(4,460)	688		U
G6359F-10-3	NABORS INDUSTRIES LTD SHS	R	06/08/2016	JEFFERIES & CO INC,	0,000	0		0	0	0	0	0	0	0	0	0	0	0	1,545		U
G6500M-10-6	NEXT GROUP ORD GBPO.10	D	07/28/2016	CITIBANK, NY	580,000	37,784		30,138	62,319	(33,949)	0	0	(33,949)	1,767	30,138	(4,877)	12,523	7,646	1,756		U
G70202-10-9	PERSIMMON ORD 10P	D	07/28/2016	CITIBANK, NY	1,379,000	30,433		32,352	41,199	(9,907)	0	0	(9,907)	1,661	32,352	(4,491)	2,571	(1,920)	2,152		U
G72783-17-1	PRUDENTIAL FINANCIAL ORD GBPO.17868339	D	07/28/2016	CITIBANK, NY	661,000	23,160		35,711	32,803	2,163	0	0	2,163	745	35,711	(4,577)	(7,974)	(12,551)	729		U
G72899-10-0	PRUDENTIAL PLC	D	07/28/2016	CITIBANK, NY	10,022,000	171,829		106,099	226,151	(124,783)	0	0	(124,783)	4,731	106,099	(15,843)	81,572	65,730	5,305		U
G7368G-10-8	ROYAL MAIL PLC	D	07/28/2016	CITIBANK, NY	2,815,000	18,641		20,131	18,422	219	0	0	219	1,490	20,131	(3,533)	2,043	(1,490)	849		U
G73740-11-3	RAINGOLD RESOURCES LTD	D	07/28/2016	CITIBANK, NY	355,000	41,197		22,769	21,678	424	0	0	424	668	22,769	(3,090)	21,518	18,428	234		U
G74079-10-7	RECKITT BENCKISER GROUP PLC ORD GBPO	D	07/28/2016	CITIBANK, NY	2,597,000	253,297		142,123	240,419	(109,474)	0	0	(109,474)	10,778	142,123	(25,175)	136,348	111,173	3,381		U
G7493L-10-5	REED ELSEVIER ORD GBPO.14	D	07/28/2016	CITIBANK, NY	4,867,000	92,923		46,613	85,866	(43,120)	0	0	(43,120)	3,867	46,613	(8,552)	54,862	46,310	1,575		U
G7690A-11-8	ROYAL DUTCH SHELL PLC	D	07/28/2016	VARIOUS	2,708,000	72,848		60,196	0	0	0	0	0	60,196	(5,520)	18,173	12,653	2,441		U	
G77395-10-4	SABMILLER PLC	D	07/28/2016	CITIBANK, NY	3,824,000	216,823		140,372	229,365	(99,817)	0	0	(99,817)	10,824	140,372	(25,024)	101,474	76,540	0		U
G7771K-14-2	SAGE GROUP PLC/THE	D	07/28/2016	CITIBANK, NY	4,205,000	39,370		17,995	37,403	(21,052)	0	0	(21,052)	1,644	17,995	(3,436)	24,810	21,374	810		U
G78602-13-6	SCHROEDERS PLC	D	07/28/2016	CITIBANK, NY	449,000	14,901		12,215	19,695	(8,321)	0	0	(8,321)	841	12,215	(2,088)	4,775	2,687	377		A
G8056D-15-9	SEVERN TRENT PLC	D	0																		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
G86954-10-7	TAYLOR WIMPEY PLC	D	07/28/2016	CITIBANK, NY	14,091,000	28,492		39,646	42,181	(3,888)	0	0	(3,888)	1,352	39,646	(5,550)	(5,605)	(11,155)	1,957		U
G87621-10-1	TESCO ORD 5P	D	07/28/2016	CITIBANK, NY	33,634,000	68,890		85,054	74,112	9,168	0	0	9,168	1,774	85,054	(10,902)	(5,261)	(16,163)	0		U
G90202-10-5	TRAVIS PERKINS ORD 10P SHARES	D	07/28/2016	CITIBANK, NY	880,000	17,932		25,590	25,590	(4,595)	0	0	(4,595)	601	21,596	(2,902)	(762)	(3,664)	376		U
G91235-10-4	TULLOW OIL PLC ORD GBPO.10	D	07/28/2016	CITIBANK, NY	904,000	2,309		2,348	2,208	78	0	0	78	62	2,348	(313)	274	(39)	0		U
G91442-10-6	TYCO INTERNATIONAL PLC	R	09/06/2016	NON-BROKER TRADE	2,746,000	75,004		75,004	91,684	(16,679)	0	0	(16,679)	0	75,004	0	0	0	2,429		U
G92087-16-5	UNILEVER PLC ORD GBPO.031111	D	07/28/2016	CITIBANK, NY	5,188,000	239,908		168,574	223,778	(68,624)	0	0	(68,624)	13,420	168,574	(30,426)	101,760	71,334	3,608		U
G92755-10-0	UNITED UTILITIES GROUP PLC	D	07/28/2016	CITIBANK, NY	3,066,000	40,968		44,819	42,275	1,609	0	0	1,609	935	44,819	(5,745)	1,894	(3,851)	1,602		U
G9606P-19-7	WHITBREAD ORD GBPO.76797385	D	07/28/2016	CITIBANK, NY	786,000	39,681		27,289	50,985	(25,456)	0	0	(25,456)	1,760	27,289	(4,558)	16,950	12,392	645		U
G9736L-12-4	WOLSELEY PLC	D	07/28/2016	CITIBANK, NY	964,000	52,624		45,230	52,443	(11,550)	0	0	(11,550)	4,337	45,230	(8,819)	16,213	7,394	470		U
G98290-10-2	XL GROUP PLC	R	07/25/2016	NON-BROKER TRADE	1,225,000	46,905		46,905	0	0	0	0	0	0	46,905	0	0	0	490		U
H0032X-13-5	ACTELION CHFO.5 (REGD) (POST SUBD)	D	07/28/2016	CITIBANK, NY	372,000	64,932		15,265	51,879	(40,256)	0	0	(40,256)	3,642	15,265	(3,414)	53,081	49,667	575		U
H05072-10-5	BARRY CALLEBAUT AG	D	07/28/2016	CITIBANK, NY	7,000	8,955		6,286	7,671	(1,956)	0	0	(1,956)	570	6,286	(458)	3,128	2,670	101		U
H2082J-10-7	DUFFY AG	D	07/28/2016	CITIBANK, NY	181,000	20,651		21,669	21,669	555	0	0	555	(583)	21,669	1,021	(2,040)	(1,019)	0		U
H22206-19-9	EMS-CHEMIE HLDG CHFO.01 (REGISTERED)(POS)	D	07/28/2016	CITIBANK, NY	29,000	15,599		11,689	12,776	(909)	0	0	(909)	(178)	11,689	411	3,498	3,909	0		U
H25662-18-2	CIE FINANCIERE RICHEMONT SA	D	07/28/2016	CITIBANK, NY	2,024,000	119,376		105,025	145,785	(63,103)	0	0	(63,103)	22,343	105,025	(20,717)	35,068	14,351	0		U
H28455-17-0	GALENICA AG	D	07/28/2016	CITIBANK, NY	17,000	21,299		24,866	26,731	(1,196)	0	0	(1,196)	(689)	24,866	1,172	(4,739)	(3,567)	205		U
H2942E-12-4	GEBERT CHFO.10 (REGD) (POST)	D	07/28/2016	CITIBANK, NY	103,000	39,175		19,905	35,006	(17,850)	0	0	(17,850)	2,750	19,905	(2,412)	21,682	19,270	588		U
H3238Q-10-2	GIVAUDAN AG CHF10	D	07/28/2016	CITIBANK, NY	35,000	70,567		34,144	63,741	(36,459)	0	0	(36,459)	6,861	34,144	(6,325)	42,749	36,424	1,810		U
H42097-10-7	UBS GROUP AG	D	07/28/2016	CITIBANK, NY	13,215,000	178,749		207,144	257,699	(65,477)	0	0	(65,477)	14,923	207,144	(11,144)	(17,252)	(28,396)	11,510		U
H4414N-10-3	JULIUS BAER GROUP LTD	D	07/28/2016	CITIBANK, NY	809,000	32,812		30,112	39,327	(15,617)	0	0	(15,617)	6,402	30,112	(5,936)	8,636	2,700	927		U
H4673L-14-5	KUEHNE & NAGEL AG CHF1(REGD) (POST-SUBD)	D	07/28/2016	CITIBANK, NY	184,000	25,675		22,565	25,330	(6,834)	0	0	(6,834)	4,069	22,565	(3,705)	6,815	3,110	616		U
H4768E-10-5	LAFARGEHOLCIM LTD	D	07/28/2016	CITIBANK, NY	1,908,000	88,377		118,383	95,877	16,918	0	0	16,918	5,588	118,383	(3,371)	(26,636)	(30,007)	2,891		U
H49983-18-4	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	D	07/28/2016	CITIBANK, NY	2,000	11,552		7,386	12,497	(5,417)	0	0	(5,417)	7,386	7,386	(166)	4,332	4,166	136		U
H50524-13-3	LONZA GROUP AG	D	07/28/2016	CITIBANK, NY	193,000	35,849		17,926	31,447	(15,186)	0	0	(15,186)	1,665	17,926	(1,346)	19,269	17,926	498		U
H57312-64-9	NESTLE SA	D	07/28/2016	CITIBANK, NY	11,380,000	894,152		650,205	601,762	(177,362)	0	0	(177,362)	(25,785)	650,205	32,207	211,741	243,948	12,246		U
H5820Q-15-0	NOVARTIS AG CHFO.50 (REGD)	D	07/28/2016	CITIBANK, NY	5,423,000	443,207		443,913	470,246	(39,533)	0	0	(39,533)	13,199	443,913	(4,732)	4,026	(706)	9,556		U
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	07/28/2016	CITIBANK, NY	53,000	23,883		10,143	19,127	(9,811)	0	0	(9,811)	827	10,143	(644)	14,384	13,740	365		U
H69293-21-7	ROCHE HOLDING AG	D	07/28/2016	CITIBANK, NY	2,677,000	668,885		434,601	739,184	(393,268)	0	0	(393,268)	88,686	434,601	(81,885)	316,169	234,284	14,117		U
H7258G-20-9	SCHINDLER HLDG AG PTG CERT CHFO.10 (POST)	D	07/28/2016	CITIBANK, NY	204,000	38,473		22,271	34,238	(16,411)	0	0	(16,411)	4,444	22,271	(4,094)	20,295	16,201	372		U
H7258G-23-3	SCHINDLER HOLDING AG	D	07/28/2016	CITIBANK, NY	90,000	16,946		10,489	15,195	(5,907)	0	0	(5,907)	1,201	10,489	(1,019)	7,476	6,457	164		U
H7485A-10-8	SGS SA SZF20(REGD)	D	07/28/2016	CITIBANK, NY	24,000	52,371		41,892	45,818	(11,139)	0	0	(11,139)	7,213	41,892	(6,532)	17,010	10,478	1,096		U
H7631K-15-8	SIKA AG	D	07/28/2016	CITIBANK, NY	10,000	44,253		19,692	36,164	(19,744)	0	0	(19,744)	3,272	19,692	(2,949)	27,510	24,561	526		U
