



# HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 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)  
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(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 John Wilson Attey Andreas Bernhard Ellis  
President Secretary 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 .....	574,663,513		574,663,513	566,788,083
2. Stocks:				
2.1 Preferred stocks .....	92,228		92,228	93,058
2.2 Common stocks .....	231,187,443		231,187,443	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 \$ encumbrances) .....	9,086,985		9,086,985	9,028,804
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....(28,826,504) ), cash equivalents (\$ .....9,498,986 ) and short-term investments (\$ .....7,374,500 ) .....	(11,953,022)		(11,953,022)	(9,765,205)
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....	3,185,837	3,185,837	0	49,440
9. Receivables for securities .....	1,289,523		1,289,523	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) .....	807,552,507	3,185,837	804,366,670	834,463,246
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	3,608,558		3,608,558	3,617,261
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	96,585,798	180,207	96,405,591	90,820,581
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....			0	0
15.3 Accrued retrospective premiums (\$ .....3,309,651 ) and contracts subject to redetermination (\$ .....37,962,507 ) .....	41,262,158		41,262,158	35,356,125
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	6,507,346		6,507,346	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 .....	54,388,008	4,042,562	50,345,446	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 .....	19,445,527	19,445,527	0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	11,301,217	11,301,217	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	33,558,167		33,558,167	11,620,499
24. Health care (\$ .....7,580,153 ) and other amounts receivable .....	15,669,785	8,089,632	7,580,153	3,842,295
25. Aggregate write-ins for other than invested assets .....	7,856,699	4,172,418	3,684,281	5,340,661
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,097,735,770	50,417,400	1,047,318,370	1,045,760,007
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	1,097,735,770	50,417,400	1,047,318,370	1,045,760,007
<b>DETAILS OF WRITE-INS</b>				
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 .....	2,002,308		2,002,308	2,014,819
2502. Executives and Directors Deferred Compensation .....	1,681,973		1,681,973	1,864,322
2503. Miscellaneous Assets .....	105,389	105,389	0	1,140,263
2598. Summary of remaining write-ins for Line 25 from overflow page .....	4,067,029	4,067,029	0	321,257
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,856,699	4,172,418	3,684,281	5,340,661

## LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ .....1,106,701 reinsurance ceded).....	179,114,464	9,450,461	188,564,925	201,529,454
2. Accrued medical incentive pool and bonus amounts .....	3,715,802		3,715,802	2,500,658
3. Unpaid claims adjustment expenses .....	8,073,337		8,073,337	8,628,408
4. Aggregate health policy reserves, including the liability of \$ .....0 for medical loss ratio rebate per the Public Health Service Act .....	51,515,488		51,515,488	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 .....	20,470,324		20,470,324	21,294,357
9. General expenses due or accrued .....	56,894,355		56,894,355	23,159,246
10.1 Current federal and foreign income tax payable and interest thereon (including \$ .....1,567,172 on realized gains (losses)) .....	14,193,331		14,193,331	6,818,012
10.2 Net deferred tax liability .....	3,505,682		3,505,682	4,497,014
11. Ceded reinsurance premiums payable .....	226,835		226,835	293,241
12. Amounts withheld or retained for the account of others .....	8,132,225		8,132,225	5,424,100
13. Remittances and items not allocated .....	9,033,757		9,033,757	5,160,263
14. Borrowed money (including \$ ..... current) and interest thereon \$ ..... (including \$ ..... current) .....			0	0
15. Amounts due to parent, subsidiaries and affiliates .....	12,773,244		12,773,244	34,193,428
16. Derivatives .....			0	0
17. Payable for securities .....	4,567,544		4,567,544	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 .....	37,020,191		37,020,191	41,516,609
23. Aggregate write-ins for other liabilities (including \$ .....2,036,382 current) .....	2,036,382	0	2,036,382	1,763,951
24. Total liabilities (Lines 1 to 23) .....	411,272,961	9,450,461	420,723,422	406,518,680
25. Aggregate write-ins for special surplus funds .....	XXX	XXX	24,832,907	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	601,762,041	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	626,594,948	639,241,327
34. Total liabilities, capital and surplus (Lines 24 and 33) .....	XXX	XXX	1,047,318,370	1,045,760,007
<b>DETAILS OF WRITE-INS</b>				
2301. Unclaimed Property .....	375,952		375,952	374,683
2302. Amounts Payable to Related Party Under Reinsurance Contracts .....	1,660,430		1,660,430	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) .....	2,036,382	0	2,036,382	1,763,951
2501. Gain on sale of building subject to sale leaseback rule .....	XXX	XXX	24,832,907	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	24,832,907	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	1,431,789	1,506,073	5,900,766
2. Net premium income (including \$ _____ non-health premium income)	XXX	441,845,598	460,573,724	1,880,481,150
3. Change in unearned premium reserves and reserve for rate credits	XXX	(2,968,193)	2,762,333	(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	438,877,405	463,336,057	1,877,604,843
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits	10,849,182	216,473,592	226,453,379	945,990,982
10. Other professional services	1,299,881	25,936,512	28,251,723	123,776,863
11. Outside referrals	882,161	17,601,742	21,192,686	83,854,769
12. Emergency room and out-of-area	2,538,380	50,648,260	54,215,510	219,641,135
13. Prescription drugs	2,441,291	48,711,038	59,561,899	215,150,284
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		1,440,113	1,337,276	1,434,780
16. Subtotal (Lines 9 to 15)	18,010,895	360,811,257	391,012,473	1,589,848,813
<b>Less:</b>				
17. Net reinsurance recoveries		(2,183,368)	386,893	(471,830)
18. Total hospital and medical (Lines 16 minus 17)	18,010,895	362,994,625	390,625,580	1,590,320,643
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ _____13,260,827 cost containment expenses		27,489,852	35,283,036	142,120,222
21. General administrative expenses		58,841,945	60,302,378	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)	18,010,895	449,326,422	486,210,994	1,880,258,406
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(10,449,017)	(22,874,937)	(2,653,563)
25. Net investment income earned		4,984,553	4,098,765	34,437,510
26. Net realized capital gains (losses) less capital gains tax of \$ _____1,312,276		2,437,085	7,426,882	3,363,744
27. Net investment gains (losses) (Lines 25 plus 26)	0	7,421,638	11,525,647	37,801,254
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ _____ ) (amount charged off \$ _____56,223 )]		(56,223)	(76,026)	(180,289)
29. Aggregate write-ins for other income or expenses	0	83,224	(365,551)	(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	(3,000,378)	(11,790,867)	34,412,068
31. Federal and foreign income taxes incurred	XXX	9,717,043	2,667,199	8,580,655
32. Net income (loss) (Lines 30 minus 31)	XXX	(12,717,421)	(14,458,066)	25,831,413
<b>DETAILS OF WRITE-INS</b>				
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		99,148	214,236	334,406
2902. Other Expense	0	(15,924)	(579,787)	(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	83,224	(365,551)	(555,334)

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year.....	639,241,327	635,259,622	635,259,622
34. Net income or (loss) from Line 32.....	(12,717,421)	(14,458,066)	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 \$ (991,332).....	(2,607,381)	(1,377,981)	(16,575,268)
37. Change in net unrealized foreign exchange capital gain or (loss).....	583,588	(360,366)	165,297
38. Change in net deferred income tax.....			(5,357,515)
39. Change in nonadmitted assets.....	2,094,835	(1,253,707)	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.....		0	
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).....	(12,646,379)	(17,450,120)	3,981,705
49. Capital and surplus end of reporting period (Line 33 plus 48).....	626,594,948	617,809,502	639,241,327
<b>DETAILS OF WRITE-INS</b>			
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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	430,082,107	452,471,457	1,861,288,833
2. Net investment income .....	5,519,939	4,992,112	33,378,778
3. Miscellaneous income .....	2,546,265	(207,036)	(1,509,338)
4. Total (Lines 1 to 3) .....	438,148,311	457,256,533	1,893,158,273
5. Benefit and loss related payments .....	377,371,626	410,008,445	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 .....	54,354,159	59,725,179	303,682,251
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ 314,460 tax on capital gains (losses) .....	3,654,000	2,000,000	5,736,293
10. Total (Lines 5 through 9) .....	435,379,785	471,733,624	1,902,926,394
11. Net cash from operations (Line 4 minus Line 10) .....	2,768,526	(14,477,091)	(9,768,121)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	53,272,944	41,097,615	240,013,943
12.2 Stocks .....	63,644,787	26,824,618	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 .....	2,628,694	1,692,692	3,251,454
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	119,546,425	69,614,925	301,118,069
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	60,876,243	55,015,775	301,816,789
13.2 Stocks .....	26,924,917	27,488,332	86,735,420
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	122,550	0	1,089,925
13.5 Other invested assets .....	64,885	0	0
13.6 Miscellaneous applications .....	914,101	227,090	872,541
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	88,902,696	82,731,197	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) .....	30,643,729	(13,116,272)	(89,396,606)
<b>Cash from Financing and Miscellaneous Sources</b>			
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) .....	(35,601,073)	(14,070,687)	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) .....	(35,601,073)	(14,070,687)	18,970,416
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(2,188,818)	(41,664,050)	(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) .....	(11,953,023)	28,766,056	(9,764,205)

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

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STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

**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							
<b>Total Members at end of:</b>										
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 .....	0	0	0	0	0	0	0	0	0	0
4. Third Quarter .....	0	0	0	0	0	0	0	0	0	0
5. Current Year	0	0	0	0	0	0	0	0	0	0
6. Current Year Member Months	1,431,789	60,410	381,958	25,297	160,542	102,907	183,513	172,237	0	344,925
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician .....	1,128,310	50,013	403,562	45,707	3,129	684	180,069	445,146	0	0
8. Non-Physician .....	1,217,016	59,703	349,680	47,838	12,470	33,800	174,855	538,670	0	0
9. Total	2,345,326	109,716	753,242	93,545	15,599	34,484	354,924	983,816	0	0
10. Hospital Patient Days Incurred	25,143	1,141	5,789	2,009	0	0	3,670	12,534	0	0
11. Number of Inpatient Admissions	6,214	261	1,474	510	0	0	926	3,043	0	0
12. Health Premiums Written (a) .....	435,794,025	21,024,186	159,802,615	6,316,886	1,118,134	3,804,182	92,745,651	145,848,402	0	5,133,969
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 .....	432,829,570	21,024,186	158,906,605	6,316,886	1,106,239	3,769,626	90,385,807	146,181,626	0	5,138,595
16. Property/Casualty Premiums Earned .....	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services .....	363,250,062	18,813,324	116,307,778	4,761,925	623,355	2,881,487	82,510,116	133,472,122	0	3,879,955
18. Amount Incurred for Provision of Health Care Services	360,811,258	19,259,815	122,805,572	5,042,611	604,355	2,961,933	82,604,065	126,434,744	0	1,098,163

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 145,848,402

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STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

**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	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) .....	47,962,468	92,419,020	9,338,175	61,323,696	57,300,643	68,164,621
2. Medicare Supplement .....	1,923,924	2,835,935	274,037	2,525,344	2,197,961	2,516,149
3. Dental Only .....	589,051	2,292,436	99,000	752,838	688,051	771,392
4. Vision Only .....	243,110	380,244	33,000	195,000	276,110	247,000
5. Federal Employees Health Benefits Plan .....	27,979,045	55,017,040	5,958,000	32,414,000	33,937,045	38,824,000
6. Title XVIII - Medicare .....	60,290,912	79,452,505	8,669,003	62,459,064	68,959,915	83,804,748
7. Title XIX - Medicaid .....	0	0	0	0	0	0
8. Other health .....	5,640,804	1,574,301	325,285	4,198,483	5,966,089	7,201,545
9. Health subtotal (Lines 1 to 8) .....	144,629,314	233,971,481	24,696,500	163,868,425	169,325,814	201,529,455
10. Healthcare receivables (a) .....	8,903,794	5,030,400	128,387	1,607,205	9,032,181	11,588,033
11. Other non-health .....	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts .....	224,968	0	2,383,690	1,332,113	2,608,658	2,500,658
13. Totals (Lines 9-10+11+12) .....	135,950,488	228,941,081	26,951,803	163,593,333	162,902,291	192,442,080

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

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## 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, Insurance Division (Insurance Division) 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 Insurance Division. The Insurance Division 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 Insurance Division.

The Insurance Division 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 Insurance Division had no impact to the Company's net admitted assets and capital and surplus as of March 31, 2016 and December 31, 2015, respectively.

The Insurance Division 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	\$ (12,717,421)	\$ 25,831,414
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4) NAIC SAP		<u>\$ (12,717,421)</u>	<u>\$ 25,831,414</u>
<u>SURPLUS</u>			
(5) State Basis	Oregon	\$ 626,594,948	\$ 639,241,327
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP: Prudent Investor limit		-	-
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:		-	-
(8) NAIC SAP		<u>\$ 626,594,948</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 March 31, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	223,247
2. 12 Months or Longer	\$	191,805

b. The aggregate related fair value of securities

with unrealized losses:	1. Less than 12 Months	\$	32,092,737
	2. 12 Months or Longer	\$	14,119,264

(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 March 31, 2016.

E. The Company does not invest in repurchase agreements and was not engaged in securities lending transactions as of March 31, 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 \$85,000,000 at March 31, 2016. The interest rate is calculated based on LIBOR plus 70 basis points for the term of the loan and was 1.1 percent at March 31, 2016. The Company had no borrowings outstanding on the line of credit as of March 31, 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), a quarter 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 March 31, 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.

STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

- (2) The details by NAIC designation 3 or below, or unrated securities sold during the quarter ended March 31, 2016 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities	
				Repurchased	Gain (Loss)
Bond	3	14	\$ 107,726	\$ 107,227	\$ 402
Bond	4	7	\$ 3,866	\$ 3,878	\$ 13
Common Stock	L	19	\$ 212,000	\$ 246,719	\$ 37,507

**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 March 31, 2016 by each level of input:

	Level 1	Level 2	Level 3	Fair Value
<b>Bonds:</b>				
Industrial and miscellaneous	\$ -	\$ 38,494,101	\$ -	\$ 38,494,101
Hybrid securities		202,187		202,187
<b>Total bonds</b>	\$ -	\$ 38,696,288	\$ -	\$ 38,696,288
<b>Stocks:</b>				
<b>Common stocks</b>				
Industrial and miscellaneous	\$ 200,129,493	\$ -	\$ 4,561,348	\$ 204,690,841
Mutual funds	20,911,505	-	-	20,911,505
<b>Preferred Stocks:</b>				
Industrial and miscellaneous	82,927	-	-	82,927
<b>Total stocks</b>	\$ 221,123,925	\$ -	\$ 4,561,348	\$ 225,685,273
<b>Total</b>	\$ 221,123,925	\$ 38,696,288	\$ 4,561,348	\$ 264,381,561

- (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 March 31, 2016.

- (3) The following table represents a reconciliation of assets valued using Level 3 inputs for the quarter ended March 31, 2016:

	Balance at 1/1/2016	Transfers into Level 3	Transfers out of Level 3	Total Gains (Losses) in Net Income	Total Gains (Losses) in Surplus	Purchases	Issues	Sales	Settlements	Balance at 3/31/2016
<b>Bonds:</b>										
NAIC 3-6	\$ 106,478	\$ -	\$ (106,478)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Common stocks:</b>										
Industrial and Miscellaneous	4,561,348	-	-	-	-	-	-	-	-	4,561,348
Common Stock Unaffiliated										
<b>Total</b>	\$ 4,667,826	\$ -	\$ (106,478)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 4,561,348

- (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.

STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

- C. The following table summarizes the aggregate fair value of all assets measured and reported as of March 31, 2016 by each level of input:

Type of Financial Instrument	Aggregate	Admitted	Level 1	Level 2	Level 3
	Fair Value	Assets			
Bonds	\$ 586,882,816	\$ 574,663,513	\$ 84,536,106	\$ 496,545,888	\$ 5,800,822
Common Stock	225,602,346	225,602,346	221,040,998	-	4,561,348
Preferred Stock	94,158	92,228	94,158	-	-
Short-term Investments	7,374,513	7,374,500	7,374,513	-	-
Cash Equivalents	9,498,986	9,498,986	9,498,986	-	-
	<u>\$ 829,452,819</u>	<u>\$ 817,231,573</u>	<u>\$ 322,544,761</u>	<u>\$ 496,545,888</u>	<u>\$ 10,362,170</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

Assets

1. Premium adjustments receivable due to ACA Risk Adjustment \$ 13,518,518

Liabilities

2. Risk adjustment user fees payable for ACA Risk Adjustment 46,549
3. Premium adjustments payable due to ACA Risk Adjustment 810,000

Operations (Revenue & Expenses)

4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment 1,650,000
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) 21,204

STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

b. Transitional ACA Reinsurance Program

Assets

1. Amounts recoverable for claims paid due to ACA Reinsurance	\$ 4,976,164
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	475,000
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-

Liabilities

4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	3,390,337
5. Ceded reinsurance premiums payable due to ACA Reinsurance	101,982
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	-

Operations (Revenue & Expenses)

7. Ceded reinsurance premiums due to ACA Reinsurance	101,982
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	689,484
9. ACA Reinsurance contributions – not reported as ceded premium	1,192,844

c. Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors	\$ -
--	------

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	-
---	---

Operations (Revenue & Expenses)

3. Effect of ACA Risk Corridors on net premium income (paid/received)	-
4. Effect of ACA Risk Corridors on change in reserves for rate credits	-

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			
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	9	10	11
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustment receivable	\$ 11,056,242		7,724		\$ 11,058,518	\$ -	\$ -			\$ 11,058,518	\$ -
2. Premium adjustment (payable)											
3. Subtotal ACA Permanent Risk Adjustment	11,056,242		7,724		11,058,518					11,058,518	
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	6,543,625		3,139,944		3,403,681		963,213	A		4,366,904	
2. Amounts recoverable for claims unpaid (contra liability)	883,000				883,000		(883,000)	B			
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					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	3,139,944		4,286,681	2,258,663	80,223			4,366,904	2,258,663
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	\$ 3,147,668		\$ 15,345,199	\$ 2,258,663	\$ 80,223	\$ -		\$ 15,425,422	\$ 2,258,663

Explanations of Adjustments

- A. Adjustments to prior year balances were driven by prior period claims development.
- B. 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 \$212,658,516. As of March 31, 2016, \$141,761,527 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are \$28,013,449 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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 [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2014
- 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). .... 05/11/2016
- 6.4 By what department or departments?  
Oregon Department of Consumer and Business Services, Insurance Division
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

**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). .....
- 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: ..... \$ 1,175,140

**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: ..... \$ 49,440  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No   
 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 5,100,000   | \$ 5,100,000  |
| 14.22 Preferred Stock .....   | \$ 0   | \$ 0  |
| 14.23 Common Stock .....  | \$ 5,770,974   | \$ 5,585,094  |
| 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  | \$ 10,685,094   |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ 0   | \$ 0  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  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 .....
	EDUARDO RAMERIZ .....	DIMENSIONAL FUND ADVISORS - 1299 OCEAN AVE - SANTA MONICA, CA 90401 .....

- 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 percent ..... 85.7 %
- 1.2 A&H cost containment percent ..... 3.0 %
- 1.3 A&H expense percent excluding cost containment expenses ..... 16.6 %
- 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
<b>NONE</b>								

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only							9
		2	3	4	5	6	7	8	
States, etc.	Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama AL	N							.0	
2. Alaska AK	N							.0	
3. Arizona AZ	N							.0	
4. Arkansas AR	N							.0	
5. California CA	N							.0	
6. Colorado CO	N							.0	
7. Connecticut CT	N							.0	
8. Delaware DE	N							.0	
9. District of Columbia DC	N							.0	
10. Florida FL	N							.0	
11. Georgia GA	N							.0	
12. Hawaii HI	N							.0	
13. Idaho ID	N							.0	
14. Illinois IL	N							.0	
15. Indiana IN	N							.0	
16. Iowa IA	N							.0	
17. Kansas KS	N							.0	
18. Kentucky KY	N							.0	
19. Louisiana LA	N							.0	
20. Maine ME	N							.0	
21. Maryland MD	N							.0	
22. Massachusetts MA	N							.0	
23. Michigan MI	N							.0	
24. Minnesota MN	N							.0	
25. Mississippi MS	N							.0	
26. Missouri MO	N							.0	
27. Montana MT	N							.0	
28. Nebraska NE	N							.0	
29. Nevada NV	N							.0	
30. New Hampshire NH	N							.0	
31. New Jersey NJ	N							.0	
32. New Mexico NM	N							.0	
33. New York NY	N							.0	
34. North Carolina NC	N							.0	
35. North Dakota ND	N							.0	
36. Ohio OH	N							.0	
37. Oklahoma OK	N							.0	
38. Oregon OR	L	179,540,628	129,555,070	.0	92,745,651	.0	.0	401,841,349	
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	17,659,343	16,293,332	.0	.0	.0	.0	33,952,675	
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
59. Subtotal	XXX	197,199,971	145,848,402	.0	92,745,651	.0	.0	435,794,024	.0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							.0	
61. Totals (Direct Business)	(a) 2	197,199,971	145,848,402	0	92,745,651	0	0	435,794,024	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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

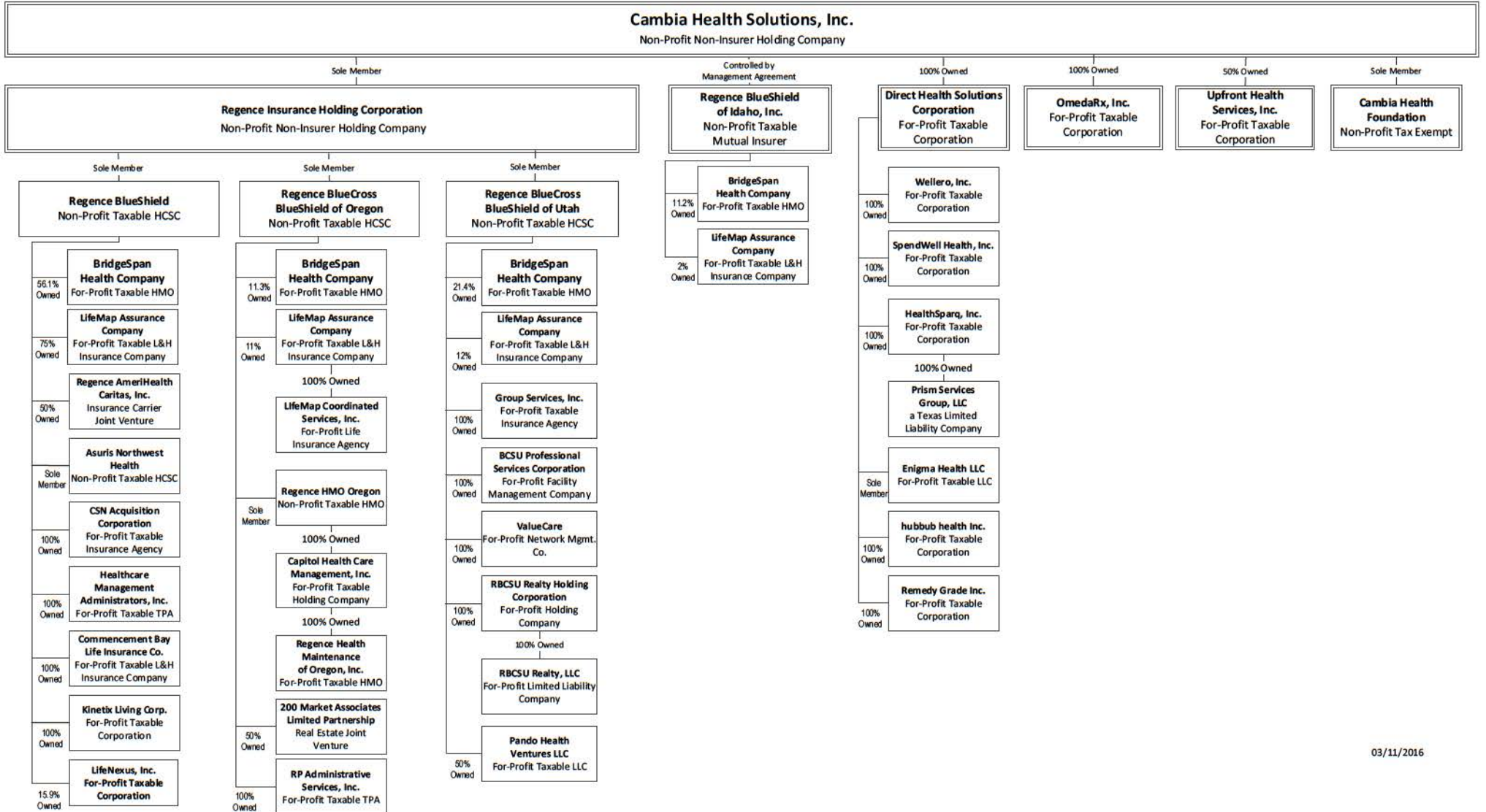
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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



STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

HCSC = Health Care Service Contractor



STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

**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		LifeMap Assurance Company	OR	IA	Regence BlueShield	Ownership	75.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	97985	93-6030398		68605102		LifeMap 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		LifeMap 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		LifeMap 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.	78979	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	IA	Regence BlueShield	Ownership	100.000	Cambia Health Solutions, Inc.	0
							LifeNexus, Inc.	DE	IA	Regence BlueShield	Ownership	15.900	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	IA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Upfront Health Services, Inc.	DE	IA	Cambia Health Solutions, Inc.	Ownership	50.000	Cambia Health Solutions, Inc.	0
							Cambia Health Foundation	OR	IA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							SpendWell Health, Inc.	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
					75885108		LifeMap Coordinated Services, Inc.	OR	DS	LifeMap Assurance Company	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95699	93-0681889				Regence HMO Oregon	OR	DS	Regence BlueCross BlueShield of Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	0
					14058108		Capitol Health Care Management, Inc.	OR	DS	Regence HMO Oregon	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Regence Health Maintenance of Oregon, Inc.	OR	DS	Capitol Health Care Management, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	96250	93-0906787				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	87-0389069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueShield	Ownership	56.900	Cambia Health Solutions, Inc.	0
1207	Cambia Health Solutions, Inc.	95303	87-0389069		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	87-0389069		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	87-0389069		42243105		BridgeSpan Health Company	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	21.400	Cambia Health Solutions, Inc.	0
					92046109		ValueCare	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
							BCSU Professional Services Corporation	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
					74926104		RBCSU Realty Holding Corporation	UT	IA	Regence BlueCross BlueShield of Utah	Ownership	100.000	Cambia Health Solutions, Inc.	0
							RBCSU Realty, LLC	UT	IA	RBCSU Realty Holding Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Pando Health Ventures, LLC	UT	IA	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	IA	Cambia Health Solutions, Inc.	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Wellero, Inc.	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							HealthSparg, Inc.	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Enigma Health LLC	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							hubbb health Inc.	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Remedy Grade Inc.	OR	IA	Direct Health Solutions Corporation	Ownership	100.000	Cambia Health Solutions, Inc.	0
							Prism Services Group, LLC	TX	IA	HealthSparg, 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	N/A	Cambia Health Solutions, Inc.	0