H8024W-10-6	PHONAK HLDG CHFO.05	D	07/28/2016	CITIBANK, NY	180,000	24,402		14,550	22,891	(11,581)	0	0	(11,581)	3,239	14,550	(3,017)	12,870	9,853	256		U
H83949-13-3	SWATCH GROUP AG	D	07/28/2016	CITIBANK, NY	179,000	9,045		13,182	12,160	(428)	0	0	(428)	1,450	13,182	(1,220)	(2,917)	(4,137)	178		U
H83949-14-1	SWATCH GROUP CHF2.25 (BR)	D	07/28/2016	CITIBANK, NY	68,000	17,607		27,296	23,790	(339)	0	0	(339)	3,846	27,296	(3,385)	(6,305)	(9,690)	338		U
H8398N-10-4	SWISSCOM AG CHF1.00	D	07/28/2016	CITIBANK, NY	7,000	3,410		3,548	3,517	85	0	0	85	(54)	3,548	125	(263)	(138)	105		U
J00056-10-1	ABC-MART INC	D	07/28/2016	CITIBANK, NY	100,000	6,214		3,656	5,528	(3,169)	0	0	(3,169)	1,297	3,656	(949)	3,507	2,558	46		U
J00105-10-6	ACOM CO Y50	D	07/28/2016	CITIBANK, NY	1,200,000	5,661		4,425	5,726	(1,996)	0	0	(1,996)	695	4,425	(145)	1,381	1,236	0		U
J00210-10-4	ADVANTEST Y50	D	07/28/2016	CITIBANK, NY	500,000	6,352		5,655	4,206	576	0	0	576	5,655	5,655	(167)	864	697	39		U
J0021H-10-7	AEON FINANCIAL SERVICE CO LTD	D	07/28/2016	CITIBANK, NY	200,000	4,474		3,807	4,532	(782)	0	0	(782)	872	3,807	496	170	666	60		U
J00288-10-0	AEON CO LTD NPV	D	07/28/2016	CITIBANK, NY	1,500,000	21,008		23,237	23,293	521	0	0	521	(577)	23,237	4,088	(6,317)	(2,229)	167		U
J00662-11-4	AIR WATER INC	D	07/28/2016	CITIBANK, NY	1,000,000	16,593		17,997	16,260	2,306	0	0	2,306	(569)	17,997	3,306	(4,711)	(1,405)	115		U
J00882-12-6	AJINOMOTO CO INC Y50	D	07/28/2016	CITIBANK, NY	2,000,000	49,131		23,446	47,874	(32,909)	0	0	(32,909)	8,481	23,446	(6,274)	31,959	25,685	248		U
J01176-11-4	ALPS ELECTRIC CO LTD	D	07/28/2016	CITIBANK, NY	700,000	15,091		21,972	19,290	3,227	0	0	3,227	(545)	21,972	3,866	(10,747)	(6,881)	87		U
J01218-10-6	AMIADA HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	1,300,000	14,100		11,804	12,579	(2,629)	0	0	(2,629)	1,854	11,804	(387)	2,682	2,295	214		U
J0156Q-10-4	ANA HOLDINGS INC	D	07/28/2016	CITIBANK, NY	3,000,000	8,252		7,572	8,729	(1,270)	0	0	(1,270)	113	7,572	987	(307)	680	124		U
J02100-11-3	ASAHI BEWERIES NPV	D	07/28/2016	CITIBANK, NY	1,400,000	47,261		39,316	44,213	(9,744)	0	0	(9,744)	4,847	39,316	236	7,945	572		U	
J0242P-11-0	ASAHI KASEI CORP JPY50	D	07/28/2016	CITIBANK, NY	1,000,000	7,463		6,650	6,841	(2,596)	0	0	(2,596)	2,406	6,650	(1,780)	2,592	812	79		U
J03234-15-0	ASICS CORP	D	07/28/2016	CITIBANK, NY	600,000	10,779		6,392	12,589	(8,423)	0	0	(8,423)	2,225	6,392	(1,611)	5,998	4,387	105		U
J03393-10-5	ASTELLAS PHARMIA INC Y50	D	07/28/2016	CITIBANK, NY	7,700,																

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
J08484-14-9	DAICEL CORP	D	07/28/2016	CITIBANK, NY	1,000,000	11,017		11,674	15,080	(3,579)	0	0	(3,579)	174	11,674	1,522	(2,179)	(657)	105		U
J09748-11-2	DAI-ICHI LIFE INSURANCE CO LTD/THE	D	07/28/2016	CITIBANK, NY	1,900,000	22,581		27,768	32,142	(7,057)	0	0	(7,057)	2,684	27,768	1,015	(6,202)	(5,187)	554		U
J10005-10-6	AEON MALL CO NPV	D	07/28/2016	CITIBANK, NY	530,000	7,137		10,226	9,182	(1,421)	0	0	(1,421)	2,465	10,226	(1,321)	(1,768)	(3,089)	46		U
J10038-11-5	DAIKIN INDUSTRIES LTD	D	07/28/2016	CITIBANK, NY	900,000	76,847		28,090	66,594	(48,645)	0	0	(48,645)	10,141	28,090	(7,494)	56,251	48,575	483		U
J10542-11-6	SUMITOMO DAINIPPON PHARMA CO LTD	D	07/28/2016	CITIBANK, NY	600,000	10,762		6,092	7,137	(3,206)	0	0	(3,206)	2,161	6,092	(1,581)	6,251	4,670	45		U
J11151-10-7	DAITO TRUST CONSTRUCTION Y50	D	07/28/2016	CITIBANK, NY	300,000	49,664		28,411	34,939	(12,919)	0	0	(12,919)	6,391	28,411	(3,143)	24,397	21,254	577		U
J12075-10-7	DENSO CORPORATION NPV	D	07/28/2016	CITIBANK, NY	1,400,000	52,985		66,688	67,710	632	0	0	632	(1,655)	66,688	11,733	(25,436)	(13,703)	640		U
J1207N-10-8	DENTSU INC NPV	D	07/28/2016	CITIBANK, NY	1,000,000	46,986		35,133	55,530	(28,115)	0	0	(28,115)	7,718	35,133	(3,675)	15,528	11,853	627		U
J1235L-10-8	DON QUIJOTE HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	400,000	15,440		9,069	14,215	(6,603)	0	0	(6,603)	1,456	9,069	(334)	6,705	6,371	72		U
J1257M-10-9	EAST JAPAN RAILWAY CO Y50000	D	07/28/2016	CITIBANK, NY	1,200,000	107,918		87,326	114,219	(40,267)	0	0	(40,267)	13,373	87,326	(2,468)	23,600	20,592	647		U
J12852-11-7	EISAI CO Y50	D	07/28/2016	CITIBANK, NY	100,000	5,769		6,284	6,703	(220)	0	0	(220)	(199)	6,284	1,154	(1,669)	(515)	62		U
J1346E-10-0	FAST RETAILING CO LTD	D	07/28/2016	CITIBANK, NY	200,000	62,731		34,815	70,892	(48,671)	0	0	(48,671)	12,594	34,815	(9,317)	37,233	27,916	288		U
J14112-10-6	FUJI ELECTRIC CO LTD	D	07/28/2016	CITIBANK, NY	3,000,000	12,581		13,399	12,744	(1,450)	0	0	(1,450)	2,105	13,399	(439)	(379)	(818)	119		U
J14406-13-6	FUJI HEAVY INDS	D	07/28/2016	CITIBANK, NY	2,000,000	76,131		37,798	83,578	(52,407)	0	0	(52,407)	6,627	37,798	(2,030)	40,364	38,334	1,188		U
J15708-15-9	FUJITSU NPV	D	07/28/2016	CITIBANK, NY	5,000,000	19,076		21,445	25,225	(7,209)	0	0	(7,209)	3,428	21,445	(771)	(1,598)	(2,369)	158		U
J18270-10-8	HAMAMATSU PHOTONICS KK	D	07/28/2016	CITIBANK, NY	600,000	17,355		12,821	16,634	(6,820)	0	0	(6,820)	3,007	12,821	(1,560)	6,094	4,534	80		U
J18439-10-9	HANKYU HANSHIN HOLDINGS INC	D	07/28/2016	CITIBANK, NY	400,000	14,356		9,685	13,118	(6,805)	0	0	(6,805)	3,372	9,685	(2,441)	7,112	4,671	56		U
J18912-10-5	GUNGHU ONLINE ENTERTAINMENT INC	D	07/28/2016	CITIBANK, NY	1,600,000	3,568		5,620	4,376	507	0	0	507	737	5,620	(17)	(2,035)	(2,052)	54		U
J19174-10-1	HAKUHODO DY HLDGS INC NPV	D	07/28/2016	CITIBANK, NY	900,000	10,319		4,954	9,868	(6,542)	0	0	(6,542)	1,628	4,954	(1,137)	6,503	5,366	67		U
J1949F-10-8	HIKARI TSUSHIN INC	D	07/28/2016	CITIBANK, NY	100,000	8,082		5,444	6,858	(1,495)	0	0	(1,495)	81	5,444	710	1,928	2,638	115		U
J19782-10-1	HIROSE ELECTRONICS	D	07/28/2016	CITIBANK, NY	105,000	12,989		8,817	12,883	(7,256)	0	0	(7,256)	3,189	8,817	(2,359)	6,532	4,173	101		U
J20076-12-1	HISAMITSU PHARMACEUTICAL CO INC	D	07/28/2016	CITIBANK, NY	200,000	10,941		8,121	8,479	(102)	0	0	(102)	(257)	8,121	1,492	1,329	2,821	63		U
J20416-10-3	HITACHI TECHNOLOGIES CORP	D	07/28/2016	CITIBANK, NY	200,000	6,805		4,520	5,470	(1,647)	0	0	(1,647)	697	4,520	(133)	2,418	2,285	63		U
J20538-11-2	HITACHI METALS LTD	D	07/28/2016	CITIBANK, NY	1,000,000	11,322		9,819	12,511	(6,244)	0	0	(6,244)	3,552	9,819	(2,628)	4,131	1,503	99		U
J22848-10-5	HOYA CORP NPV	D	07/28/2016	CITIBANK, NY	1,600,000	55,812		52,639	66,250	(16,551)	0	0	(16,551)	2,940	52,639	4,389	(1,217)	3,172	557		U
J23426-10-9	IIDA GROUP HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	500,000	9,726		9,709	9,394	556	0	0	556	(241)	9,709	1,708	(1,691)	17	95		U
J23594-11-2	HULIC CO LTD	D	07/28/2016	CITIBANK, NY	900,000	9,453		7,707	7,998	(1,528)	0	0	(1,528)	1,238	7,707	(284)	2,029	1,745	126		U
J2398N-10-5	IHI CORP	D	07/28/2016	CITIBANK, NY	5,000,000	14,868		18,761	14,007	1,741	0	0	1,741	3,013	18,761	(691)	(3,203)	(3,894)	0		U
J25038-10-0	ISETAN MITSUKOSHI HOLDINGS LTD NPV	D	07/28/2016	CITIBANK, NY	1,300,000	12,576		18,936	17,140	695	0	0	695	1,101	18,936	1,529	(7,889)	(6,360)	63		U