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	4,067,029	4,067,029	0	37,311
2505. Cash Value Exec Life Ins Nonadmit			0	283,946
2597. Summary of remaining write-ins for Line 25 from overflow page	4,067,029	4,067,029	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 .....	122,550	1,089,925
2.2 Additional investment made after acquisition .....		.0
3. Current year change in encumbrances .....		.0
4. Total gain (loss) on disposals .....		(6,697)
5. Deduct amounts received on disposals .....		
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 .....	64,369	304,063
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8) .....	9,086,985	9,028,804
10. Deduct total nonadmitted amounts .....		.0
11. Statement value at end of current period (Line 9 minus Line 10)	9,086,985	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)		

**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 .....	64,885	
2.2 Additional investment made after acquisition .....		.0
3. Capitalized deferred interest and other .....		.0
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	2,937	(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) .....	3,185,837	3,118,015
12. Deduct total nonadmitted amounts .....	3,185,837	3,068,575
13. Statement value at end of current period (Line 11 minus Line 12)	0	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 .....	87,801,160	388,552,209
3. Accrual of discount .....	173,306	541,795
4. Unrealized valuation increase (decrease) .....	(3,555,767)	(15,540,866)
5. Total gain (loss) on disposals .....	3,706,577	12,534,795
6. Deduct consideration for bonds and stocks disposed of .....	116,917,731	297,859,922
7. Deduct amortization of premium .....	503,568	2,696,923
8. Total foreign exchange change in book/adjusted carrying value .....	577,995	157,321
9. Deduct current year's other than temporary impairment recognized .....	.0	6,959,484
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	805,943,184	834,661,212
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	805,943,184	834,661,212

STATEMENT AS OF MARCH 31, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	433,253,043	120,675,301	117,675,217	(517,684)	435,735,443	0	0	433,253,043
2. NAIC 2 (a) .....	81,901,407	6,791,641	7,443,605	(560,684)	80,688,759	0	0	81,901,407
3. NAIC 3 (a) .....	36,915,135	5,577,729	3,206,414	1,013,377	40,299,827	0	0	36,915,135
4. NAIC 4 (a) .....	34,048,111	2,527,207	2,743,264	(2,395,512)	31,436,542	0	0	34,048,111
5. NAIC 5 (a) .....	1,195,723	0	198,602	2,361,406	3,358,527	0	0	1,195,723
6. NAIC 6 (a) .....	0	0	23,978	41,879	17,901	0	0	0
7. Total Bonds	587,313,419	135,571,878	131,291,080	(57,218)	591,536,999	0	0	587,313,419
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	84,192	0	0	(1,265)	82,927	0	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 .....	8,867	0	0	435	9,302	0	0	8,867
14. Total Preferred Stock .....	93,059	0	0	(830)	92,229	0	0	93,059
15. Total Bonds and Preferred Stock	587,406,478	135,571,878	131,291,080	(58,048)	591,629,228	0	0	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 \$ 16,873,486 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

**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	7,374,500	XXX	7,385,665	395	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 .....	36,203,462	257,245,007
3. Accrual of discount .....	230	8,627
4. Unrealized valuation increase (decrease) .....	194	183
5. Total gain (loss) on disposals .....	1,679	9,559
6. Deduct consideration received on disposals .....	44,951,951	264,361,247
7. Deduct amortization of premium .....	4,792	10,493
8. Total foreign exchange change in book/adjusted carrying value .....	0	
9. Deduct current year's other than temporary impairment recognized .....	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	7,374,500	16,125,678
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	7,374,500	16,125,678

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

**NONE**

Schedule DB - Part B - Verification - Futures Contracts

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

**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 .....	38,492,173	66,895,195
3. Accrual of discount .....	6,265	1,199
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	118	(696)
6. Deduct consideration received on disposals .....	33,399,228	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) .....	9,498,986	4,399,658
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	9,498,986	4,399,658

STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	2 Location		3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City								
Building Improvement - 2057 Commerce Drive	Medford		OR	03/31/2016	Johnson Controls	122,550			
0199999. Acquired by Purchase						122,550	0	0	0
0399999 - Totals						122,550	0	0	0

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	2 Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	City	State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
<b>NONE</b>																			
0399999 - Totals																			



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

**NONE**

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

**NONE**

STATEMENT AS OF MARCH 31, 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									
00000-00-0	BlueCross BlueShield Venture Partners III, LLC	Chicago	IL	Sandbox Industries Inc		03/17/2016	1	64,885	0	0	7,435,115	3.666
1599999. Joint Venture Interests - Common Stock - Unaffiliated								64,885	0	0	7,435,115	XXX
4499999. Total - Unaffiliated								64,885	0	0	7,435,115	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								64,885	0	0	7,435,115	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	9-14 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 (Depreci- ation) 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							
<b>NONE</b>																				
4699999 - Totals																				

STATEMENT AS OF MARCH 31, 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-H6-6	UNITED STATES TREASURY NOTE/BOND		02/02/2016	VARIOUS		5,100,114	4,965,000	23,172	1
912828-H6-8	UNITED STATES TREASURY NOTE/BOND		01/08/2016	CITIGROUP GEL MKTS/S		1,251,780	1,245,000	658	1
912828-H9-7	UNITED STATES TREASURY FLOATING RATE NOTE		03/23/2016	VARIOUS		3,102,075	3,100,000	1,786	1
912828-LH-8	UNITED STATES TREASURY NOTE/BOND		03/17/2016	GOLDMAN SACHS & CO.		1,271,213	1,245,000	2,463	1
0599999	Subtotal - Bonds - U.S. Governments					10,725,162	10,555,000	28,079	XXX
3138E1-LE-7	FINRA POOL AL5724		01/14/2016	CREDIT SUISSE, NEW Y		1,254,813	1,153,520	2,019	1
3138L3-H2-2	FINRA POOL AK2926		01/19/2016	MERRILL LYNCH PIERCE		879,519	870,946	1,316	1
3138L3-H2-7	FINRA POOL AK2946		01/22/2016	GOLDMAN SACHS & CO.		437,328	433,397	308	1
3138G3-JH-0	FINRA POOL AJ4279		03/23/2016	WOLFE SEC, NEW YORK		2,561,225	2,506,589	5,849	1
3140E9-H0-3	FINRA POOL AZ2078		11/04/2015	WELLS FARGO SECURITI		0	(810)	0	1
3140E9-H0-0	FINRA POOL BA3902		01/04/2016	WOLFE SEC, NEW YORK		619,733	598,144	233	1
3140E9-H0-6	FINRA POOL BA3967		03/23/2016	WOLFE SEC, NEW YORK		2,543,925	2,426,397	6,605	1
3140E9-H0-3	FINRA POOL BA4000		03/03/2016	BARCLAYS CAPITAL INC		1,318,672	1,259,251	734	1
3140E1-LG-4	FINRA POOL BC3626		03/02/2016	FIRST UNION CAP MKTS		1,936,901	1,848,794	308	1
31419A-JY-4	FINRA POOL AE0991		03/04/2016	FIRST UNION CAP MKTS		871,994	798,506	599	1
361271-AA-2	STATE BOARD OF ADMINISTRATION FINANCE CO		02/23/2016	JPMORGAN SECURITIES		790,000	760,000	0	1FE
361271-AA-0	STATE BOARD OF ADMINISTRATION FINANCE CO		02/23/2016	JPMORGAN SECURITIES		1,400,000	1,400,000	0	1FE
462435-40-8	CITY OF HOUSTON TX COMBINED UTILITY SYST		02/03/2016	FTN FINANCIAL SECURI		759,252	745,000	5,021	1FE
842477-TV-3	SOUTHERN CALIFORNIA PUBLIC POWER AUTHRI		02/12/2016	CITIGROUP GEL MKTS I		203,604	200,000	530	1FE
914120-06-4	UNIVERSITY OF CALIFORNIA		02/03/2016	FTN FINANCIAL SECURI		759,590	750,000	3,450	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					16,333,096	15,749,984	27,572	XXX
00164V-JD-5	AMC NETWORKS INC		03/23/2016	MERRILL LYNCH PIERCE		87,000	87,000	0	1FE
00404A-L3-3	ACADIA HEALTHCARE CO INC		02/04/2016	MERRILL LYNCH PIERCE		13,000	13,000	0	1FE
00404A-NE-3	ACADIA HEALTHCARE CO INC		02/04/2016	NON-BROKER TRADE		139,283	139,983	0	1FE
00507Y-AE-9	ACTIVISION BLIZZARD INC		01/27/2016	JEFFERIES & CO INC.		40,430	38,000	766	1FE
014477-AR-4	ALERIS INTERNATIONAL INC		03/22/2016	CREDIT SUISSE, NEW Y		13,000	13,000	0	1FE
03674P-AL-7	ANTERO RESOURCES CORP		03/08/2016	JEFFERIES & CO INC.		108,300	120,000	2,329	1FE
037833-B9-8	APPLE INC		02/18/2016	JPMORGAN SECURITIES		834,549	835,000	0	1FE
03852C-AU-0	ARMARK SERVICES INC		01/07/2016	NON-BROKER TRADE		264,892	266,859	0	1FE
038319-AD-8	BMW VEHICLE LEASE TRUST 2016-1		02/09/2016	MERRILL LYNCH PIERCE		1,309,846	1,310,000	0	1FE
06051G-FU-8	BANK OF AMERICA CORP		02/28/2016	MERRILL LYNCH PIERCE		855,000	855,000	0	1FE
06053F-AA-7	BANK OF AMERICA CORP		03/29/2016	US BANKCORP INVESTMEN		1,421,955	1,350,000	10,301	1FE
103304-BL-4	BOYD GAMING CORP		03/22/2016	DEUTSCHE BK SECS INC		13,000	13,000	0	1FE
1248EP-BP-7	COO HOLDINGS LLC / COO HOLDINGS CAPITAL		02/04/2016	DEUTSCHE BK SECS INC		27,000	27,000	0	1FE
14068P-AG-9	CAPSUGEL HOLDINGS US INC		03/31/2016	NON-BROKER TRADE		199,075	199,983	0	1FE
14916R-AC-8	CATHOLIC HEALTH INITIATIVES		02/09/2016	RBC CAPITAL MARKETS		635,040	630,000	5,214	1FE
15135B-AE-1	CENTENE ESCROW CORP		01/28/2016	WELLS FARGO SECURITI		235,000	235,000	0	1FE
156700-BA-3	CENTURYLINK INC		03/22/2016	JPMORGAN SECURITIES		13,000	13,000	0	1FE
190790-AE-1	COBALT ONE COMMERCIAL MORTGAGE TRUST 20		02/11/2016	WELLS FARGO SECURITI		520,597	500,000	1,283	1FE
21030N-BE-9	COMCAST CORP		02/16/2016	WELLS FARGO SECURITI		424,201	425,000	0	1FE
212015-AH-4	CONTINENTAL RESOURCES INC/OK		02/24/2016	VARIOUS		160,425	227,000	5,068	1FE
212643-AA-2	COTT BEVERAGES INC		01/21/2016	JEFFERIES & CO INC.		34,380	36,000	134	1FE
26307Y-AA-2	ESH HOSPITALITY INC		03/11/2016	J.P. MORGAN SECURITI		77,815	79,000	1,578	1FE
278642-AP-8	EBAY INC		03/02/2016	WELLS FARGO SECURITI		749,228	750,000	0	1FE
28271N-AB-6	ENERGY FUTURE INTERMEDIAT		11/06/2015	NON-BROKER TRADE		133,400	133,324	0	1FE
30231G-AP-7	EDCON MID IL CORP		03/01/2016	GOLDMAN SACHS & CO.		761,368	760,000	36	1FE
319863-BN-3	FIRST DATA CORP		02/02/2016	MERRILL LYNCH PIERCE		117,300	115,000	2,988	1FE
320170-BN-8	FIRST DATA CORPORATION		03/24/2016	NON-BROKER TRADE		396,980	389,380	0	1FE
320180-AA-4	FIRST DATA CORP		03/09/2016	MERRILL LYNCH PIERCE		165,882	168,000	2,004	1FE
35164V-AA-9	GP APPLIED TECHNOLOGIES INC		01/22/2016	GOLDMAN SACHS & CO.		11,000	11,000	0	1FE
35280U-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/18/2016	JPMORGAN SECURITIES		1,009,893	1,010,000	0	1FE
359604-BD-4	GENERAL ELECTRIC CO		02/10/2016	CITIGROUP GEL MKTS/S		771,883	750,000	7,144	1FE
37981K-AF-3	EVERI PAYMENTS INC		03/24/2016	NON-BROKER TRADE		99,495	99,995	0	1FE
389376-AT-1	GRAY TELEVISION INC		01/21/2016	NON-BROKER TRADE		52,798	53,331	0	1FE
404119-BT-5	HCA INC		03/01/2016	MERRILL LYNCH PIERCE		27,000	27,000	0	1FE
404122-AA-3	HCA INC		01/29/2016	NON-BROKER TRADE		66,664	66,664	0	1FE
40415R-AR-6	HD SUPPLY INC		03/28/2016	BARCLAYS CAPITAL INC		13,000	13,000	0	1FE
451316-AA-4	HILCORP ENERGY LP / HILCORP FINANCE CO		03/29/2016	JEFFERIES & CO INC.		99,780	119,000	1,978	1FE
452148-AA-0	HONDA AUTO RECEIVABLES 2016-1 OWNER TRUS		02/16/2016	JPMORGAN SECURITIES		854,307	855,000	0	1FE
45701P-AA-6	HUNTSMAN INTERNATIONAL LLC		03/24/2016	NON-BROKER TRADE		199,990	199,990	0	1FE

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**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)
451734-AI-1	IHS INC		01/14/2016	WELLS FARGO SECURITI		212,278	213,000	2,318	3FE
46672J-AB-6	INEOS US FINANCE LLC		11/03/2015	NON-BROKER TRADE		(68)	(68)		3FE
46625H-JY-7	JPMORGAN CHASE & CO		03/01/2016	MERRILL LYNCH PIERCE		841,472	840,000	11,987	3FE
46625H-UJ-2	JPMORGAN CHASE & CO		02/25/2016	JPMORGAN SECURITIES		646,513	650,000		3FE
471103-AN-6	JARDEN CORP		01/29/2016	JEFFERIES & CO INC		82,400	80,000	1,038	3FE
471103-AD-2	JARDEN CORP		03/11/2016	NON-BROKER TRADE		56,659	57,001		3FE
475793-AD-3	JELD-WEN INC		12/03/2015	NON-BROKER TRADE		(66)	(67)		3FE
481165-AJ-7	JOY GLOBAL INC		02/25/2016	JEFFERIES & CO INC		26,265	34,000	658	3FE
48562R-AH-2	KAR AUCTION SERVICES INC		03/25/2016	NON-BROKER TRADE		138,604	139,993		3FE
48563U-BA-7	KENAN ADVANTAGE GROUP		07/23/2015	NON-BROKER TRADE		(5,107)	(5,107)		3FE
49460Y-AY-1	KINETIC CONCEPTS INC		01/07/2016	NON-BROKER TRADE		236,893	239,993		3FE
49461B-AF-1	KINETIC CONCEPTS INC / KCI USA INC		02/02/2016	MERRILL LYNCH PIERCE		13,000	13,000		3FE
50177A-AF-6	LB COMMERCIAL MORTGAGE TRUST 2007-C3		02/11/2016	MORGAN STANLEY & CO		913,368	873,822	853	3FE
513075-BJ-9	LIJAR MEDIA CORP		01/25/2016	JPMORGAN SECURITIES		13,000	13,000		3FE
527285-BL-6	LEVEL 3 FINANCING INC		03/08/2016	CITIGROUP GEL MKTS/S		27,000	27,000		3FE
53058B-AN-3	W/I HOMES INC		02/23/2016	NON-BROKER TRADE		111,000	111,000	1,707	3FE
53233C-AD-9	MFG HOLDCO I INC		01/26/2016	VARIOUS		46,933	47,148		3FE
5552P-AD-6	KEURIG GREEN MOUNTAIN INC		03/25/2016	NON-BROKER TRADE		111,348	113,594		3FE
571749-AZ-5	KARSH & MCLENNAN COS INC		01/27/2016	WELLS FARGO SECURITI		252,635	250,000	3,568	3FE
57456B-BL-9	MASCO CORP		03/10/2016	PBC CAPITAL MARKETS		44,786	45,000		3FE
57669J-AA-4	MATCH GROUP INC		03/31/2016	VARIOUS		119,355	117,000	3,004	3FE
59156R-BM-9	METLIFE INC		02/09/2016	CITIGROUP GEL MKTS/S		830,419	860,000	8,855	3FE
59562T-AH-5	MIDAS INTERMEDIATE HOLD		12/03/2015	NON-BROKER TRADE		(26,468)	(26,666)		3FE
59562T-AK-9	MIDAS INTERMEDIATE HOLD		01/04/2016	NON-BROKER TRADE		26,303	26,400		3FE
64110L-AJ-5	NETFLIX INC		02/08/2016	NON-BROKER TRADE		55,000	55,000	949	3FE
64110L-AL-0	NETFLIX INC		02/08/2016	NON-BROKER TRADE		204,126	201,000	3,707	3FE
651229-AU-0	NEVELL RUBBERMAID INC		03/18/2016	GOLDMAN SACHS & CO		314,480	315,000		3FE
651229-AW-6	NEVELL RUBBERMAID INC		03/18/2016	GOLDMAN SACHS & CO		66,859	70,000		3FE
66389X-AU-9	ORACLE CORP		03/22/2016	MORGAN STANLEY & CO		809,801	770,000	5,818	3FE
66073K-AP-7	OWENS-BROOKNAY		03/28/2016	NON-BROKER TRADE		93,679	93,329		3FE
72347N-AP-5	PINNACLE FOODS FINANCE LLC		01/27/2016	NON-BROKER TRADE		66,332	66,864		3FE
72347Q-AK-9	PINNACLE FOODS FINANCE LLC / PINNACLE FO		01/11/2016	MERRILL LYNCH PIERCE		27,000	27,000		3FE
75281A-AN-1	RAWE RESOURCES CORP		03/23/2016	JEFFERIES & CO INC		54,300	60,000	1,131	3FE
75281A-AM-9	RAWE RESOURCES CORP		02/24/2016	VARIOUS		226,915	289,000	4,302	3FE
75605H-AL-4	REALOGY GROUP LLC		01/27/2016	NON-BROKER TRADE		26,499	26,666		3FE
77714T-AB-7	ROSE ROCK MIDSTREAM LP / ROSE ROCK FINN		01/12/2016	NON-BROKER TRADE		6,891	7,000	52	3FE
78404X-AF-2	SBA SENIOR FINANCE II LLC		03/28/2016	NON-BROKER TRADE		133,327	133,327		3FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/14/2016	NON-BROKER TRADE		237,000	237,000	4,925	3FE
80285E-AD-9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/10/2016	CITIGROUP GEL MKTS/S		1,119,826	1,120,000		3FE
816194-AT-1	SELECT MEDICAL CORP		03/03/2016	NON-BROKER TRADE		65,300	66,663		3FE
81753D-AB-6	SERTA SIMMONS HOLDINGS		01/06/2016	NON-BROKER TRADE		79,997	79,997		3FE
825229-AP-8	SINGLAIER TELEVISION GROU		12/03/2015	NON-BROKER TRADE		(167)	(167)		3FE
84762L-AU-9	SPECTRUM BRANDS INC		02/09/2016	NON-BROKER TRADE		92,000	92,000	353	3FE
84762L-AB-6	SPECTRUM BRANDS INC		12/21/2015	NON-BROKER TRADE		(167)	(167)		3FE
85348E-AA-5	STANDARD INDUSTRIES INC/NU		02/18/2016	MERRILL LYNCH PIERCE		136,000	136,000		3FE
85348E-AB-3	STANDARD INDUSTRIES INC/NU		02/18/2016	MERRILL LYNCH PIERCE		7,000	7,000		3FE
855031-AK-6	STAPLES INC		03/14/2016	VARIOUS		(298,500)	(300,000)		3FE
87264A-AQ-8	T-MOBILE USA INC		03/29/2016	DEUTSCHE BK SECS INC		40,000	40,000		3FE
87265V-AB-4	T-MOBILE USA INC		03/08/2016	NON-BROKER TRADE		66,955	66,864		3FE
88023V-AE-9	TEMPUR SEALY INTERNATIONAL		12/03/2015	NON-BROKER TRADE		(724)	(724)		3FE
88468A-AB-0	TREHOUSE FOODS INC		01/15/2016	JEFFERIES & CO INC		204,368	213,000	3,545	3FE
88468A-AC-8	TREHOUSE FOODS INC		01/21/2016	MERRILL LYNCH PIERCE		106,000	106,000		3FE
914305-AP-7	UNIVISION COMMUNICATIONS INC		01/28/2016	JEFFERIES & CO INC		124,245	123,000	3,045	3FE
91911V-AD-7	VALEANT PHARMACEUTICALS INTERNATIONAL		03/18/2016	BARCLAYS C/P/FIXED I		86,497	109,000	777	3FE
92855L-AC-0	VIZIENT INC		02/09/2016	NON-BROKER TRADE		71,130	73,329		3FE
949746-PS-2	WELLS FARGO & CO		02/26/2016	WELLS FARGO SECURITI		619,857	620,000		3FE
949746-RT-0	WELLS FARGO & CO		02/29/2016	VARIOUS		3,151,015	3,150,000		3FE
958102-AJ-4	WESTERN DIGITAL CORP		03/30/2016	MERRILL LYNCH PIERCE		98,000	98,000		3FE
958102-AK-1	WESTERN DIGITAL CORP		03/30/2016	MERRILL LYNCH PIERCE		118,000	118,000		3FE
98919M-AD-7	ZAYO GROUP LLC		01/12/2016	NON-BROKER TRADE		13,200	13,333		3FE
98919M-AG-0	ZAYO GROUP LLC		01/12/2016	NON-BROKER TRADE		13,200	13,333		3FE

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**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)
99A99-09-6	PINNACLE FOXES 1/16		01/13/2016	NON-BROKER TRADE		66,331	66,664		3FE
99A99-20-1	GP APPLIED 1/16 COV-LITE TLB		01/22/2016	NON-BROKER TRADE		32,999	33,332		3FE
99A99-62-3	HEIRIG 1/16 (USD) C		02/09/2016	NON-BROKER TRADE		117,584	119,984		3FE
99A99-63-1	MANITOWOC 1/16 COV-		02/05/2016	NON-BROKER TRADE		10,259	153,326		4FE
99A99-69-6	HCK 2/16 88 TLB		03/03/2016	NON-BROKER TRADE		28,599	26,865		3FE
99A99-99-6	KAR AUCTION 2/16 TL		03/04/2016	NON-BROKER TRADE		138,593	139,993		3FE
99A99-08-4	ON SEMICONDUCTOR 3/1		03/17/2016	NON-BROKER TRADE		210,123	213,323		3FE
99A99-24-1	WESTERN DIGITAL 3/1		03/30/2016	NON-BROKER TRADE		452,643	466,642		3FE
64123E-AC-0	GRIFOLS WORLDWIDE OPERAT		01/07/2016	NON-BROKER TRADE		218,618	219,993		3FE
L233CE-AB-7	ILFC (DELOS FINANCE		01/06/2016	NON-BROKER TRADE		26,666	26,666		3FE
74022D-UJ-9	PRECISION DRILLING CORP	A	02/01/2016	CREDIT SUISSE, NEW Y		99,043	173,000	1,993	4FE
C262DK-AK-4	CONCORDIA 10/15 (US	A	01/06/2016	NON-BROKER TRADE		25,766	25,666		4FE
00928D-AP-6	AIRCASILE LTD	F	03/21/2016	DEUTSCHE BK SECS INC		13,000	13,000		3FE
06738E-WH-5	BARCLAYS PLC	F	01/05/2016	BARCLAYS CAPITAL INC		671,706	675,000		3FE
40426D-WI-1	HSBC HOLDINGS PLC	F	03/01/2016	J.P. MORGAN CHASE BANK		419,042	420,000		3FE
4583AT-WA-6	INTELSAT JACKSON HOLDINGS SA	F	03/21/2016	GOLDMAN SACHS & CO.		13,000	13,000		4FE
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	F	01/05/2016	BARCLAYS CAPITAL INC		649,344	650,000		3FE
86562M-AD-2	SUMITOMO MITSUI FINANCIAL GROUP INC	F	03/02/2016	GOLDMAN SACHS & CO.		3,500,000	3,500,000		3FE
01351D-AE-7	UBS GROUP FUNDING JERSEY LTD	F	03/29/2016	UBS SECURITIES LLC		700,000	700,000		3FE
94707V-WA-8	WEATHERFORD INTERNATIONAL LTD/BERMUDA	F	03/09/2016	JEFFERIES & CO INC.		180,025	225,000	5,676	3FE
99A99-91-0	ANAS AVIATION 6/12	F	03/18/2016	NON-BROKER TRADE		126,027	126,661		3FE
99A99-42-6	SIG COMBI BLOC 1/15	F	10/20/2015	NON-BROKER TRADE		(34)	(34)		4FE
62967L-AD-5	AVIAGO 2/16 (USD) CO	F	02/23/2016	NON-BROKER TRADE		646,962	653,327		3FE
L6233L-WB-3	HULL INKORPOT 3/14 COV-LITE TL	F	01/08/2016	NON-BROKER TRADE		103,730	106,663		3FE
16284L-WH-5	HIP 12/15 COV-LITE	F	02/24/2016	VARIOUS		311,602	313,326		3FE
89999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					33,817,985	34,019,226	111,104	XXX
83999997	Total - Bonds - Part 3					60,876,243	60,324,160	166,755	XXX
83999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
83999999	Total - Bonds					60,876,243	60,324,160	166,755	XXX
89999997	Total - Preferred Stocks - Part 3					0	XXX	0	XXX
89999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
89999999	Total - Preferred Stocks					0	XXX	0	XXX
000957-10-0	ABM INDUSTRIES INC		02/17/2016	ITG INC, NEW YORK	647,000	20,434			
00163U-10-6	AMAG PHARMACEUTICALS INC		03/07/2016	ITG INC, NEW YORK	1,200,000	31,056			
00182D-10-3	ANI PHARMACEUTICALS INC		01/04/2016	ITG INC, NEW YORK	276,000	12,311			
00253S-30-0	ARON'S INC		02/26/2016	INVESTMENT TECHNOLOG	2,640,000	60,027			
002567-10-5	ABAXIS INC		01/04/2016	ITG INC, NEW YORK	605,000	32,839			
002871-10-9	ABBYIE INC		01/04/2016	ITG INC, NEW YORK	3,727,000	213,147			
00307V-10-9	ACTIVISION BLIZZARD INC		01/04/2016	ITG INC, NEW YORK	2,077,000	78,012			
00685S-10-0	ACEPTUS HEALTH INC		01/04/2016	ITG INC, NEW YORK	296,000	16,020			
00751V-10-6	ADVANCE AUTO PARTS INC		01/04/2016	ITG INC, NEW YORK	19,000	2,901			
00770F-10-4	REGION CORP		02/17/2016	ITG INC, NEW YORK	764,000	14,337			
008073-10-8	AEROVIRONMENT INC		01/04/2016	ITG INC, NEW YORK	162,000	4,635			
008252-10-8	AFFILIATED MANAGERS GROUP INC		01/04/2016	ITG INC, NEW YORK	54,000	6,382			
009129-30-7	AIR METHODS CORP		01/04/2016	ITG INC, NEW YORK	139,000	5,579			
009159-10-6	AIR PRODUCTS & CHEMICALS INC		01/04/2016	ITG INC, NEW YORK	236,000	30,286			
01748L-10-2	ALLEGIANTE TRAVEL CO		02/26/2016	VARIOUS	1,116,000	179,248			
018622-30-0	ALLETE INC COM NEW		03/22/2016	VARIOUS	1,302,000	66,433			
019389-10-6	ALLOSCRIPTS HEALTHCARE SOLUTIONS INC		02/25/2016	W. HANSEY KING SECURI	10,000,000	125,255			
020002-10-1	ALLSTATE CORP/THE		01/04/2016	ITG INC, NEW YORK	840,000	50,837			
02079K-10-7	ALPHABET INC		01/04/2016	ITG INC, NEW YORK	92,000	67,636			
02079K-30-5	ALPHABET INC		01/04/2016	ITG INC, NEW YORK	74,000	55,566			
02313S-10-6	AMAZON.COM INC		01/04/2016	ITG INC, NEW YORK	83,000	52,563			
023769-10-2	AMERICAN AIRLINES GROUP INC		01/04/2016	ITG INC, NEW YORK	1,806,000	74,064			
024013-10-4	AMERICAN ASSETS TRUST INC		01/04/2016	ITG INC, NEW YORK	889,000	33,524			
025676-20-6	AMERICAN EQUITY INVESTMENT LIFE HOLDING		01/04/2016	ITG INC, NEW YORK	3,262,000	76,037			
025816-10-9	AMERICAN EXPRESS CO COM		01/04/2016	ITG INC, NEW YORK	2,814,000	190,114			
02913V-10-3	AMERICAN PUBLIC EDUCATION INC		01/04/2016	ITG INC, NEW YORK	512,000	9,374			
03027X-10-0	AMERICAN TOWER CORP		01/04/2016	ITG INC, NEW YORK	234,000	22,466			