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	07/28/2016	CITIBANK, NY	200,000	8,034		10,073	9,011	1,312	0	0	1,312	(250)	10,073	1,772	(3,811)	(2,039)	30		U
J2740B-10-6	JAPAN EXCHANGE GROUP INC	D	07/28/2016	CITIBANK, NY	1,800,000	24,601		19,947	28,580	(11,474)	0	0	(11,474)	2,841	19,947	(319)	4,972	4,653	399		U
J28711-10-9	J FRONT RETAILING CO LTD	D	07/28/2016	CITIBANK, NY	500,000	5,490		8,817	7,340	1,756	0	0	1,756	(279)	8,817	1,620	(4,948)	(3,328)	56		U
J29223-12-0	KAJIMA CORP	D	07/28/2016	CITIBANK, NY	4,000,000	28,973		15,599	24,074	(8,707)	0	0	(8,707)	232	15,599	2,034	11,340	13,374	297		U
J29258-10-0	KAKAKU.COM INC	D	07/28/2016	CITIBANK, NY	500,000	9,936		7,391	9,951	(2,939)	0	0	(2,939)	380	7,391	654	1,890	2,544	87		U
J2946V-10-4	KOYO SEIKO	D	07/28/2016	CITIBANK, NY	900,000	11,683		12,112	15,001	(4,807)	0	0	(4,807)	1,918	12,112	(415)	(14)	(429)	156		U
J30255-12-9	KANSAI PAINT CO Y50	D	07/28/2016	CITIBANK, NY	1,000,000	20,396		8,804	15,337	(9,718)	0	0	(9,718)	3,185	8,804	(2,356)	13,948	11,592	78		U
J30642-16-9	KAO CORP	D	07/28/2016	CITIBANK, NY	1,800,000	96,841		42,050	93,595	(63,300)	0	0	(63,300)	11,755	42,050	(7,287)	62,079	54,792	1,245		U
J31502-10-7	KAWASAKI HEAVY INDUSTRIES Y50	D	07/28/2016	CITIBANK, NY	2,000,000	5,394		8,262	7,515	(551)	0	0	(551)	1,298	8,262	(271)	(2,597)	(2,868)	117		U
J31843-10-5	KDDI CORP Y5000	D	07/28/2016	CITIBANK, NY	3,300,000	99,260		40,681	86,522	(58,633)	0	0	(58,633)	12,792	40,681	(8,679)	67,528	58,579	925		U
J31975-12-1	KEIHAN HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	2,000,000	13,839		10,804	13,517	(2,873)	0	0	(2,873)	1,621	10,804	1,409	1,625	3,034	49		U
J3217R-10-3	KEIKYU CORP	D	07/28/2016	CITIBANK, NY	2,000,000	19,519		15,366	16,676	(6,868)	0	0	(6,868)	5,558	15,366	(4,112)	8,265	4,153	50		U
J32190-12-6	KEIO ELEC RAILWAY CO Y50	D	07/28/2016	CITIBANK, NY	3,000,000	26,734		20,082	26,186	(8,379)	0	0	(8,379)	2,275	20,082	351	6,301	6,652	111		U
J32233-10-8	KEISEI ELECTRIC RAILWAY CO Y50	D	07/28/2016	CITIBANK, NY	1,000,000	12,676		6,894	12,885	(8,436)	0	0	(8,436)	2,445	6,894	(1,789)	7,571	5,782	29		U
J32491-10-2	KEYENCE CORP	D	07/28/2016	CITIBANK, NY	220,000	153,881		47,416	122,678	(90,660)	0	0	(90,660)	15,398	47,416	(10,676)	117,140	106,464	354		U
J32620-10-6	KIKKOMAN CORP	D	07/28/2016	CITIBANK, NY	1,000,000	34,835		10,862	35,122	(28,112)	0	0	(28,112)	3,853	10,862	(2,819)	26,791	23,972	265		U
J34899-10-4	KOITO MANUFACTURING CO Y50	D	07/28/2016	CITIBANK, NY	600,000	28,992		9,029	24,989	(19,226)	0	0	(19,226)	3,266	9,029	(2,416)	22,380	19,964	99		U
J35996-10-7	KONAMI HOLDINGS CO	D	07/28/2016	CITIBANK, NY	500,000	18,513		9,365	12,004	(2,343)	0	0	(2,343)	(296)	9,365	1,721	7,428	9,149	50		U
J36060-11-9	KONICA MINOLTA HLDGS INC Y50	D	07/28/2016	CITIBANK, NY	1,700,000	13,464		17,995	17,269	458	0	0	458	268	17,995	2,346	(6,877)	(4,531)	197		U
J3622S-10-0	KOSE IPY50	D	07/28/2016	CITIBANK, NY	100,000	8,844		10,447	9,369	1,337	0	0	1,337	(259)	10,447	1,838	(3,440)	(1,602)	47		U
J36662-13-8	KUBOTA CORPORATION Y50	D	07/28/2016	CITIBANK, NY	5,000,000	70,027		44,789	78,474	(47,263)	0	0	(47,263)	13,577	44,789	(8,975)	34,213	25,338	1,098		U
J37006-13-7	KURARAY CO LTD	D	07/28/2016	CITIBANK, NY	1,000,000	12,485		13,156	12,237	1,355	0	0	1,355	(416)	13,156	2,417	(3,087)	(670)	330		U
J37221-11-6	KURITA WATER INDUSTRIES LTD	D	07/28/2016	CITIBANK, NY	200,000	4,312		4,001	4,225	(283)	0	0	(283)	60	4,001	522	(211)	311	40		U
J38296-11-7	KYOKA HAKKO KOGYO Y50	D	07/28/2016	CITIBANK, NY	1,000,000	17,260		12,640	15,919	(2,880)	0	0	(2,880)	(399)	12,640	2,322	2,298	4,620	197		U
J38468-10-4	KYUSHU ELECTRIC POWER CO INC	D	07/28/2016	CITIBANK, NY	1,200,000	11,025		11,507	13,237	(1,902)	0	0	(1,902)	171	11,507	1,500	(1,982)	(482)	58		U
J3871L-10-3	LAWSON INC	D	07/28/2016	CITIBANK, NY	300,000	22,502		19,692	24,565	(6,225)	0	0	(6,225)	1,352	19,692	1,353	1,457	2,810	282		U
J3893W-10-3	LIXIL GROUP CORP	D	07/28/201																		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
J39186-10-1	MABUCHI MOTOR CO LTD	D	07/28/2016	CITIBANK, NY	200,000	8,883		7,409	11,040	(4,773)			(4,773)	1,142	7,409	(218)	1,692	1,474	161		U
J39584-10-7	MAKITA CORP Y50	D	07/28/2016	CITIBANK, NY	400,000	25,314		14,766	23,376	(13,903)			(13,903)	5,294	14,766	(3,897)	14,444	10,547	274		U
J39585-10-8	KINTETSU GROUP HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	6,000,000	24,932		20,188	24,590	(11,704)			(11,704)	7,303	20,188	(5,403)	10,147	4,744	243		U
J40089-10-4	MARUI CO Y50	D	07/28/2016	CITIBANK, NY	1,100,000	15,390		16,291	18,087	(1,392)			(1,392)	(404)	16,291	2,866	(3,767)	(901)	100		U
J41551-11-0	MAZDA MOTOR CORP NPV	D	07/28/2016	CITIBANK, NY	1,100,000	16,454		21,999	23,080	(4,614)			(4,614)	3,533	21,999	(810)	(4,734)	(5,544)	136		U
J41729-10-4	MEIJI HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	500,000	50,799		20,586	41,772	(22,931)			(22,931)	1,744	20,586	1,034	29,179	30,213	247		U
J42884-13-0	MINEBEA CO LTD	D	07/28/2016	CITIBANK, NY	1,000,000	7,872		8,946	8,720	93			93	133	8,946	1,167	(2,241)	(1,074)	83		U
J43528-10-1	MIRACA HOLDINGS INC	D	07/28/2016	CITIBANK, NY	200,000	8,978		7,856	8,895	(3,881)			(3,881)	2,842	7,856	(2,102)	3,224	1,122	86		U
J43916-11-3	MITSUBISHI ESTATE CO Y50	D	07/28/2016	CITIBANK, NY	6,000,000	113,196		104,188	125,866	(43,129)			(43,129)	21,451	104,188	(9,250)	18,259	9,009	446		U
J44002-12-9	MITSUBISHI HEAVY IND NPV	D	07/28/2016	CITIBANK, NY	10,000,000	44,041		46,538	44,333	(6,699)			(6,699)	8,903	46,538	(3,354)	857	(2,497)	497		U
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS CORP NPV	D	07/28/2016	CITIBANK, NY	3,100,000	16,430		14,598	19,954	(6,882)			(6,882)	1,527	14,598	401	1,431	1,832	197		U
J44561-10-8	MITSUBISHI LOGISTICS CORP	D	07/28/2016	CITIBANK, NY	1,000,000	13,791		13,910	13,342	(1,666)			(1,666)	2,234	13,910	(512)	393	(119)	50		U
J44661-10-2	MIITSUI CHEMICALS INC	D	07/28/2016	CITIBANK, NY	3,000,000	12,609		7,667	13,517	(6,651)			(6,651)	801	7,667	212	4,730	4,942	100		U
J45091-10-1	MIITSUI FUDOSAN CO Y50	D	07/28/2016	CITIBANK, NY	5,000,000	109,603		103,847	127,021	(28,788)			(28,788)	5,613	103,847	8,873	(3,117)	5,756	660		U
J45993-11-0	MIXI INC	D	07/28/2016	CITIBANK, NY	100,000	3,512		3,630	3,782	(207)			(207)	54	3,630	473	(591)	(118)	61		U
J46840-10-4	MURATA MANUFACTURING CO NPV	D	07/28/2016	CITIBANK, NY	700,000	87,196		36,596	102,240	(76,412)			(76,412)	10,767	36,596	(6,958)	57,559	50,601	636		U
J46872-10-5	MS&AD INSURANCE GROUP HOLDINGS INC	D	07/28/2016	CITIBANK, NY	400,000	10,947		11,999	11,871	467			467	(339)	11,999	2,158	(3,210)	(1,052)	176		U
J4697J-10-8	M3 INC	D	07/28/2016	CITIBANK, NY	800,000	25,161		13,128	16,772	(4,124)			(4,124)	479	13,128	1,386	10,647	12,033	57		U
J47070-10-0	NABTESCO CORP NPV	D	07/28/2016	CITIBANK, NY	300,000	8,023		5,485	6,180	(2,679)			(2,679)	1,984	5,485	(1,468)	4,006	2,538	110		U
J47399-11-8	NAGOYA RAILROAD CO LTD	D	07/28/2016	CITIBANK, NY	2,000,000	10,789		7,462	8,396	(1,045)			(1,045)	111	7,462	973	2,354	3,327	83		U
J48818-12-4	NEC CORP NPV	D	07/28/2016	CITIBANK, NY	6,000,000	16,069		17,220	19,203	(2,239)			(2,239)	256	17,220	2,245	(3,396)	(1,151)	278		U
J49076-11-0	NGK INSULATORS Y50	D	07/28/2016	CITIBANK, NY	1,000,000	22,121		18,062	22,894	(7,669)			(7,669)	2,837	18,062	(592)	4,651	4,059	165		U
J49119-10-0	NGK SPARK PLUG CO LTD	D	07/28/2016	CITIBANK, NY	600,000	9,676		14,085	16,036	(4,163)			(4,163)	2,212	14,085	(461)	(3,948)	(4,409)	100		U
J4914X-10-4	NEXON CO LTD	D	07/28/2016	CITIBANK, NY	400,000	6,138		3,736	6,580	(3,298)			(3,298)	454	3,736	30	2,371	2,401	32		U
J49293-10-2	NH FOODS LTD	D	07/28/2016	CITIBANK, NY	1,000,000	23,684		14,902	19,768	(9,552)			(9,552)	4,686	14,902	(3,179)	11,961	8,782	262		U
J51699-10-6	NINTENDO CO	D	07/28/2016	CITIBANK, NY	400,000	80,363		57,397	55,713	(1,113)			(1,113)	2,796	57,397	5,255	17,711	22,966	396		U
J52968-10-4	NIDEC CORP NPV	D	07/28/2016	CITIBANK, NY	900,000	79,000		46,241	66,115	(26,906)			(26,906)	7,032	46,241	(1,249)	34,008	32,759	281		U
J55053-12-8	NIPPON PAINT HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	300,000	8,043		9,329	7,377	(2,247)			(2,247)	(295)	9,329	1,714	(3,000)	(1,286)	49		U
J55678-10-6	NIPPON STEEL & SUMITOMO METAL CORP	D	07/28/2016	CITIBANK, NY	900,000	17,395		24,789	18,076	7,497			7,497	(783)	24,789	4,554	(11,948)	(7,394)	112		U
J55803-12-4	NISSIN FOODS HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	200,000	10,922		7,504	10,690	(5,874)			(5,874)	2,687	7,504	(1,977)	5,396	3,419	66		U
J58214-13-1	NITORI HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	200,000	23,560		9,422	17,008	(9,050)			(9,050)	1,464	9,422	(290)	14,429	14,139	53		U
J58472-11-9	NITTO DENKO CORP Y50	D	07/28/2016	CITIBANK, NY	600,000	39,606		24,883	44,451	(28,540)			(28,540)	8,973	24,883	(6,626)	21,349	14,723	350		U
J58903-11-9	NOMURA REAL ESTATE MASTER FUND INC	D	07/28/2016	CITIBANK, NY	13,000	21,174		15,658	16,145	(99)			(99)	(389)	15,658	2,755	2,762	5,517	227		U
J5900F-10-6	NOMURA RESEARCH INSTITUTE LTD	D	07/28/2016	CITIBANK, NY	330,000	11,763		9,726	12,811	(4,179)			(4,179)	1,094	9,726	179	1,858	2,037	101		U
J59031-10-4	NTT DATA CORP JPY5000	D	07/28/2016	CITIBANK, NY	500,000	24,303		18,177	24,440	(9,066)			(9,066)	2,803	18,177	(536)	6,662	6,126	160		U
J59402-10-4	NTT URBAN DEVELOPMENT CORP NPV	D	07/28/2016	CITIBANK, NY	100,000	1,057		1,030	973	42			42	15	1,030	134	(107)	27	7		U
J5946V-10-7	OBIC CO LTD	D	07/28/2016	CITIBANK, NY	300,000	16,669		15,938	16,061	272			272	(395)	15,938	2,804	(2,072)	732	118		U
J59568-13-9	ODAKU ELECTRIC RAILWAY CO LTD	D	07/28/2016	CITIBANK, NY	2,000,000	23,007		16,185	21,763	(11,433)			(11,433)	5,855	16,185	(4,331)	11,153	6,822	74		U
J59826-10-7	OBAYASHI CORP Y50	D	07/28/2016	CITIBANK, NY	2,000,000	21,463		13,142	18,604	(6,592)			(6,592)	1,129	13,142	642	7,679	8,321	215		U
J6031N-10-9	OJI HOLDINGS CORP	D	07/28/2016	CITIBANK, NY	3,000,000	12,123		12,993	12,195	1,121			1,121	(322)	12,993	2,286	(3,156)	(870)	118		U
J61240-10-7	OLYMPUS CORP Y50	D	07/28/2016	CITIBANK, NY	1,200,000	41,344		30,309	47,882	(21,094)			(21,094)	3,521	30,309	429	10,606	11,035	168		U
J61374-12-0	OMRON CORP Y50	D	07/28/2016	CITIBANK, NY	700,000	24,251		15,603	23,654	(13,652)			(13,652)	5,600	15,603	(4,125)	12,773	8,648	197		U
J61546-11-5	ONO PHARMACEUTICAL CO Y50	D	07/28/2016	CITIBANK, NY	2,000,000	71,004		38,608	72,123	(34,138)			(34,138)	624	38,608	4,978	27,418	32,396	297		U
J6165M-10-9	ORACLE CORP JAPAN	D	07/28/2016	CITIBANK, NY	200,000	11,818		6,266	9,394	(5,394)			(5,394)	2,266	6,266	(1,677)	7,229	5,552	867		U
J6174U-10-0	ORIENTAL LAND CO LTD/JAPAN	D	07/28/2016	CITIBANK, NY	800,000	49,285		20,210	48,793	(35,746)			(35,746)	7,163	20,210	(5,239)	34,313	29,074	116		U
J6243L-11-5	OTSUKA SHOKAI JPY50	D	07/28/2016	CITIBANK, NY	300,000	14,725		6,752	14,863	(10,506)			(10,506)	2,395	6,752	(1,752)	9,725	7,973	226		U
J6354Y-10-4	MATSUSHITA ELEC INDL CO Y50	D	07/28/2016	CITIBANK, NY	5,200,000	48,836		45,107	53,623	(13,740)			(13,740)	5,224	45,107	657	3,072	3,729	619		U
J63581-10-2	PARK24 CO LTD	D	07/28/2016	CITIBANK, NY	300,000	9,693		5,569	7,305	(2,630)			(2,630)	894	5,569	(205)	4,329	4,124	118		U
J64264-10-4	RAKUTEN INC	D	07/28/2016	CITIBANK, NY	4,100,000	45,641		43,910	47,818	(14,641)			(14,641)	7,321	40,499	(2,428)	7,570	5,142	138		U
J6433A-10-1	RECRUIT HOLDINGS CO LTD	D	07/28/2016	CITIBANK, NY	500,000	18,585		15,088	14,797	67			67	224	15,088	1,967	1,529	3,496	202		U
J65199-10-1	RINNAI CORP	D	07/28/2016	CITIBANK, NY	100,000	9,454		7,209	8,961	(4,360)			(4,360)	2,608	7,209	(1,929)	4,175	2,246	35		U
J65328-12-2	ROHM CO Y50	D	07/28/2016	CITIBANK, NY	100,000	4,232		6,204	5,137	974			974	92	6,204	809	(2,781)	(1,972)	54		U
J6571N-10-5	ROYHIN KEIKAKU CO JPY50	D	07/28/2016	CITIBANK, NY	200,000	42,545		43,084	40,966	3,187			3,187	(1,069)	43,084	7,580	(8,119)	(539)	210		U
J68209-10-5	SANRIO CO LTD	D	07/28/2016	CITIBANK, NY	100,000	1,744		2,530	2,369	123			123	38	2,530	330	(1,115)	(785)	32		U
J68467-10-9	SANTEN PHARMACEUTICAL CO	D	07/28/2016	CITIBANK, NY	1,000,000	16,174		7,798	16,676	(11,699)			(11,699)	2,821	7,798	(2,087)	10,462	8,375	108		U
J69972-10-7	SECOM CO Y50	D	07/28/2016	CITIBANK, NY	700,000	51,450		32,125	47,949	(27,444)			(27,444)	11,621	32,125	(8,597)	27,922	19,325	408		U

E05.20

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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)
J7007M-10-9	CREDIT SAISON CO NPV	D	07/28/2016	CITIBANK, NY	700,000	11,328		13,194	13,971	(450)	0	0	(450)	(327)	13,194	2,321	(4,188)	(1,867)	198		U
J7030Q-11-9	SEIBU HOLDINGS INC	D	07/28/2016	CITIBANK, NY	400,000	6,904		8,407	8,250	32	0	0	32	125	8,407	1,096	(2,599)	(1,503)	40		U
J7164A-10-4	SEVEN BANK LTD	D	07/28/2016	CITIBANK, NY	2,000,000	6,309		3,914	8,862	(6,364)	0	0	(6,364)	1,416	3,914	(1,047)	3,443	2,396	70		U
J7165H-10-8	SEVEN & I HLDG CO LTD NPV	D	07/28/2016	CITIBANK, NY	2,700,000	109,879		89,817	124,569	(50,055)	0	0	(50,055)	15,304	89,817	(4,315)	24,377	20,062	968		U
J72079-10-6	SHIKOKU ELECTRIC POWER CO INC Y500	D	07/28/2016	CITIBANK, NY	700,000	7,312		9,039	11,056	(2,633)	0	0	(2,633)	615	9,039	627	(2,354)	(1,727)	115		U
J72165-12-9	SHIMADZU Y50	D	07/28/2016	CITIBANK, NY	1,000,000	14,382		13,309	17,000	(3,271)	0	0	(3,271)	(420)	13,309	2,445	(1,372)	(1,073)	74		U
J72262-10-8	SHIMANO INC	D	07/28/2016	CITIBANK, NY	300,000	45,318		16,138	46,536	(36,134)	0	0	(36,134)	5,737	16,138	(4,203)	33,383	29,180	364		U
J72445-11-7	SHIMIZU CORPORATION Y50	D	07/28/2016	CITIBANK, NY	2,000,000	19,786		13,245	16,460	(5,257)	0	0	(5,257)	2,042	13,245	(390)	6,931	6,541	182		U
J72810-12-0	SHIN-ETSU CHEMICALS CO NPV	D	07/28/2016	CITIBANK, NY	1,700,000	113,363		94,740	93,511	(14,801)	0	0	(14,801)	16,300	94,740	(4,423)	23,066	18,643	772		U
J7385L-10-3	SHINSEI BK NPV	D	07/28/2016	CITIBANK, NY	3,000,000	4,203		7,187	5,586	472	0	0	472	1,129	7,187	(235)	(2,749)	(2,984)	23		U
J74229-10-5	SHIONOGI & CO JPY50	D	07/28/2016	CITIBANK, NY	1,000,000	51,275		25,570	45,746	(21,554)	0	0	(21,554)	1,379	25,570	2,189	23,516	25,705	282		U
J74358-14-4	SHISEIDO Y50	D	07/28/2016	CITIBANK, NY	1,600,000	44,245		35,002	33,637	(1,674)	0	0	(1,674)	(309)	35,002	5,517	3,727	9,244	250		U