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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)
030790-10-6	AMERIPRISE FINANCIAL INC		01/04/2016	ITG INC, NEW YORK	569.000	59,039			D
031162-10-0	AMKEN INC COM		01/04/2016	ITG INC, NEW YORK	1,301.000	204,075			D
034164-10-3	ANDERSONS INC/THE		02/17/2016	ITG INC, NEW YORK	417.000	11,217			D
035255-10-8	ANIKA THERAPEUTICS INC		01/04/2016	ITG INC, NEW YORK	406.000	15,302			D
035260-10-5	ANVITER INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	241.000	14,255			D
037489-10-1	APARTMENT INVESTMENT & MANAGEMENT CO		01/04/2016	ITG INC, NEW YORK	656.000	25,840			D
037833-10-0	APPLE INC		01/04/2016	ITG INC, NEW YORK	454.000	47,434			D
038200-10-5	APPLIED INDUSTRIAL TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	102.000	4,030			D
038370-10-5	ARCEBET CORP		01/04/2016	ITG INC, NEW YORK	1,773.000	37,091			D
038571-10-6	ARCHROCK INC		01/04/2016	ITG INC, NEW YORK	503.000	3,747			D
043436-10-4	ASBURY AUTOMOTIVE GROUP INC COM		01/29/2016	ITG INC, NEW YORK	1,000.000	46,189			D
046265-10-4	ASTORIA FINANCIAL CORP		02/17/2016	ITG INC, NEW YORK	2,196.000	33,469			D
049164-20-5	ATLAS AIR WORLDWIDE HLDGS INC COM NEW		01/04/2016	ITG INC, NEW YORK	134.000	5,410			D
050095-10-8	ATKINS OCEANICS INC		01/29/2016	ITG INC, NEW YORK	4,200.000	26,464			D
052789-10-6	AUTODESK INC		01/04/2016	ITG INC, NEW YORK	369.000	22,039			D
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		01/04/2016	ITG INC, NEW YORK	852.000	69,941			D
053291-10-2	AUTOMATION INC		01/04/2016	ITG INC, NEW YORK	323.000	19,054			D
053798-10-7	AVISTA CORP		01/04/2016	ITG INC, NEW YORK	756.000	26,558			D
067383-10-9	CR BARD INC		01/04/2016	ITG INC, NEW YORK	98.000	18,136			D
067774-10-9	BARNES & NOBLE INC		01/04/2016	ITG INC, NEW YORK	1,648.000	15,096			D
067774-10-1	BARNES & NOBLE EDUCATION INC		01/04/2016	ITG INC, NEW YORK	1,034.000	9,978			D
071771-10-3	BAXALTA INC		01/04/2016	ITG INC, NEW YORK	95.000	3,853			D
071815-10-9	BARTER INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	1,321.000	49,419			D
075386-10-0	BED BATH & BEYOND INC COM		01/04/2016	ITG INC, NEW YORK	539.000	25,942			D
077347-30-0	BEL FUSE INC		01/04/2016	ITG INC, NEW YORK	642.000	12,026			D
089159-10-1	BIG 5 SPORTING GOODS CORP COM		01/04/2016	ITG INC, NEW YORK	407.000	4,103			D
091800-10-6	BJ'S RESTAURANTS INC		01/04/2016	ITG INC, NEW YORK	596.000	24,613			D
091826-10-7	BLACK BOX CORP		03/22/2016	CITIGROUP GEL MKTS/S	384.000	5,699			D
092471-10-1	BLACKROCK INC		01/04/2016	ITG INC, NEW YORK	32.000	10,591			D
093671-10-5	HR BLOCK INC		01/04/2016	ITG INC, NEW YORK	304.000	9,953			D
096761-10-1	BOB EVANS FARMS INC/DE		01/04/2016	ITG INC, NEW YORK	686.000	26,445			D
097360-10-0	BOISE CASCADE CO		01/04/2016	ITG INC, NEW YORK	1,613.000	40,809			D
097793-10-3	BONanza GREEN ENERGY INC		01/04/2016	ITG INC, NEW YORK	2,094.000	10,983			D
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	6,075.000	87,189			D
101121-10-1	BOSTON PROPERTIES INC		01/04/2016	ITG INC, NEW YORK	450.000	55,638			D
109043-10-9	BRIGGS & STRATTON CORP		02/17/2016	ITG INC, NEW YORK	730.000	15,388			D
109696-10-4	BRINK'S CO/THE		01/04/2016	ITG INC, NEW YORK	320.000	9,206			D
110394-10-3	BRISTOW GROUP INC		01/04/2016	ITG INC, NEW YORK	200.000	5,276			D
111320-10-7	BROADCOM CORP		01/04/2016	ITG INC, NEW YORK	195.000	11,160			D
114340-10-2	BROOKS AUTOMATION INC		01/04/2016	ITG INC, NEW YORK	455.000	4,655			D
118440-10-6	BUCKLE INC/THE		01/04/2016	ITG INC, NEW YORK	1,105.000	33,084			D
125071-10-0	CDI CORP		01/04/2016	ITG INC, NEW YORK	499.000	3,072			D
125089-10-0	CF INDUSTRIES HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	470.000	18,791			D
125414-20-9	CH ROBINSON WORLDWIDE INC		01/04/2016	ITG INC, NEW YORK	223.000	13,612			D
125896-10-0	CMS ENERGY CORP		03/22/2016	CITIGROUP GEL MKTS/S	2,697.000	111,519			D
126408-10-3	CSX CORP		01/04/2016	ITG INC, NEW YORK	5,097.000	129,617			D
126507-10-4	CSRA INC		03/17/2016	ONEIL WILLIAM & CO I	5,910.000	147,440			D
126650-10-0	CYS HEALTH CORP		01/04/2016	ITG INC, NEW YORK	3,149.000	303,438			D
127097-10-3	CABOT OIL & GAS CORP		01/04/2016	ITG INC, NEW YORK	1,547.000	27,196			D
127099-10-3	CABOT MICROELECTRONICS CORP		01/04/2016	ITG INC, NEW YORK	1,088.000	47,187			D
127190-30-4	CACI INTERNATIONAL INC		03/22/2016	VARIOUS	315.000	30,012			D
127367-10-8	CADENCE DESIGN SYSTEMS INC		03/17/2016	CANTOR FITZGERALD &	9,000.000	186,942			D
128126-10-9	CALAMP CORP COM		01/04/2016	ITG INC, NEW YORK	196.000	3,653			D
128200-10-4	CALIBES INC		01/04/2016	ITG INC, NEW YORK	1,389.000	36,000			D
129603-10-6	CALSON CARBON CORP		02/17/2016	ITG INC, NEW YORK	2,414.000	41,036			D
130570-10-7	CALIFORNIA RESOURCES CORP		02/25/2016	NON-BROKER TRADE	467.810	113			D
130788-10-2	CALIFORNIA WATER SERVICE GROUP		03/07/2016	ITG INC, NEW YORK	2,800.000	72,561			D
139944-10-5	CAPELLA EDUCATION CO		01/04/2016	ITG INC, NEW YORK	489.000	22,161			D
140676-50-6	CAPSTEAD MORTGAGE CORP		01/04/2016	ITG INC, NEW YORK	1,309.000	11,572			D
140781-10-5	CARBO CERAMICS INC		01/04/2016	ITG INC, NEW YORK	421.000	7,452			D
141611-10-8	CARDTECHNICS INC		01/04/2016	ITG INC, NEW YORK	914.000	30,071			D