J75734-10-3	SMC Y50	D	07/28/2016	CITIBANK, NY	200,000	52,285		32,227	52,820	(31,980)	0	0	(31,980)	11,387	32,227	(8,313)	28,372	20,059	165		U
J75963-10-8	SOFTBANK GROUP CORP	D	07/28/2016	CITIBANK, NY	3,600,000	184,110		131,864	183,718	(94,336)	0	0	(94,336)	42,482	131,864	(29,301)	81,547	52,246	606		U
J76072-10-4	SOHGO SECURITY SER NPV	D	07/28/2016	CITIBANK, NY	300,000	13,438		14,405	14,215	547	0	0	547	(357)	14,405	2,534	(3,501)	(967)	75		U
J7618E-10-8	SOMPO JAPAN NIPPONKOA HOLDINGS INC	D	07/28/2016	CITIBANK, NY	1,200,000	36,907		27,800	40,012	(16,308)	0	0	(16,308)	4,097	27,800	(602)	9,708	9,106	395		U
J76337-10-4	SONY FINANCIAL HOLDINGS INC	D	07/28/2016	CITIBANK, NY	600,000	6,891		9,337	10,868	(3,403)	0	0	(3,403)	1,871	9,337	(770)	(1,676)	(2,446)	274		U
J76379-10-6	SONY CORP NPV	D	07/28/2016	CITIBANK, NY	4,900,000	149,068		92,209	122,281	(38,289)	0	0	(38,289)	8,216	92,209	4,170	52,689	56,859	374		U
J76637-11-5	STANLEY ELECTRIC CO Y50	D	07/28/2016	CITIBANK, NY	100,000	2,361		2,121	2,221	(132)	0	0	(132)	32	2,121	277	(37)	240	14		U
J77153-12-0	SUMITOMO CHEMICAL Y50	D	07/28/2016	CITIBANK, NY	5,000,000	21,778		25,587	29,137	(4,263)	0	0	(4,263)	713	25,587	2,955	(6,764)	(3,809)	232		U
J77411-11-4	SUMITOMO ELECTRIC IND Y50	D	07/28/2016	CITIBANK, NY	900,000	12,210		13,895	12,898	(1,185)	0	0	(1,185)	2,183	13,895	(455)	(1,230)	(1,685)	135		U
J77497-11-3	SUMITOMO HEAVY INDUSTRIES Y50	D	07/28/2016	CITIBANK, NY	1,000,000	4,737		4,584	4,555	(691)	0	0	(691)	720	4,584	(150)	302	152	74		U
J77841-11-2	SUMITOMO REALTY & DEV CO NPV	D	07/28/2016	CITIBANK, NY	1,000,000	26,529		17,564	28,887	(17,677)	0	0	(17,677)	6,353	17,564	(4,700)	13,665	8,965	91		U
J78186-10-3	SUNTORY BEVERAGE & FOOD LTD	D	07/28/2016	CITIBANK, NY	600,000	25,476		21,215	26,535	(6,525)	0	0	(6,525)	1,206	21,215	1,745	2,515	4,260	326		U
J78400-10-8	SURUGA BANK LTD	D	07/28/2016	CITIBANK, NY	600,000	12,603		10,838	12,534	(1,857)	0	0	(1,857)	1,611	10,838	1,413	352	1,765	49		U
J78529-13-8	SUZUKI MOTOR CO Y50	D	07/28/2016	CITIBANK, NY	1,300,000	38,409		38,741	40,017	(5,994)	0	0	(5,994)	4,718	38,741	300	(633)	(333)	182		U
J7864H-10-2	SYNEX CORP	D	07/28/2016	CITIBANK, NY	600,000	40,315		10,666	39,054	(32,184)	0	0	(32,184)	3,796	10,666	(2,783)	32,432	29,649	140		U
J7923L-11-0	TAIHEIYO CEMENT CORP Y50	D	07/28/2016	CITIBANK, NY	5,000,000	13,915		19,010	14,714	(1,874)	0	0	(1,874)	2,422	19,010	24	(5,119)	(5,095)	124		U
J79561-13-0	TAISEI CORP	D	07/28/2016	CITIBANK, NY	3,000,000	26,248		9,534	19,951	(11,948)	0	0	(11,948)	1,531	9,534	(351)	17,065	16,714	272		U
J82141-13-6	TDK CORP	D	07/28/2016	CITIBANK, NY	400,000	24,360		25,276	26,003	(1,669)	0	0	(1,669)	943	25,276	2,646	(3,561)	(915)	198		U
J82270-11-7	TEIJJIN Y50	D	07/28/2016	CITIBANK, NY	3,000,000	11,179		8,129	10,350	(2,342)	0	0	(2,342)	1,211	8,129	1,060	1,991	3,051	93		U
J83173-10-4	TERUMO CORP	D	07/28/2016	CITIBANK, NY	1,000,000	42,602		22,328	31,423	(11,406)	0	0	(11,406)	2,311	22,328	(640)	19,633	20,273	167		U
J83345-10-8	THK CO Y50	D	07/28/2016	CITIBANK, NY	400,000	7,888		8,668	7,508	(1,100)	0	0	(1,100)	2,259	8,668	(1,314)	534	(780)	81		U
J84162-14-8	TOBU RAILWAY CO Y50	D	07/28/2016	CITIBANK, NY	1,000,000	5,251		4,130	4,971	(2,335)	0	0	(2,335)	1,494	4,130	(1,105)	2,227	1,122	25		U
J84764-11-7	TOHO CO Y500	D	07/28/2016	CITIBANK, NY	400,000	11,425		6,484	11,173	(7,034)	0	0	(7,034)	2,346	6,484	(1,148)	6,676	4,941	54		U
J84850-10-6	TOHO GAS CO LTD	D	07/28/2016	CITIBANK, NY	1,000,000	8,482		5,011	6,526	(2,287)	0	0	(2,287)	773	5,011	(1,183)	3,619	3,471	41		U
J85108-10-8	TOHOKU ELEC PIIR Y500	D	07/28/2016	CITIBANK, NY	2,000,000	24,704		23,456	25,271	(1,233)	0	0	(1,233)	(582)	23,456	4,127	(2,879)	(1,248)	248		U
J86914-10-8	TOKYO ELECTRIC POWER CO HOLDINGS INC	D	07/28/2016	CITIBANK, NY	2,700,000	10,602		16,685	15,689	1,409	0	0	1,409	(413)	16,685	2,934	(9,017)	(6,083)	0		U
J88333-13-3	TOKYO TATEMONO CO Y50	D	07/28/2016	CITIBANK, NY	500,000	6,152		5,254	5,499	(79)	0	0	(79)	(166)	5,254	965	(67)	898	94		U
J88720-12-3	TOKYO CORP Y50	D	07/28/2016	CITIBANK, NY	2,000,000	15,897		8,721	15,961	(10,395)	0	0	(10,395)	3,155	8,721	(2,334)	9,510	7,176	74		U
J88764-10-5	TOKYU FUDOSAN HOLDINGS CORP	D	07/28/2016	CITIBANK, NY	700,000	4,183		5,273	4,434	1,005	0	0	1,005	(167)	5,273	969	(2,058)	(1,089)	38		U
J89494-11-6	TORAY INDUSTRIES INC Y50	D	07/28/2016	CITIBANK, NY	5,000,000	44,794		33,644	46,968	(18,646)	0	0	(18,646)	5,322	33,644	(1,145)	12,296	11,151	289		U
J90268-10-3	TOTO LTD	D	07/28/2016	CITIBANK, NY	500,000	20,920		7,925	17,810	(12,696)	0	0	(12,696)	2,811	7,925	(2,056)	15,052	12,996	135		U
J92289-10-7	TOYO SEIKAN GROUP HOLDINGS LTD	D	07/28/2016	CITIBANK, NY	700,000	13,490		13,861	13,163	1,040	0	0	1,040	(342)	13,861	2,436	(2,807)	(371)	40		U
J92676-11-3	TOYOTA MOTOR CORP NPV	D	07/28/2016	CITIBANK, NY	3,400,000	189,857		109,921	211,640	(140,704)	0	0	(140,704)	38,986	109,921	(28,525)	108,461	79,936	2,917		U
J9298Q-10-4	TREND MICRO INC/JAPAN	D	07/28/2016	CITIBANK, NY	200,000	7,177		5,721	8,197	(4,545)	0	0	(4,545)	2,070	5,721	(1,531)	2,986	1,455	164		U
J94104-11-4	UNI-CHARM CORP NPV	D	07/28/2016	CITIBANK, NY	1,200,000	24,006		18,907	24,709	(12,554)	0	0	(12,554)	6,752	18,907	(4,980)	10,058	5,098	145		U
J94462-10-5	USS CO LTD	D	07/28/2016	CITIBANK, NY	1,000,000	16,536		10,063	15,213	(8,627)	0	0	(8,627)	3,477	10,063	(2,506)	8,979	6,473	163		U
J95094-10-8	WEST JAPAN RAILWAY CO JPY50000	D	07/28/2016	CITIBANK, NY	400,000	24,010		25,224	27,911	(2,061)	0	0	(2,061)	(626)	25,224	4,438	(5,653)	(1,215)	224		U
J95402-10-3	YAHOO JAPAN CORP NPV	D	07/28/2016	CITIBANK, NY	4,900,000	20,828		15,240	20,122	(10,395)	0	0	(10,395)	5,513	15,240	(4,078)	9,667	5,589	343		U
J95468-12-0	YAKULT HONSHA CO LTD	D	07/28/2016	CITIBANK, NY	300,000	14,496		12,289	14,863	(6,806)	0	0	(6,806)	4,231	12,289	(3,043)	5,250	2,207	58		U
J95732-10-3	YAMAHA CORP Y50	D	07/28/2016	CITIBANK, NY	700,000	18,827		17,600	17,160	877	0	0	877	(437)	17,600	3,097	(1,870)	1,227	146		U
J95776-12-6	YAMAHA MOTOR CO Y50	D	07/28/2016	CITIBANK, NY	1,000,000	17,327		15,810	22,811	(11,530)	0	0	(11,530)	3,378	14,659	(1,714)	4,382	2,668	412		U
J96612-11-4	YAMATO HOLDINGS CO LTD NPV	D	07/28/2016	CITIBANK, NY	1,300,000	30,975		20,608	27,838	(14,607)	0	0	(14,607)	7,377	20,608	(5,425)	15,793	10,368	155		U
J9690T-10-2	YASKAWA ELECTRIC CORP	D	07/28/2016	CITIBANK, NY	1,000,000	13,543		7,493	13,824	(8,940)	0	0	(8,940)	2,609	7,493	(1,888)	7,939	6,051			

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
K16018-19-2	COLOPLAST A/S	D	07/28/2016	CITIBANK NA, LONDON	475,000	36,847		13,765	38,513	(27,726)	0	0	(27,726)	2,979	13,765	(2,723)	25,805	23,082	240		U
K1830B-10-7	CHR HANSEN HOLDING A/S	D	07/28/2016	CITIBANK NA, LONDON	444,000	27,772		27,845	27,901	729	0	0	729	(786)	27,845	1,463	(1,536)	(73)	0		U
K22272-11-4	DANSKE BANK AS DKK10	D	07/28/2016	CITIBANK NA, LONDON	2,355,000	63,009		32,883	63,487	(37,709)	0	0	(37,709)	7,104	32,883	(6,494)	36,621	30,127	2,071		U
K3013J-15-4	DSV A/S	D	07/28/2016	CITIBANK NA, LONDON	801,000	35,289		15,922	31,679	(19,255)	0	0	(19,255)	3,498	15,922	(3,204)	22,571	19,367	148		U