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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)
141665-10-9	CAREER EDUCATION CORP		01/04/2016	ITG INC, NEW YORK	1,368.000	9,590			D
141741-10-7	CARETRUST REIT INC		01/04/2016	ITG INC, NEW YORK	945.000	10,074			D
14457-10-3	CARRIZO OIL & GAS INC		01/04/2016	ITG INC, NEW YORK	1,578.000	45,657			D
14920-10-6	CATO CORP/THE		01/04/2016	ITG INC, NEW YORK	1,082.000	39,103			D
15002-20-9	CDAR REALTY TRUST INC		02/17/2016	ITG INC, NEW YORK	1,097.000	7,413			D
15039-10-0	CELADON GROUP INC		01/04/2016	ITG INC, NEW YORK	953.000	5,302			D
151020-10-4	CELEBRE CORP		01/04/2016	ITG INC, NEW YORK	127.000	14,809			D
151358-10-1	CENTENE CORP		02/25/2016	INVESTMENT TECHNOLOG	1,780.000	102,006			D
15327-10-6	CENTRAL GARDEN & PET CO		01/04/2016	ITG INC, NEW YORK	718.000	9,542			D
156431-10-8	CENTURY ALUMINUM CO		01/04/2016	ITG INC, NEW YORK	3,599.000	15,549			D
162825-10-3	CHECKPOINT SYSTEMS INC		02/17/2016	ITG INC, NEW YORK	797.000	5,200			D
163851-10-8	CHEMOURS CO/THE		02/17/2016	ITG INC, NEW YORK	35,356.000	62,384			D
165240-10-2	CHESAPEAKE LODGING TRUST		01/04/2016	ITG INC, NEW YORK	2,813.000	89,288			D
168925-10-7	CHILDREN'S PLACE INC/THE		02/17/2016	ITG INC, NEW YORK	220.000	14,456			D
171340-10-2	CHURCH & DWIGHT CO INC		01/04/2016	ITG INC, NEW YORK	540.000	44,639			D
172759-10-2	CISCO SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	5,869.000	153,885			D
174610-10-5	CITIZENS FINANCIAL GROUP INC		03/22/2016	CITIGROUP GEL MKTS/S	2,842.000	62,069			D
185389-10-3	CLEARWATER PAPER CORP		02/17/2016	ITG INC, NEW YORK	578.000	26,102			D
192391-30-2	COGENET COMMUNICATIONS HOLDINGS INC		03/07/2016	ITG INC, NEW YORK	1,100.000	40,689			D
194162-10-3	COLGATE-PALMOLIVE CO		01/04/2016	ITG INC, NEW YORK	476.000	30,712			D
198280-10-9	COLUMBIA PIPELINE GROUP INC		01/04/2016	ITG INC, NEW YORK	1,794.000	36,077			D
203016-10-3	COMPUTER PROGRAMS & SYSTEMS INC COM		01/04/2016	ITG INC, NEW YORK	70.000	3,464			D
205649-10-5	COMSCOPE INC		01/04/2016	ITG INC, NEW YORK	799.000	32,288			D
20526-20-9	CONTECH TELECOMMUNICATIONS CORP NEW		01/04/2016	ITG INC, NEW YORK	488.000	9,323			D
208059-10-1	CONCHO RESOURCES INC		03/22/2016	CITIGROUP GEL MKTS/S	812.000	83,894			D
209034-10-7	CONSOLIDATED COMMUNICATIONS HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	2,054.000	41,511			D
210313-10-2	CONSTANT CONTACT INC		01/04/2016	ITG INC, NEW YORK	817.000	23,538			D
210369-10-8	CONSTELLATION BRANDS INC		01/04/2016	ITG INC, NEW YORK	48.000	6,676			D
21930-10-5	CORNING INC		01/04/2016	ITG INC, NEW YORK	1,125.000	20,092			D
222795-10-6	COUSINS PROPERTIES INC		03/22/2016	VARIOUS	7,271.000	89,606			D
22547-10-1	CREE INC		03/17/2016	NORTH SOUTH CAPITAL	6,100.000	179,882			D
229669-10-6	CUBIC CORP		01/04/2016	ITG INC, NEW YORK	137.000	9,445			D
23151-10-1	CURTISS-WRIGHT CORP		01/04/2016	ITG INC, NEW YORK	1,110.000	74,770			D
23314-10-9	DR HORTON INC		01/04/2016	ITG INC, NEW YORK	239.000	7,253			D
23315-10-0	DHI GROUP INC		01/04/2016	ITG INC, NEW YORK	1,197.000	10,725			D
23328-10-6	DSP GROUP INC COM		01/04/2016	ITG INC, NEW YORK	432.000	3,725			D
23350-10-1	DTS INC/CA		01/04/2016	ITG INC, NEW YORK	635.000	14,167			D
23726-10-1	DARLING INGREDIENTS INC		03/22/2016	VARIOUS	1,839.000	21,281			D
24731-10-2	DELTA AIR LINES INC		01/04/2016	ITG INC, NEW YORK	3,988.000	194,774			D
249030-10-7	DENTSPLY INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	337.000	19,772			D
249069-10-9	DENTSPLY SIRONA INC		03/01/2016	NON-BROKER TRADE	948.000	41,733			D
251794-10-3	DEVON ENERGY CORP		03/22/2016	CITIGROUP GEL MKTS/S	787.000	22,174			D
252784-30-1	DIAMONDROCK HOSPITALITY CO		01/04/2016	ITG INC, NEW YORK	6,700.000	83,784			D
25322-10-8	DINE COMMUNITY BANCSHARES INC		01/04/2016	ITG INC, NEW YORK	539.000	9,152			D
254423-10-6	DINEQUITY INC		01/04/2016	ITG INC, NEW YORK	159.000	13,302			D
254543-10-1	DIOCES INC		01/04/2016	ITG INC, NEW YORK	1,913.000	42,775			D
254709-10-8	DISCOVER FINANCIAL SERVICES		01/04/2016	ITG INC, NEW YORK	1,446.000	76,161			D
25470F-10-4	DISCOVERY COMMUNICATIONS INC		01/04/2016	ITG INC, NEW YORK	80.000	1,577			D
25470F-30-2	DISCOVERY COMMUNICATIONS INC		01/04/2016	ITG INC, NEW YORK	191.000	4,773			D
256677-10-5	DOLLAR GENERAL CORP		01/04/2016	ITG INC, NEW YORK	98.000	6,974			D
260543-10-3	DOM CHEMICAL CO/THE		01/04/2016	ITG INC, NEW YORK	20.000	969			D
26138E-10-9	DR PEPPER SWAPPLE GROUP INC		01/04/2016	ITG INC, NEW YORK	241.000	22,061			D
262649-10-2	EMC CORP/MASSACHUSETTS		01/04/2016	ITG INC, NEW YORK	9,381.000	175,340			D
26379-10-2	EGG RESOURCES INC		01/04/2016	ITG INC, NEW YORK	1,407.000	97,646			D
263785-10-2	EP ENERGY CORP		01/27/2016	VARIOUS	68,880.000	281,389			D
268820-10-9	EPIC SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	1,773.000	22,978			D
26884-10-9	EQT CORP		01/04/2016	ITG INC, NEW YORK	684.000	36,103			D
26884U-10-9	EPR PROPERTIES		01/04/2016	ITG INC, NEW YORK	420.000	26,473			D
26885G-10-9	ERA GROUP INC		01/04/2016	ITG INC, NEW YORK	643.000	7,195			D
27276-10-1	EASTGROUP PROPERTIES INC		02/17/2016	ITG INC, NEW YORK	513.000	26,738			D
27875T-10-1	ECHO GLOBAL LOGISTICS INC		01/04/2016	ITG INC, NEW YORK	1,866.000	39,584			D

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**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)
27865-10-0	EDCOLB INC		01/04/2016	ITG INC, NEW YORK	62.000	6,943			D
281020-10-7	EDISON INTERNATIONAL		01/04/2016	ITG INC, NEW YORK	479.000	28,285			D
28178E-10-8	EDWARDS LIFESCIENCES CORP		01/04/2016	ITG INC, NEW YORK	296.000	23,245			D
285229-10-0	ELECTRO SCIENTIFIC INDS INC		02/17/2016	ITG INC, NEW YORK	1,074.000	7,496			D
285512-10-9	ELECTRONIC ARTS INC		01/04/2016	ITG INC, NEW YORK	243.000	16,048			D
286082-10-2	ELECTRONICS FOR IMAGING INC		01/20/2016	VARIOUS	7,078.000	293,717			D
290840-10-0	EMCOR GROUP INC		01/04/2016	ITG INC, NEW YORK	322.000	14,863			D
29251N-10-6	EMENTA PHARMACEUTICALS INC		01/04/2016	ITG INC, NEW YORK	982.000	32,508			D
292554-10-2	ENCORE CAPITAL GROUP INC		01/04/2016	ITG INC, NEW YORK	1,007.000	29,082			D
292562-10-5	ENCORE WIRE CORP		01/04/2016	ITG INC, NEW YORK	256.000	9,311			D
29276Y-10-2	ENERSYS		01/04/2016	ITG INC, NEW YORK	204.000	11,165			D
29355X-10-7	EMPRO INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	915.000	39,546			D
29357K-10-3	ENOVA INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	2,233.000	15,005			D
29358P-10-1	ENIGON GROUP INC/THE		01/04/2016	ITG INC, NEW YORK	1,054.000	22,894			D
294289-10-7	ENLUS INC		02/05/2016	VARIOUS	2,729.000	229,065			D
29444J-70-0	EQUINIX INC		02/19/2016	VARIOUS	39,750	11,713			D
29476L-10-7	EQUITY RESIDENTIAL		01/04/2016	ITG INC, NEW YORK	397.000	31,732			D
296689-10-2	ESSENDANT INC		02/17/2016	ITG INC, NEW YORK	435.000	13,411			D
297602-10-4	ETHAN ALLEN INTERIORS INC COM		01/04/2016	ITG INC, NEW YORK	159.000	4,312			D
010645-10-8	EXAR CORP		01/04/2016	ITG INC, NEW YORK	494.000	2,989			D
01066A-10-5	EXAMWORKS GROUP INC		01/04/2016	ITG INC, NEW YORK	1,448.000	38,125			D
012081-10-4	EILSERVICE HOLDINGS INC		01/20/2016	WILLIAM BLAIR & CO	5,786.000	248,129			D
01212P-30-3	EXPEDIA INC		01/04/2016	ITG INC, NEW YORK	113.000	13,594			D
01214H-10-2	EXPANET INC		01/21/2016	WILLIAM BLAIR & CO	1,680.000	78,322			D
01219G-10-8	EXPRESS SCRIPTS HOLDING CO		01/04/2016	ITG INC, NEW YORK	1,550.000	133,470			D
01225T-10-2	EXTRA SPACE STORAGE INC COM		03/22/2016	CITIGROUP GEL MKTS/S	531.000	47,190			D
01227H-10-6	EXTERIAN CORP		01/04/2016	ITG INC, NEW YORK	283.000	4,471			D
012301-10-6	EXZOP INC		01/04/2016	ITG INC, NEW YORK	494.000	2,460			D
012491-30-3	FMC CORP		01/04/2016	ITG INC, NEW YORK	146.000	5,430			D
01249J-10-1	FMC TECHNOLOGIES INC COM		01/04/2016	ITG INC, NEW YORK	1,010.000	29,128			D
012920-10-1	FNB CORP/PA		01/04/2016	ITG INC, NEW YORK	1,966.000	25,389			D
01281V-10-8	FTD COS INC		01/04/2016	ITG INC, NEW YORK	304.000	21,113			D
01303M-10-2	FACEBOOK INC		03/22/2016	VARIOUS	2,039.000	220,360			D
013462-10-2	FARO TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	824.000	23,632			D
013747-20-6	FEDERAL RTLY INVT TR SHS BEN INT NEW		03/22/2016	CITIGROUP GEL MKTS/S	430.000	66,208			D
01428X-10-6	FEDEX CORP		01/04/2016	ITG INC, NEW YORK	556.000	80,398			D
015616-10-2	F5 NETWORKS INC		01/04/2016	ITG INC, NEW YORK	165.000	16,013			D
016773-10-0	FIFTH THIRD BANCORP		01/04/2016	ITG INC, NEW YORK	451.000	6,785			D
017923-10-0	FINISH LINE INC/THE		01/04/2016	ITG INC, NEW YORK	1,667.000	30,756			D
018672-70-6	FIRST BANCORP/PUERTO RICO		01/04/2016	ITG INC, NEW YORK	2,746.000	6,759			D
019420-10-7	FIRST CASH FINANCIAL SERVICES INC		01/04/2016	ITG INC, NEW YORK	1,320.000	48,827			D
030209-10-9	FIRST FINANCIAL BANCORP		02/17/2016	ITG INC, NEW YORK	1,749.000	30,054			D
031150-10-6	FIRST SEC BANK HOLDING CO		01/04/2016	ITG INC, NEW YORK	460.000	16,721			D
036435-10-7	FIRST SOLAR INC		02/09/2016	VARIOUS	3,200.000	221,714			D
03832M-10-1	FIVE BELOW INC		01/04/2016	ITG INC, NEW YORK	2,337.000	75,906			D
043389-10-2	FLOTEK INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	3,895.000	43,324			D
049853-10-1	FORWARD AIR CORP		01/04/2016	ITG INC, NEW YORK	695.000	29,989			D
053514-10-2	FRANKLIN ELEC INC		01/04/2016	ITG INC, NEW YORK	227.000	6,079			D
054613-10-1	FRANKLIN RES INC COM		01/04/2016	ITG INC, NEW YORK	1,152.000	41,380			D
05471R-10-6	FRANKLIN STREET PROPERTIES CORP		01/04/2016	ITG INC, NEW YORK	2,246.000	22,999			D
056108-10-0	FREDS INC CL A		01/04/2016	ITG INC, NEW YORK	437.000	6,940			D
05906A-10-8	FRONTIER COMMUNICATIONS CORP		01/04/2016	ITG INC, NEW YORK	2,782.000	12,705			D
05989A-10-6	FB FULLER CO		01/04/2016	ITG INC, NEW YORK	1,732.000	61,469			D
05119M-10-8	FUTUREFUEL CORP		01/04/2016	ITG INC, NEW YORK	61.000	2,089			D
05162J-10-6	GEQ GROUP INC/THE		01/04/2016	ITG INC, NEW YORK	3,187.000	91,849			D
05191G-10-7	GHC HOLDINGS INC		01/06/2016	M FANSEY KING SECURI	2,221.000	71,584			D
05237H-10-1	G III APPAREL GROUP LTD		01/04/2016	ITG INC, NEW YORK	1,019.000	45,712			D
05467W-10-9	GAMESOP CORP		01/04/2016	ITG INC, NEW YORK	68.000	1,879			D
05473H-10-4	GANNETT CO INC		01/04/2016	ITG INC, NEW YORK	680.000	10,590			D
054760-10-8	GAP INC/THE		01/04/2016	ITG INC, NEW YORK	417.000	10,529			D
059550-10-8	GENERAL DYNAMICS CORP COM		01/04/2016	ITG INC, NEW YORK	94.000	12,729			D