K5591Y-10-7	ISS A/S	D	07/28/2016	CITIBANK NA, LONDON	669,000	25,609		20,868	24,219	(3,927)	0	0	(3,927)	576	20,868	(96)	4,837	4,741	554		U
K72807-13-2	NOVO NORDISK A/S	D	07/28/2016	CITIBANK NA, LONDON	7,510,000	422,554		133,733	437,167	(319,378)	0	0	(319,378)	15,945	133,733	(13,157)	301,978	288,821	5,260		U
K7317J-13-3	NOVOZYMES A/S	D	07/28/2016	CITIBANK NA, LONDON	999,000	48,802		27,927	48,027	(25,675)	0	0	(25,675)	5,527	27,927	(4,977)	25,872	20,875	372		U
K7681L-10-2	PANDORA A/S	D	07/28/2016	CITIBANK NA, LONDON	420,000	54,029		34,349	53,312	(24,085)	0	0	(24,085)	5,122	34,349	(4,430)	24,111	19,681	602		U
K9773J-12-8	VESTAS WIND SYSTEM DKK1	D	07/28/2016	CITIBANK NA, LONDON	677,000	47,093		28,817	47,677	(24,652)	0	0	(24,652)	5,792	28,817	(5,247)	23,524	18,277	515		U
K9898W-14-5	WILLIAM DEMANT HOLDING A/S	D	07/28/2016	CITIBANK NA, LONDON	550,000	11,145		10,255	0	0	0	0	0	10,255	10,255	(140)	1,030	890	0		U
L6388F-12-8	MILLICOM INTERNATIONAL CELLULAR SA	D	07/28/2016	CITIBANK, NY	239,000	12,631		16,125	13,792	1,681	0	0	1,681	652	16,125	(1,034)	(2,459)	(3,493)	535		U
L80326-10-8	RTL GROUP SA	D	07/28/2016	CITIBANK, NY	83,000	7,004		6,947	393	0	0	0	393	136	7,476	13	(484)	(471)	239		U
L8300G-13-5	SES SA	D	07/28/2016	CITIBANK, NY	801,000	17,480		8,361	22,253	(7,137)	0	0	(7,137)	4,645	19,761	(4,338)	2,057	(2,281)	1,001		U
M16043-10-7	BANK LEUMI LE-ISRAEL BNL	D	07/28/2016	CITIBANK, NY	2,400,000	8,585		8,434	8,327	(356)	0	0	(356)	463	8,434	(330)	480	150	0		U
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES LTD	R	07/28/2016	NORTHERN TR CO INC	300,000	23,365		26,185	24,414	1,771	0	0	1,771	0	26,185	0	(2,820)	(2,820)	0		U
M7494X-10-1	NICE LTD	D	07/28/2016	CITIBANK, NY	224,000	15,346		7,471	12,924	(5,703)	0	0	(5,703)	250	7,471	(129)	8,005	7,876	61		U
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	07/28/2016	CITIBANK, NY	1,574,000	86,506		70,475	102,950	(38,138)	0	0	(38,138)	5,663	70,475	(4,583)	20,613	16,030	904		U
N0139V-16-7	KONINKLIJKE AHOLD NV	D	07/18/2016	NON-BROKER TRADE	3,089,000	66,606		66,606	69,433	(3,438)	0	0	(3,438)	611	66,606	0	0	6,050	0		U
N0139V-30-8	KONINKLIJKE AHOLD DELHAIZE NV	D	07/28/2016	CITIBANK, NY	3,089,000	72,911		66,606	0	0	0	0	0	66,606	729	5,577	6,306	0	0		U
N0180Q-10-0	AKZO NOBEL NV EUR2	D	07/28/2016	CITIBANK, NY	784,000	50,237		59,593	52,530	6,514	0	0	6,514	549	59,593	650	(10,006)	(9,356)	896		U
N07059-20-2	ASML HOLDING NV	D	07/28/2016	CITIBANK, NY	1,389,000	151,981		59,570	124,557	(69,611)	0	0	(69,611)	4,623	59,570	(3,500)	95,919	92,411	1,405		U
N0R25F-10-3	ALTICE NV	D	07/28/2016	CITIBANK, NY	834,000	12,206		13,040	12,004	(6)	0	0	(6)	1,042	13,040	(798)	(36)	(834)	0		U
N0R25F-11-1	ALTICE NV	D	07/28/2016	CITIBANK, NY	318,000	4,642		5,039	4,629	44	0	0	44	366	5,039	(271)	(128)	(397)	0		U
N3465M-10-8	GEMALTO NV	D	07/28/2016	CITIBANK, NY	333,000	21,526		21,297	19,993	(1,327)	0	0	(1,327)	2,631	21,297	(2,252)	2,481	229	149		U
N3933B-19-4	HEINEKEN HOLDING EUR1.6	D	07/28/2016	CITIBANK, NY	343,000	28,258		14,945	26,455	(14,475)	0	0	(14,475)	2,965	14,945	(2,721)	16,035	13,314	288		U
N39427-21-1	HEINEKEN NV EUR1.60	D	07/28/2016	CITIBANK, NY	801,000	88,830		49,904	81,717	(42,180)	0	0	(42,180)	10,367	49,904	(9,565)	48,491	38,926	802		U
N4297B-14-6	KONINKLIJKE KPN NV EURO.24	D	07/28/2016	CITIBANK, NY	7,641,000	24,523		25,846	28,985	(6,144)	0	0	(6,144)	3,005	25,846	(2,541)	1,218	(1,323)	2,917		U
N5148B-11-7	MOBILEY NV	R	07/28/2016	NORTHERN TR CO INC	300,000	14,455		13,079	12,684	395	0	0	395	0	13,079	0	1,376	1,376	0		U
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	R	05/17/2016	CITIGROUP GBL MKTS/S	0	0		0	0	0	0	0	0	0	0	0	0	0	2		U
N6403B-10-7	NV GROUP NV	D	07/28/2016	CITIBANK, NY	138,000	3,645		3,911	4,880	(1,285)	0	0	(1,285)	316	3,911	(243)	(23)	(266)	136		U
N6596X-10-9	NXP SEMICONDUCTORS NV	R	07/28/2016	NORTHERN TR CO INC	500,000	42,162		46,726	42,125	4,601	0	0	4,601	0	46,726	0	(4,564)	(4,564)	0		U
N6667A-11-1	OCI NV	D	07/28/2016	CITIBANK, NY	226,000	3,381		6,573	5,597	(318)	0	0	(318)	1,293	6,573	(1,186)	(2,005)	(3,191)	0		U
N72482-10-7	QIAGEN NV	D	07/28/2016	CITIBANK, NY	866,000	20,059		12,482	23,627	(14,124)	0	0	(14,124)	2,979	12,482	(2,787)	10,364	7,577	0		U
N7291Y-13-7	RANDSTAD HLDGS EURO.1	D	07/28/2016	CITIBANK, NY	457,000	19,068		27,237	28,560	(6,814)	0	0	(6,814)	5,491	27,237	(5,049)	(3,120)	(8,169)	743		U
N7364X-10-7	RELY NV	D	07/28/2016	CITIBANK, NY	4,297,000	77,735		45,901	72,538	(34,064)	0	0	(34,064)	7,427	45,901	(6,646)	38,479	31,833	1,180		U
N7637U-11-2	KONINKLIJKE PHILIPS ELECTRONIC NV EURO.2	D	07/28/2016	VARIOUS	3,427,000	90,897		93,645	87,708	8,611	0	0	8,611	(2,673)	93,645	4,628	(7,377)	(2,749)	2,618		U
N8981F-27-1	UNILEVER NV	D	07/28/2016	CITIBANK, NY	6,161,000	281,145		192,481	268,410	(119,740)	0	0	(119,740)	43,810	192,481	(40,792)	129,457	88,665	3,614		U
N9643A-19-7	WOLTERS KLUWERS COM EURO.12	D	07/28/2016	CITIBANK, NY	1,244,000	52,008		38,636	41,845	(3,563)	0	0	(3,563)	354	38,636	423	12,949	13,372	887		U
NB068R-DK-2	KONINKLIJKE PHILIPS NV	D	06/10/2016	NON-BROKER TRADE	0	0		0	0	0	0	0	0	0	0	0	0	0	0		U
00269M-10-9	ALUMINA LTD NPV	D	07/28/2016	NATIONAL FINL SVCS C	10,430,000	10,412		10,347	8,765	(913)	0	0	(913)	2,495	10,347	(2,239)	2,305	66	194		U
00344G-10-1	AMP LIMITED AU50.40	D	07/28/2016	NATIONAL FINL SVCS C	11,533,000	50,556		56,545	48,919	(4,453)	0	0	(4,453)	12,080	56,545	(10,631)	4,642	(5,989)	1,222		U
00437B-10-0	APA GROUP	D	07/28/2016	NATIONAL FINL SVCS C	4,058,000	29,607		21,859	25,627	(7,875)	0	0	(7,875)	4,108	21,859	(3,529)	11,277	7,748	1,091		U
00521T-10-8	ARISTOCRAT LEISURE LTD	D	07/28/2016	NATIONAL FINL SVCS C	2,334,000	27,295		13,931	17,338	(4,096)	0	0	(4,096)	690	13,931	(258)	13,622	13,364	175		U
00557G-15-2	ASCIANO LTD	D	07/28/2016	NATIONAL FINL SVCS C	3,882,000	26,604		17,825	24,685	(11,821)	0	0	(11,821)	4,961	17,825	(4,542)	13,321	8,779	379		U
00604U-10-5	AUSTRALIAN STOCK EXCHANGE NPV	D	07/28/2016	NATIONAL FINL SVCS C	545,000	20,266		17,362	16,836	(334)	0	0	(334)	960	17,362	(322)	3,226	2,904	407		U
006213-14-6	AUCKLAND INTERNATIONAL AIRPORT LTD	D	07/28/2016	NATIONAL FINANCIAL S	3,446,000	17,601		11,405	13,565	(3,511)	0	0	(3,511)	1,352	11,405	(1,029)	7,226	6,197	199		U
00695Q-10-4	AURIZON HOLDINGS LTD	D	07/28/2016	NATIONAL FINL SVCS C	8,507,000	32,821		28,892	27,109	(5,658)	0	0	(5,658)	7,442	28,892	(6,743)	10,672	3,929	695		U
016969-10-9	BORAL LIMITED NEW NPV	D	07/28/2016	NATIONAL FINL SVCS C	3,390,000	17,481		14,908	14,576	(3,037)	0	0	(3,037)	3,369	14,908	(2,993)	5,566	2,573	282		U
019884-10-7	CALTEX AUSTRALIA ORDS1	D	07/28/2016	NATIONAL FINL SVCS C	1,051,000	25,584		24,307	28,872	(7,689)	0	0	(7,689)	3,169	24,307	(2,480)	3,757	1,277	560		U
022685-10-3	CHALLENGER LTD/AUSTRALIA	D	07/28/2016	NATIONAL FINL SVCS C	2,562,000	17,961		15,666	16,254	(524)	0	0	(524)	(64)	15,666	576	1,719	2,295	310		U

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
032878-19-3	DIET GROUP	D	07/28/2016	NATIONAL FINL SVCS C	10,440,000	20,531		17,775	17,318	529	0	0	529	(72)	17,775	654	2,103	2,757	1,215		U