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359604-10-3	GENERAL ELECTRIC CO		03/22/2016	CITIGROUP GBL MKTS/S	3,611.000	112,466			D
370023-10-3	GENERAL GROWTH PROPERTIES INC		01/04/2016	ITG INC, NEW YORK	1,825.000	46,435			D
372460-10-5	GENUINE PARTS CO		01/04/2016	ITG INC, NEW YORK	342.000	28,437			D
372470-10-6	GENWORTH FINANCIAL INC		02/25/2016	NORTH SOUTH CAPITAL	21,237.000	42,155			D
374297-10-9	GETTY REALTY CORP		01/12/2016	NON-BROKER TRADE	7.910	136			D
375558-10-3	GILEAD SCIENCES INC COM		01/04/2016	ITG INC, NEW YORK	193.000	17,839			D
376370-10-5	GLACIER BANCORP INC NEW COM		01/04/2016	ITG INC, NEW YORK	1,679.000	45,234			D
377316-10-4	GLATFELTER		02/17/2016	ITG INC, NEW YORK	413.000	7,528			D
39040-10-2	GREEN DOT CORP		01/04/2016	ITG INC, NEW YORK	1,967.000	32,042			D
393222-10-4	GREEN PLAINS INC		01/04/2016	ITG INC, NEW YORK	307.000	7,000			D
393657-10-1	GREENBRIER COS INC/THE		01/04/2016	ITG INC, NEW YORK	1,890.000	60,099			D
395299-10-4	GREENHILL & CO INC COM		01/04/2016	ITG INC, NEW YORK	339.000	9,560			D
399305-10-9	GROUP 1 AUTOMOTIVE INC COM		01/04/2016	ITG INC, NEW YORK	827.000	62,108			D
402307-10-2	GULF ISLAND FABRICATION INC		01/04/2016	ITG INC, NEW YORK	309.000	3,192			D
404122-10-1	HCA HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	720.000	47,376			D
404141-10-9	HCP INC		01/04/2016	ITG INC, NEW YORK	213.000	8,047			D
404166-10-3	HCI GROUP INC		02/17/2016	ITG INC, NEW YORK	323.000	10,934			D
404253-10-1	HHS HOLDINGS CORP		01/04/2016	ITG INC, NEW YORK	1,682.000	21,466			D
405024-10-0	HMMMETICS CORP		01/04/2016	ITG INC, NEW YORK	337.000	10,522			D
410345-10-2	HNBESBRANDS INC		01/04/2016	ITG INC, NEW YORK	168.000	4,860			D
410437-20-8	HANGER INC		01/04/2016	ITG INC, NEW YORK	213.000	3,374			D
412822-10-8	HARLEY-DAVIDSON INC		01/04/2016	ITG INC, NEW YORK	337.000	15,185			D
413068-10-9	HARMAN INTERNATIONAL INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	110.000	10,186			D
413360-10-7	HARSCO CORP		01/04/2016	ITG INC, NEW YORK	517.000	3,381			D
416186-10-3	HARTE-HANES INC		01/04/2016	ITG INC, NEW YORK	1,274.000	4,000			D
420261-10-9	HAWKINS INC		01/04/2016	ITG INC, NEW YORK	163.000	5,568			D
420877-20-1	HAYNES INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	290.000	10,437			D
422347-10-4	HEARTLAND EXPRESS INC COM		01/04/2016	ITG INC, NEW YORK	2,152.000	36,111			D
423309-10-7	HELIX ENERGY SOLUTIONS GROUP INC COM		03/22/2016	VARIOUS	2,111.000	11,581			D
427866-10-8	HERSHEY CO/THE		01/04/2016	ITG INC, NEW YORK	201.000	17,660			D
428357-10-1	HIBBETT SPORTS INC		01/04/2016	ITG INC, NEW YORK	735.000	22,462			D
431371-10-8	HILLENBRAND INC		01/04/2016	ITG INC, NEW YORK	1,449.000	41,949			D
437076-10-2	HOME DEPOT INC/THE		01/04/2016	ITG INC, NEW YORK	141.000	18,367			D
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		03/22/2016	CITIGROUP GBL MKTS/S	628.000	19,944			D
441079-10-4	HOST HOTELS & RESORTS INC		01/04/2016	ITG INC, NEW YORK	2,564.000	38,819			D
443320-10-6	HUB GROUP INC		02/17/2016	ITG INC, NEW YORK	715.000	24,814			D
445650-10-7	HUB HUNT TRANSPORT SERVICES INC		01/04/2016	ITG INC, NEW YORK	232.000	16,530			D
451055-10-7	ICONIX BRAND GROUP INC		01/04/2016	ITG INC, NEW YORK	3,515.000	29,902			D
452327-10-9	ILLUMINA INC		01/04/2016	ITG INC, NEW YORK	524.000	96,079			D
456650-10-3	INFINITY PROPERTY & CASUALTY CORP		01/04/2016	ITG INC, NEW YORK	148.000	11,806			D
457749-10-8	INNERPHOS HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	588.000	16,917			D
457801-10-4	INNOX INC		01/04/2016	ITG INC, NEW YORK	386.000	15,781			D
458140-10-0	INTEL CORP		01/04/2016	ITG INC, NEW YORK	8,224.000	209,313			D
458394-10-9	INTER PARPUS INC		01/04/2016	ITG INC, NEW YORK	192.000	4,193			D
458414-10-9	INTERACTIVE INTELLIGENCE GROUP INC		01/04/2016	ITG INC, NEW YORK	194.000	6,039			D
461134-10-8	INTERNAL LEISURE GROUP INC		01/04/2016	ITG INC, NEW YORK	2,047.000	31,319			D
461169-10-5	INTL FCSTONE INC		01/04/2016	ITG INC, NEW YORK	1,119.000	36,197			D
461203-10-1	INWACARE CORP		01/04/2016	ITG INC, NEW YORK	360.000	5,985			D
461206-60-2	INTUITIVE SURGICAL INC COM NEW		01/04/2016	ITG INC, NEW YORK	77.000	42,032			D
462690-10-2	IRIDIUM COMMUNICATIONS INC		01/04/2016	ITG INC, NEW YORK	5,860.000	49,458			D
462726-10-0	IRROBOT CORP		01/04/2016	ITG INC, NEW YORK	262.000	8,966			D
462944-10-1	IRON MOUNTAIN INC		01/04/2016	ITG INC, NEW YORK	763.000	20,285			D
463741-10-6	IRONX INC		02/17/2016	ITG INC, NEW YORK	583.000	20,587			D
463932-10-9	J&J SNACK FOODS CORP		01/04/2016	ITG INC, NEW YORK	373.000	42,875			D
478160-10-4	JOHNSON & JOHNSON		01/04/2016	ITG INC, NEW YORK	1,161.000	115,798			D
483548-10-3	KAMAN CORP		01/04/2016	ITG INC, NEW YORK	165.000	6,620			D
485170-30-2	KANSAS CITY SOUTHERN		01/04/2016	ITG INC, NEW YORK	219.000	16,171			D
485629-10-3	KAPSTONE PAPER AND PACKAGING CORP		02/17/2016	ITG INC, NEW YORK	2,473.000	55,864			D
488152-20-8	KELLY SERVICES INC		01/04/2016	ITG INC, NEW YORK	194.000	3,057			D
492714-10-0	KEURIG GREEN MOUNTAIN INC		01/04/2016	ITG INC, NEW YORK	647.000	56,293			D
493267-10-8	KETCORP		01/04/2016	ITG INC, NEW YORK	466.000	6,037			D

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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)
444368-10-3	KIMBERLY-CLARK CORP		01/04/2016	ITG INC, NEW YORK	241,000	30,352			D
444468-10-9	KIMCO REALTY CORP		01/04/2016	ITG INC, NEW YORK	567,000	14,806			D
444568-10-1	KINDER MORGAN INC/DE		01/04/2016	ITG INC, NEW YORK	9,875,000	148,883			D
444590-10-3	KINDER HEALTHCARE INC COM		01/04/2016	ITG INC, NEW YORK	1,460,000	17,316			D
447488-10-5	KIRKLAND'S INC		01/04/2016	ITG INC, NEW YORK	152,000	2,281			D
448037-30-0	KITE REALTY GROUP TRUST		02/17/2016	ITG INC, NEW YORK	1,280,000	33,147			D
449064-10-3	KNIGHT TRANSPORTATION INC		01/04/2016	ITG INC, NEW YORK	2,277,000	54,921			D
502555-10-4	KOHL'S CORP		01/04/2016	ITG INC, NEW YORK	75,000	3,688			D
503069-10-6	KOPPERS HOLDINGS INC		02/17/2016	ITG INC, NEW YORK	389,000	7,034			D
503754-10-6	KRAFT HEINZ CO/THE		01/04/2016	ITG INC, NEW YORK	1,473,000	107,131			D
503944-10-1	KROGER CO/THE		01/04/2016	ITG INC, NEW YORK	24,000	983			D
503960-10-4	LSB INDUSTRIES INC		03/22/2016	CITIGROUP GEL MKTS/S	454,000	6,002			D
503987-10-4	LACLEDE GROUP INC/THE		02/17/2016	ITG INC, NEW YORK	471,000	28,074			D
504060-10-7	LEGGOTT & PLATT INC		01/04/2016	ITG INC, NEW YORK	401,000	16,329			D
504901-10-5	LESS MASON INC		01/04/2016	ITG INC, NEW YORK	447,000	17,478			D
507294-30-8	LEVEL 3 COMMUNICATIONS INC		01/04/2016	ITG INC, NEW YORK	794,000	41,701			D
509043-10-1	LEXINGTON CORPORATE PPTYS TR		03/22/2016	VARIOUS	11,228,000	90,279			D
53071M-10-4	LIBERTY INTERACTIVE CORP OVC GROUP		02/08/2016	JEFFERIES & CO INC	800,000	18,502			D
535555-10-6	LINDSAY CORP		01/04/2016	ITG INC, NEW YORK	519,000	36,060			D
538146-10-1	LIVERPERSON INC		01/04/2016	ITG INC, NEW YORK	1,206,000	8,128			D
548661-10-7	LOME'S COS INC		01/04/2016	ITG INC, NEW YORK	120,000	8,976			D
550037-10-7	LUMBER LIQUIDATORS HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,146,000	19,837			D
550285-10-5	LUMIS NETWORKS CORP		01/04/2016	ITG INC, NEW YORK	418,000	4,544			D
55261F-10-4	M&T BANK CORP		01/04/2016	ITG INC, NEW YORK	329,000	38,611			D
55284U-10-9	M&F FINANCIAL INC		01/04/2016	ITG INC, NEW YORK	1,810,000	56,583			D
553777-10-3	MFS SYSTEMS CORP		01/04/2016	ITG INC, NEW YORK	79,000	4,793			D
554362-10-1	MAGERICH CO/THE		01/04/2016	ITG INC, NEW YORK	316,000	25,008			D
55616P-10-4	MACY'S INC		01/04/2016	ITG INC, NEW YORK	756,000	26,649			D
556269-10-8	STEVEN MADDEN LTD		01/04/2016	ITG INC, NEW YORK	624,000	18,851			D
559079-20-7	MAGELLAN HEALTH INC		01/04/2016	ITG INC, NEW YORK	117,000	7,156			D
553571-10-8	MANITOWOC CO INC/THE		03/17/2016	ONEIL WILLIAM & CO I	42,886,000	191,160			D
554353-10-4	MARTECH INTERNATIONAL CORP CLASS A		01/04/2016	ITG INC, NEW YORK	209,000	6,136			D
571641-10-7	MARRIOTT VACATIONS WORLDWIDE CORP		02/17/2016	ITG INC, NEW YORK	1,512,000	82,300			D
571748-10-2	MARSH & WILEYMAN COS INC COM		03/22/2016	CITIGROUP GEL MKTS/S	1,687,000	101,414			D
571903-20-2	MARRIOTT INTERNATIONAL INC/ND		01/04/2016	ITG INC, NEW YORK	495,000	26,584			D
573075-10-8	MARTEN TRANSPORT LTD		01/04/2016	ITG INC, NEW YORK	1,733,000	30,535			D
573284-10-6	MARTIN MARIETTA MATERIALS INC		01/04/2016	ITG INC, NEW YORK	38,000	5,117			D
576360-10-4	MASTERCARD INC		01/04/2016	ITG INC, NEW YORK	263,000	24,796			D
576690-10-1	MATERION CORP		02/17/2016	ITG INC, NEW YORK	252,000	6,383			D
581550-10-3	MCKESSON CORP		01/04/2016	ITG INC, NEW YORK	301,000	58,626			D
582839-10-6	MED JOHNSON NUTRITION CO		01/04/2016	ITG INC, NEW YORK	486,000	37,787			D
58463J-30-4	MEDICAL PROPERTY TRUST INC		01/04/2016	ITG INC, NEW YORK	8,726,000	37,013			D
587116-10-0	MEN'S WEARHOUSE INC/THE		01/04/2016	ITG INC, NEW YORK	484,000	7,066			D
58930F-10-5	MERCK & CO INC		01/04/2016	ITG INC, NEW YORK	7,750,000	404,085			D
594080-10-6	NICHOLS COS INC/THE		01/06/2016	JEFFERIES & CO INC	5,900,000	129,696			D
594918-10-4	MICROSOFT CORP		01/04/2016	ITG INC, NEW YORK	1,207,000	64,973			D
594972-40-8	MICROSTRATEGY INC		01/04/2016	ITG INC, NEW YORK	325,000	5,426			D
595112-10-3	MICRON TECHNOLOGY INC		01/04/2016	ITG INC, NEW YORK	3,077,000	43,416			D
60871R-20-9	MILSON COORS BREWING CO CL B		01/04/2016	ITG INC, NEW YORK	467,000	42,975			D
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	178,000	4,106			D
61169M-10-1	MONSANTO CO		01/04/2016	ITG INC, NEW YORK	172,000	16,729			D
611744-10-9	MONSTER BEVERAGE CORP		01/04/2016	ITG INC, NEW YORK	70,000	10,049			D
615394-20-2	MOOD INC		01/04/2016	ITG INC, NEW YORK	287,000	32,138			D
620071-10-0	MOTORCAR PARTS OF AMERICA INC		01/04/2016	ITG INC, NEW YORK	588,000	20,136			D
620076-30-7	MOTOROLA SOLUTIONS INC		03/17/2016	GOLDMAN SACHS & CO	2,508,000	183,280			D
624756-10-2	MUELLER INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	2,297,000	60,365			D
630077-10-5	NANOMETRICS INC		01/04/2016	ITG INC, NEW YORK	223,000	3,305			D
639380-10-8	NAVIENT CORP		01/04/2016	ITG INC, NEW YORK	1,932,000	22,276			D
640079-10-9	NEENAH PAPER INC COM		02/17/2016	ITG INC, NEW YORK	596,000	36,143			D
640491-10-6	NEVGEN CORP		01/20/2016	WILLIAM BLAIR & CO	1,418,000	72,517			D
641100-10-4	NETAPP INC		01/04/2016	ITG INC, NEW YORK	462,000	12,077			D