03915B-10-5	FLETCHER BUILDING LTD	D	07/28/2016	NATIONAL FINANCIAL S	2,739,000	18,293		19,016	13,782	2,415	0	0	2,415	2,819	19,016	(2,300)	1,576	(724)	306		U
039175-10-6	FLIGHT CENTRE TRAVEL GROUP LTD	D	07/28/2016	NATIONAL FINL SVCS C	240,000	5,675		8,605	6,965	1,012	0	0	1,012	628	8,605	(368)	(2,563)	(2,931)	111		U
04229W-13-2	GOODMAN GROUP	D	07/28/2016	NATIONAL FINL SVCS C	6,473,000	36,878		31,181	29,528	(1,721)	0	0	(1,721)	3,375	31,181	(2,469)	8,165	5,696	972		U
04525E-11-7	HARVEY NORMAN HOLDINGS LTD	D	07/28/2016	NATIONAL FINL SVCS C	1,539,000	5,487		4,680	(1,871)	0	0	0	(1,871)	893	3,702	(801)	2,586	1,785	153		U
04557T-14-9	HEALTHSCAPE LTD	D	07/28/2016	NATIONAL FINL SVCS C	4,074,000	9,052		9,077	7,884	210	0	0	210	982	9,077	(719)	694	(25)	91		U
04887E-10-1	INCITEC PIVOT NPV	D	07/28/2016	NATIONAL FINL SVCS C	7,582,000	16,618		20,765	21,844	(985)	0	0	(985)	(85)	20,765	764	(4,910)	(4,146)	233		U
057085-28-6	MACQUARIE GROUP LIMITED NPV	D	07/28/2016	NATIONAL FINL SVCS C	1,350,000	75,797		68,765	81,296	(23,637)	0	0	(23,637)	11,106	68,765	(9,228)	16,260	7,032	2,444		U
05921Q-10-9	MEDIBANK PVT LTD	D	07/28/2016	NATIONAL FINL SVCS C	12,386,000	28,449		20,819	19,375	1,529	0	0	1,529	(85)	20,819	766	6,864	7,630	469		U
06634U-10-6	BRAMBLES LTD NPV	D	07/28/2016	NATIONAL FINL SVCS C	6,545,000	65,978		42,632	55,094	(24,802)	0	0	(24,802)	12,340	42,632	(11,353)	34,699	23,346	731		U
06651B-11-4	NEWCREST MINING LTD ORD NPV	D	07/28/2016	NATIONAL FINL SVCS C	3,320,000	61,653		33,591	31,329	(1,025)	0	0	(1,025)	3,288	33,591	(2,301)	30,363	28,062	0		U
071610-10-1	ORIGIN ENERGY LTD NPV (POST RECONSTRUCT)	D	07/28/2016	NATIONAL FINL SVCS C	4,675,000	19,932		21,646	15,986	2,313	0	0	2,313	3,347	21,646	(2,751)	1,036	(1,715)	306		U
077974-55-0	QANTAS AIRWAYS NPV	D	07/28/2016	NATIONAL FINL SVCS C	4,432,000	10,213		4,657	13,188	(9,391)	0	0	(9,391)	860	4,657	(737)	6,293	5,556	0		U
078063-11-4	QBE INS GROUP AS1	D	07/28/2016	NATIONAL FINL SVCS C	2,068,000	17,044		23,184	18,943	3,093	0	0	3,093	1,148	23,184	(430)	(5,710)	(6,140)	478		U
07982Y-10-4	RAMSAY HEALTH CARE LTD	D	07/28/2016	NATIONAL FINL SVCS C	531,000	30,969		14,724	26,247	(15,979)	0	0	(15,979)	4,456	14,724	(4,121)	20,366	16,245	192		U
08051B-10-8	REA GROUP LTD	D	07/28/2016	NATIONAL FINL SVCS C	191,000	9,161		7,033	7,655	(2,049)	0	0	(2,049)	1,426	7,033	(1,244)	3,372	2,128	52		U
08203F-10-6	RYMAN HEALTHCARE LTD	D	07/28/2016	NATIONAL FINANCIAL S	1,358,000	9,213		8,913	7,902	(45)	0	0	(45)	1,056	8,913	(805)	1,104	299	70		U
082869-11-8	SANTOS LIMITED NPV	D	07/28/2016	NATIONAL FINL SVCS C	1,973,000	6,605		5,732	5,282	473	0	0	473	(23)	5,732	211	662	873	76		U
08382E-10-2	SEEK LTD	D	07/28/2016	NATIONAL FINL SVCS C	1,325,000	16,460		12,979	14,826	(4,977)	0	0	(4,977)	3,130	12,979	(2,809)	6,290	3,481	211		U
08563C-10-7	SONIC HEALTHCARE LTD	D	07/28/2016	NATIONAL FINL SVCS C	1,377,000	23,473		18,819	17,903	(3,607)	0	0	(3,607)	4,524	18,819	(4,058)	8,711	4,653	280		U
08619N-10-7	SPARK NEW ZEALAND LTD	D	07/28/2016	NATIONAL FINANCIAL S	5,359,000	14,679		11,499	12,107	(271)	0	0	(271)	(337)	11,499	717	2,464	3,181	459		U
08808P-10-3	SYDNEY AIRPORT	D	07/28/2016	NATIONAL FINL SVCS C	4,322,000	24,364		15,796	19,967	(6,926)	0	0	(6,926)	2,754	15,796	(2,330)	10,897	8,567	780		U
08815D-10-1	TAB CORP HLDGS LIMITED NPV	D	07/28/2016	NATIONAL FINL SVCS C	3,730,000	13,607		12,350	12,782	(381)	0	0	(381)	(50)	12,350	454	802	1,256	333		U
08852J-10-2	TATTS GROUP LTD	D	07/28/2016	NATIONAL FINL SVCS C	3,131,000	9,542		9,967	10,000	(527)	0	0	(527)	493	9,967	(185)	(241)	(426)	229		U
08975N-10-5	TELSTRA CORP NPV	D	07/28/2016	NATIONAL FINL SVCS C	18,373,000	79,160		86,245	74,990	(2,633)	0	0	(2,633)	13,888	86,245	(11,531)	4,446	(7,085)	2,176		U
09159A-11-7	TPG TELECOM LTD	D	07/28/2016	NATIONAL FINL SVCS C	810,000	7,728		4,484	5,828	(2,323)	0	0	(2,323)	979	4,484	(865)	4,108	3,243	41		U
09194A-10-6	TRANSURBAN GROUP NPV	D	07/28/2016	NATIONAL FINL SVCS C	8,753,000	82,126		52,487	63,164	(23,535)	0	0	(23,535)	9,675	52,487	(8,242)	37,882	29,640	2,747		U
09194S-10-7	TREASURY WINE ESTATES LTD	D	07/28/2016	NATIONAL FINL SVCS C	2,937,000	21,671		17,190	17,736	(7,601)	0	0	(7,601)	1,055	17,190	(725)	11,206	10,481	151		U
095870-10-3	WESFARMERS ORD NPV	D	07/28/2016	NATIONAL FINL SVCS C	4,510,000	144,957		145,785	136,533	(30,024)	0	0	(30,024)	39,276	145,785	(35,807)	34,978	(829)	3,085		U
09701H-10-7	WESTFIELD CORP	D	07/28/2016	NATIONAL FINL SVCS C	8,879,000	71,112		61,757	61,434	574	0	0	574	(251)	61,757	2,271	7,084	9,355	1,105		U
09841B-10-8	WOOLWORTHS LIMITED ORD ASO.25	D	07/28/2016	NATIONAL FINL SVCS C	780,000	13,700		13,610	13,903	123	0	0	123	(416)	13,610	873	(784)	89	260		U
R61115-10-2	NORSK HYDRO ASA NOK3.6666	D	07/28/2016	CITIBANK, NY	3,468,000	14,629		14,792	12,980	(2,756)	0	0	(2,756)	4,567	14,792	(4,212)	4,049	(163)	363		U
R67787-10-2	ORKLA ASA	D	07/28/2016	CITIBANK, NY	626,000	5,649		5,119	4,958	49	0	0	49	113	5,119	62	468	530	163		U
R75677-10-5	SCHIBSTED ASA	D	07/28/2016	CITIBANK, NY	222,000	6,867		8,065	7,329	582	0	0	582	154	8,065	121	(1,319)	(1,198)	40		U
R75677-14-7	SCHIBSTED ASA	D	07/28/2016	CITIBANK, NY	201,000	5,788		7,013	6,406	473	0	0	473	134	7,013	105	(1,330)	(1,225)	36		U
R9900C-10-6	YARA INTERNATIONAL NOK1.70	D	07/28/2016	CITIBANK, NY	230,000	7,364		11,566	9,950	239	0	0	239	1,377	11,566	(1,022)	(3,179)	(4,201)	352		U
W04008-15-2	ALFA LAVAL AB ORD SEKO.01	D	07/28/2016	CITIBANK, NY	1,252,000	19,624		22,172	23,019	(5,991)	0	0	(5,991)	5,144	22,172	(5,564)	3,017	(2,547)	467		U
W0817X-20-4	ASSA ABLOY AB	D	07/28/2016	CITIBANK, NY	3,594,000	77,978		42,700	75,882	(42,645)	0	0	(42,645)	9,463	42,700	(10,284)	45,562	35,278	826		U
W10020-28-2	ATLAS COPCO AB	D	09/28/2016	NON-BROKER TRADE	0	0		0	0	0	0	0	0	0	0	0	0	0	20		U
W10020-32-4	ATLAS COPCO AB	D	07/28/2016	CITIBANK, NY	2,828,000	78,815		56,127	69,907	(26,170)	0	0	(26,170)	12,390	56,127	(13,471)	36,158	22,687	931		U
W10020-33-2	ATLAS COPCO AB	D	07/28/2016	CITIBANK, NY	1,331,000	33,709		23,657	30,833	(12,665)	0	0	(12,665)	5,488	23,657	(5,937)	15,990	10,053	366		U
W1721B-10-3	BOLDEN AB NPV (POST SPLIT)	D	07/28/2016	CITIBANK, NY	1,089,000	23,703		16,490	18,459	(3,955)	0	0	(3,955)	1,987	16,490	(2,345)	9,558	7,213	305		U
W24713-12-0	ELECTROLUX AB	D	07/28/2016	CITIBANK, NY	882,000	23,694		25,465	21,468	3,487	0	0	3,487	510	25,465	(1,126)	(645)	(1,771)	493		U
W3443C-10-7	GETINGE AB SER B SEKO.50	D	07/28/2016	CITIBANK, NY	788,000	15,804		17,772	20,797	(6,960)	0	0	(6,960)	3,935	17,772	(4,277)	2,308	(1,969)	189		U
W40063-10-4	HEXAGON AB	D	07/28/2016	CITIBANK, NY	950,000	36,645		15,873	35,473	(23,055)	0	0	(23,055)	3,455	15,873	(3,762)	24,534	20,772	320		U
W41422-10-1	HENNES & MAURITZ AB SEKO.25 'B	D	07/28/2016	CITIBANK, NY	3,946,000	116,632		126,355	141,400	(37,883)	0	0	(37,883)	22,838	126,355	(25,396)	15,673	(9,723)	3,877		U
W4235G-11-6	HUSQVARNA AB	D	07/28/2016	CITIBANK, NY	1,623,000	13,677		11,721	10,781	467	0	0	467	474	11,721	(752)	2,707	1,955	77		U
W48102-12-8	INVESTOR AB SEK 6.25 'B'	D	07/28/2016	CITIBANK, NY	1,649,000	56,021		31,671	61,144	(34,418)	0	0	(34,418)	4,945	31,671	(5,606)	29,955	24,349	1,660		U
W5139V-10-9	KINNEVIK AB	D	07/28/2016	CITIBANK, NY	863,000	21,667		26,376	0	0	0	0	0	26,376	(306)	(4,403)	(4,709)	0			U
W64566-10-7	LUNDBIN PETROLEUM A ORD SEKO.01	D	07/28/2016	CITIBANK, NY	957,000	15,841		17,654	13,917	(348)	0	0	(348)	4,085							

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

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	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)	
Y0205X-10-3	ASCENDAS REAL ESTATE INV TRUST NPV(REAL	D	07/28/2016	CITIBANK, NY	6,000,000	11,206		10,181	9,643	468	0	0	468	70	10,181	420	605	1,025	287		U	
Y0606D-10-2	BANDA1 NAMCO HOLDINGS INC	D	07/28/2016	CITIBANK, NY	600,000	15,571		12,245	12,789	(2,467)	0	0	(2,467)	1,923	12,245	(401)	3,727	3,326	194		U	
Y10923-10-3	CAPITALAND SGD1	D	07/28/2016	CITIBANK, NY	10,000,000	23,474		27,038	23,614	469	0	0	469	2,955	27,038	(1,789)	(1,776)	(3,565)	657		U	
Y11757-10-4	CATHAY PACIFIC AIRWAYS	D	07/27/2016	CITIBANK, NY	4,000,000	6,399		7,468	6,926	554	0	0	554	(12)	7,468	5	(1,074)	(1,069)	139		U	
Y1690R-10-6	COMFORTDELGRO CORP SGDO.25	D	07/28/2016	CITIBANK, NY	8,000,000	16,653		14,060	17,199	(4,778)	0	0	(4,778)	1,638	14,060	(1,037)	3,630	2,593	292		U	
Y20246-10-7	DBS HLDGS SGD1	D	07/28/2016	CITIBANK, NY	6,647,000	77,918		89,911	78,200	5,035	0	0	5,035	6,677	89,911	(2,644)	(9,349)	(11,993)	1,485		U	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	07/27/2016	CITIBANK, NY	7,000,000	23,287		15,759	22,083	(6,289)	0	0	(6,289)	(36)	15,759	21	7,507	7,528	135		U	
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES LTD	D	07/28/2016	CITIBANK, NY	11,000,000	15,753		19,705	16,671	756	0	0	756	2,278	19,705	(1,434)	(2,519)	(3,953)	0		U	
Y31476-10-7	HENDERSON LAND DEVELOPMENT CO HK S2	D	07/27/2016	CITIBANK, NY	2,420,000	14,486		13,859	13,484	380	0	0	380	(5)	13,859	(8)	635	627	303		U	
Y33370-10-0	HONG KONG & CHINA GAS HKDO.25	D	07/27/2016	CITIBANK, NY	27,377,000	51,392		37,478	48,814	(11,147)	0	0	(11,147)	(189)	37,478	153	13,760	13,913	738		U	
Y3506N-13-9	HONG KONG EXCHANGES & CLEARING HKD1	D	07/27/2016	CITIBANK, NY	3,989,000	99,240		73,117	102,168	(28,997)	0	0	(28,997)	(54)	73,117	(15)	26,138	26,123	1,473		U	
Y3R29Z-10-7	HKT TRUST & HKT LTD	D	07/27/2016	CITIBANK, NY	9,000,000	13,974		11,376	11,497	(119)	0	0	(119)	(2)	11,376	(9)	2,607	2,598	328		U	
Y5281M-11-1	LINK REIT	D	07/27/2016	CITIBANK, NY	10,000,000	73,490		58,795	59,870	(1,063)	0	0	(1,063)	(11)	58,795	(44)	14,739	14,695	1,382		U	
Y6146T-10-1	MTR CORP LTD	D	07/27/2016	CITIBANK, NY	5,500,000	30,720		23,174	27,251	(4,069)	0	0	(4,069)	(8)	23,174	(14)	7,560	7,546	2,134		U	
Y64248-20-9	OVERSEA-CHINESE BANKING CORP LTD	D	07/28/2016	CITIBANK, NY	1,200,000	7,795		7,523	7,444	(3)	0	0	(3)	81	7,523	279	(6)	273	159		U	
Y64695-11-0	OIL SEARCH LTD ORD PGK 0.10	D	07/28/2016	NATIONAL FINL SVCS C	4,690,000	24,995		27,864	22,862	5,115	0	0	5,115	(113)	27,864	1,025	(3,894)	(2,869)	194		U	
Y7990F-10-6	SINGAPORE PRESS HOLDINGS LTD	D	07/28/2016	CITIBANK, NY	2,500,000	6,920		7,135	6,943	143	0	0	143	49	7,135	295	(509)	(214)	127		U	
Y7992P-12-8	SINGAPORE AIRLINES LTD	D	07/28/2016	CITIBANK, NY	2,000,000	16,535		16,805	15,790	(879)	0	0	(879)	1,894	16,805	(1,172)	902	(270)	0		U	
Y79946-10-2	SINGAPORE EXCHANGE SGDO.01	D	07/28/2016	CITIBANK, NY	4,000,000	22,618		21,056	21,711	(3,557)	0	0	(3,557)	2,903	21,056	(2,023)	3,585	1,562	290		U	
Y7996W-10-3	SINGAPORE TECHNOLOGIES ENGINEERING SGDO.	D	07/28/2016	CITIBANK, NY	5,000,000	12,180		12,639	10,609	1,289	0	0	1,289	742	12,639	(165)	(294)	(459)	365		U	
Y79985-21-7	SINGAPORE TELECOMMUNICATIONS SGDO.15 (PO	D	07/28/2016	CITIBANK, NY	23,300,000	73,786		69,868	60,276	6,651	0	0	6,651	2,940	69,868	302	3,616	3,918	1,105		U	
Y8152F-13-2	STARHUB LTD	D	07/28/2016	CITIBANK, NY	1,000,000	2,916		2,205	2,608	(725)	0	0	(725)	321	2,205	(230)	941	711	73		U	
Y85638-15-9	TECHTRONIC INDUSTR ORD HKDO.1	D	07/27/2016	CITIBANK, NY	4,500,000	19,437		14,967	18,348	(3,376)	0	0	(3,376)	(5)	14,967	(9)	4,479	4,470	135		U	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					34,684,064	XXX	27,987,795	27,990,378	(8,435,792)	0	0	(8,435,792)	1,994,805	27,983,233	(1,617,600)	8,318,431	6,700,831	466,430	XXX	XXX	
23320G-54-7	DFA INTERNATIONAL VALUE EX TOBACCO PORTF		07/27/2016	NON-BROKER TRADE	2,545,672,000	19,041,628		18,461,966	19,432,692	(1,385,336)	0	0	(1,385,336)	0	18,461,966	0	579,662	579,662	414,611		L	
9299999	Subtotal - Common Stocks - Mutual Funds					19,041,628	XXX	18,461,966	19,432,692	(1,385,336)	0	0	(1,385,336)	0	18,461,966	0	579,662	579,662	414,611	XXX	XXX	
9799997	Total - Common Stocks - Part 4					53,725,692	XXX	46,449,761	47,423,070	(9,821,128)	0	0	(9,821,128)	1,994,805	46,445,199	(1,617,600)	8,898,093	7,280,493	881,041	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					53,725,692	XXX	46,449,761	47,423,070	(9,821,128)	0	0	(9,821,128)	1,994,805	46,445,199	(1,617,600)	8,898,093	7,280,493	881,041	XXX	XXX	
9899999	Total - Preferred and Common Stocks					53,828,137	XXX	46,508,312	47,516,128	(9,867,806)	0	0	(9,867,806)	2,006,975	46,503,750	(1,628,829)	8,953,217	7,324,388	882,264	XXX	XXX	
9999999	Totals					121,624,751	XXX	113,890,277	91,345,317	(9,697,963)	(287,240)	0	(9,985,203)	2,006,975	113,323,315	(1,628,829)	9,930,265	8,301,436	2,285,193	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....483

E05.24

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America Seattle, WA		0.000	0	0	13,632,122	31,287,983	475,653	.XXX.
Key Bank Salt Lake City, Ut		0.000	0	0	3,364,625	3,364,852	3,363,409	.XXX.
META Bank Seattle, WA		0.000	0	0	144,254	206,077	178,605	.XXX.
Us Bank Seattle, Wa		0.000	0	0	(10,474,027)	27,993,776	(8,200,833)	.XXX.
Wells Fargo Salt Lake City, Ut		0.000	0	0	273,807	268,852	271,204	.XXX.
Bank of New York Mellon Pittsburgh, PA		0.000	0	0	1,964	81,887	172,185	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	6,942,745	63,203,427	(3,739,777)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,942,745	63,203,427	(3,739,777)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	229,053	XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	6,942,745	63,203,427	(3,510,724)	XXX



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2016 OF THE Regence BlueCross BlueShield of Oregon

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 1207

NAIC Company Code 54933

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected	3,040,126	XXX		XXX	3,040,126
2. Earned Premiums	2,908,997	XXX		XXX	XXX
3. Claims Paid	2,580,138	XXX		XXX	2,580,138
4. Claims Incurred	2,426,258	XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX	(786,013)	XXX		(786,013)
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid	642,833	XXX		XXX	642,833
8. Expenses Incurred	646,203	XXX		XXX	XXX
9. Underwriting Gain or Loss	(163,464)	XXX	0	XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	603,168

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$ due from CMS or \$553,261 due to CMS