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**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)
64110L-10-6	NETFLIX INC		01/04/2016	ITG INC, NEW YORK	93.000	9,975			D
646025-10-6	NEW JERSEY RESOURCES CORP		01/04/2016	ITG INC, NEW YORK	2,894.000	96,469			D
651718-50-4	NEWARK RESOURCES INC		03/22/2016	CITIGROUP GEL MKTS/S	1,671.000	7,202			D
651824-10-4	NEWPORT CORP		01/04/2016	ITG INC, NEW YORK	145.000	2,242			D
65338F-10-1	NEXTERA ENERGY INC		01/04/2016	ITG INC, NEW YORK	1,255.000	129,516			D
654106-10-3	NINE INC		01/04/2016	ITG INC, NEW YORK	115.000	7,053			D
65473P-10-5	NISOURCE INC		01/04/2016	ITG INC, NEW YORK	948.000	16,637			D
655664-10-0	NOROSTROM INC		01/04/2016	ITG INC, NEW YORK	646.000	32,035			D
655844-10-8	NORFOLK SOUTHERN CORP		01/04/2016	ITG INC, NEW YORK	981.000	80,197			D
667340-10-3	NORTHWEST BANCSHARES INC/ND		01/04/2016	ITG INC, NEW YORK	565.000	7,424			D
667655-10-4	NORTHWEST NATURAL GAS CO		02/17/2016	ITG INC, NEW YORK	521.000	26,780			D
668074-30-5	NORTHWESTERN CORP		01/04/2016	ITG INC, NEW YORK	1,632.000	86,790			D
670669-10-4	NVIDIA CORP		01/04/2016	ITG INC, NEW YORK	201.000	6,506			D
670794-10-8	NUESTRAS CORP		03/14/2016	NON-BROKER TRADE	216.670	2,522			D
680335-10-7	OLD NATIONAL BANCORP/IN		03/22/2016	VARIOUS	2,501.000	31,621			D
682189-10-5	ON SEMICONDUCTOR CORP COM		01/27/2016	JEFFERIES & CO INC	20,600.000	173,353			D
68388X-10-5	ORACLE CORP		01/04/2016	ITG INC, NEW YORK	2,713.000	96,556			D
690070-10-7	OUTERWALL INC		01/04/2016	ITG INC, NEW YORK	489.000	17,462			D
690769-40-3	OWENS-ILL INDS INC		01/04/2016	ITG INC, NEW YORK	195.000	3,282			D
69327R-10-1	PDC ENERGY INC		03/22/2016	CITIGROUP GEL MKTS/S	244.000	13,881			D
693306-10-7	PPG INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	60.000	5,857			D
69354H-10-6	PRA GROUP INC		01/04/2016	ITG INC, NEW YORK	1,260.000	44,176			D
69360J-10-7	PS BUSINESS PARKS INC		03/22/2016	VARIOUS	279.000	27,079			D
693718-10-8	PACOR INC		01/04/2016	ITG INC, NEW YORK	918.000	43,036			D
700416-20-9	PARK ELECTROCHEMICAL CORP COM		01/04/2016	ITG INC, NEW YORK	690.000	10,192			D
701590-10-4	PARKWAY PROPERTIES INC/ND		01/04/2016	ITG INC, NEW YORK	3,997.000	61,914			D
703395-10-3	PATTERSON COS INC COM		01/04/2016	ITG INC, NEW YORK	193.000	6,426			D
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		01/04/2016	ITG INC, NEW YORK	1,266.000	26,238			D
713279-10-9	PEP BOYS-MANN MOE & JACK/THE		01/04/2016	ITG INC, NEW YORK	680.000	12,532			D
713291-10-2	PEPCO HOLDINGS LLC		01/04/2016	ITG INC, NEW YORK	523.000	13,501			D
713448-10-8	PEPSICO INC		01/04/2016	ITG INC, NEW YORK	244.000	26,975			D
71714F-10-4	PHARMERICA CORP		01/04/2016	ITG INC, NEW YORK	216.000	7,106			D
724076-10-0	PIPER JAFFRAY COS COM		01/04/2016	ITG INC, NEW YORK	585.000	20,558			D
729132-10-0	PLESUS CORP		03/22/2016	CITIGROUP GEL MKTS/S	365.000	14,188			D
74005P-10-4	PRAXAIR INC		01/04/2016	ITG INC, NEW YORK	267.000	27,012			D
742718-10-9	PROCTER & GAMBLE CO/THE		01/04/2016	ITG INC, NEW YORK	2,867.000	223,769			D
743815-10-2	PROVIDENCE SERVICE CORP/THE		01/04/2016	ITG INC, NEW YORK	112.000	5,187			D
74386T-10-5	PROVIDENT FINANCIAL SERVICES INC		01/04/2016	ITG INC, NEW YORK	463.000	9,005			D
74460D-10-9	PUBLIC STORAGE		01/04/2016	ITG INC, NEW YORK	205.000	49,780			D
745867-10-1	PULTEGROUP INC		01/04/2016	ITG INC, NEW YORK	817.000	14,068			D
747277-10-1	QLOGIC CORP		01/04/2016	ITG INC, NEW YORK	227.000	2,710			D
74733V-10-0	QEP RESOURCES INC		03/17/2016	BTIG LLC, SAN FRANCIS	10,237.000	137,029			D
747325-10-3	QULCOM INC		01/04/2016	ITG INC, NEW YORK	8,866.000	240,622			D
74735T-30-3	QUALYS INC		03/22/2016	CITIGROUP GEL MKTS/S	602.000	15,568			D
748740-10-0	QUINTSTREET INC		01/04/2016	ITG INC, NEW YORK	822.000	3,218			D
751212-10-1	RALPH LAUREN CORP		01/04/2016	ITG INC, NEW YORK	116.000	12,703			D
75281A-10-9	RANGE RESOURCES CORP		01/04/2016	ITG INC, NEW YORK	992.000	24,939			D
75508B-10-4	RAYONIER ADVANCED MATERIALS INC		01/04/2016	ITG INC, NEW YORK	283.000	2,719			D
75528Y-10-8	RE/MAX HOLDINGS INC		02/17/2016	ITG INC, NEW YORK	1,014.000	34,060			D
756109-10-4	REALTY INCOME CORP		01/04/2016	ITG INC, NEW YORK	657.000	38,352			D
75686F-10-7	REGENERON PHARMACEUTICALS INC COM		01/04/2016	ITG INC, NEW YORK	1.000	519			D
75918P-10-0	REGIONS FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	2,616.000	24,668			D
76008H-10-0	RENT-A-CENTER INC/TX		02/17/2016	ITG INC, NEW YORK	4,532.000	6,455			D
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	3,697.000	13,568			D
761624-10-5	REX AMERICAN RESOURCES CORP		01/04/2016	ITG INC, NEW YORK	418.000	22,718			D
769730-10-5	ROADRUNNER TRANSPORTATION SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	355.000	3,355			D
770323-10-3	ROBERT HALF INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	271.000	12,545			D
775043-10-2	ROFIN-SINAR TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	194.000	5,001			D
775133-10-1	ROGERS CORP		02/17/2016	ITG INC, NEW YORK	890.000	42,039			D
778376-10-2	ROVI CORP		02/17/2016	ITG INC, NEW YORK	6,121.000	107,234			D
781220-10-8	RUCKUS WIRELESS INC		01/04/2016	ITG INC, NEW YORK	928.000	9,846			D

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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)
784401-10-1	SL GREEN REALTY CORP		01/04/2016	ITG INC, NEW YORK	280.000	30,747			D
784635-10-4	SPX CORP		03/22/2016	CITIGROUP GBL MKTS/S	907.000	12,662			D
784691-10-7	SPX FLOW INC		01/04/2016	ITG INC, NEW YORK	1,184.000	35,093			D
785731-10-6	SABRA HEALTH CARE REIT INC		01/04/2016	ITG INC, NEW YORK	4,729.000	94,670			D
786491-10-0	SAFETY INSURANCE GROUP INC		02/17/2016	ITG INC, NEW YORK	288.000	15,289			D
786692-10-3	SAGENT PHARMACEUTICALS INC		01/04/2016	ITG INC, NEW YORK	903.000	14,198			D
787091-10-5	SALA INC		01/04/2016	ITG INC, NEW YORK	1,812.000	39,332			D
790849-10-3	ST JUDE MEDICAL INC		01/04/2016	ITG INC, NEW YORK	357.000	21,549			D
800013-10-4	SANDERSON FARMS INC		01/04/2016	ITG INC, NEW YORK	802.000	61,040			D
800040-10-1	SANDISK CORP		01/04/2016	ITG INC, NEW YORK	593.000	44,694			D
801056-10-2	SANMINA CORP		02/17/2016	ITG INC, NEW YORK	561.000	11,302			D
804395-10-1	SAIL CENTERS INC		01/04/2016	ITG INC, NEW YORK	371.000	16,520			D
805884-10-2	SCANA CORP		01/04/2016	ITG INC, NEW YORK	298.000	17,366			D
805407-10-2	HENRY SCHEIN INC		01/04/2016	ITG INC, NEW YORK	114.000	17,695			D
807085-10-5	SCIENTIFIC CORP		01/04/2016	ITG INC, NEW YORK	151.000	5,828			D
808749-10-9	SCIENTIFIC GAMES CORP		01/04/2016	ITG INC, NEW YORK	1,924.000	16,870			D
811054-40-2	EM SCRIPPS CO/TE		01/04/2016	ITG INC, NEW YORK	2,164.000	39,666			D
811065-10-1	SCRIPPS NETWORKS INTERACTIVE INC		01/04/2016	ITG INC, NEW YORK	229.000	12,304			D
81211K-10-0	SEALED AIR CORP		01/04/2016	ITG INC, NEW YORK	80.000	2,580			D
816161-10-3	SELECT COMFORT CORP CO-CAP STK		01/04/2016	ITG INC, NEW YORK	1,397.000	29,505			D
816190-10-5	SELECT MEDICAL HOLDINGS CORP		03/22/2016	VARIOUS	6,252.000	73,854			D
816850-10-1	SEMTECH CORP		01/04/2016	ITG INC, NEW YORK	674.000	12,793			D
816951-10-9	SEMPRA ENERGY		01/04/2016	ITG INC, NEW YORK	661.000	61,559			D
824346-10-6	SHERWIN-WILLIAMS CO/TE		01/04/2016	ITG INC, NEW YORK	43.000	10,861			D
828006-10-9	SIMON PROPERTY GROUP INC		01/04/2016	ITG INC, NEW YORK	841.000	160,732			D
830879-10-2	SKYWEST INC		01/04/2016	ITG INC, NEW YORK	290.000	5,214			D
830884-10-2	SKYWORKS SOLUTIONS INC COM		01/04/2016	ITG INC, NEW YORK	150.000	11,613			D
833511-10-4	SNYDER'S-LANDE INC		03/01/2016	VARIOUS	2,283.880	65,772			D
838519-10-8	SOUTH JERSEY INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	555.000	13,020			D
84470P-10-9	SOUTHSIDE BANKSHARES INC		01/04/2016	ITG INC, NEW YORK	1,713.000	40,033			D
844741-10-8	SOUTHWEST AIRLINES CO		01/04/2016	ITG INC, NEW YORK	395.000	16,986			D
844885-10-2	SOUTHWEST GAS CORP		01/04/2016	ITG INC, NEW YORK	344.000	24,185			D
847215-10-0	SPARTANWASH CO		01/04/2016	ITG INC, NEW YORK	239.000	4,978			D
847360-10-9	SPECTRA ENERGY CORP		01/04/2016	ITG INC, NEW YORK	1,759.000	42,333			D
847634-10-8	SPECTRUM PHARMACEUTICALS INC		01/04/2016	ITG INC, NEW YORK	623.000	3,632			D
84963T-10-6	SPOK HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	295.000	5,192			D
85254C-30-5	STAGE STORES INC		01/04/2016	ITG INC, NEW YORK	420.000	3,940			D
853666-10-5	STANDARD MOTOR PRODUCTS INC		02/17/2016	ITG INC, NEW YORK	291.000	10,182			D
8550A-40-1	STARWOOD HOTELS & RESORTS COM		01/04/2016	ITG INC, NEW YORK	107.000	7,264			D
858375-10-8	STEIN MART INC		01/04/2016	ITG INC, NEW YORK	513.000	3,600			D
858586-10-0	STEPAN CO		01/04/2016	ITG INC, NEW YORK	53.000	2,539			D
860372-10-1	STEWART INFORMATION SERVICES CORP		01/04/2016	ITG INC, NEW YORK	322.000	11,714			D
860740-10-2	STILLWATER MINING CO		01/04/2016	ITG INC, NEW YORK	4,276.000	36,659			D
863206-10-5	STRAYER EDUCATION INC		01/04/2016	ITG INC, NEW YORK	800.000	47,560			D
863667-10-1	STRYKER CORP		01/04/2016	ITG INC, NEW YORK	909.000	81,992			D
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/29/2015	NON-BROKER TRADE	371.510	3,945			D
86800U-10-4	SUPER MICRO COMPUTER INC		01/04/2016	ITG INC, NEW YORK	1,328.000	31,567			D
868169-10-5	SUPERIOR INDUSTRIES INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	392.000	7,091			D
871503-10-8	SYMANTEC CORP		01/04/2016	ITG INC, NEW YORK	1,909.000	39,593			D
871658-10-3	SYNCHRONY FINANCIAL		01/04/2016	ITG INC, NEW YORK	2,460.000	73,333			D
87305R-10-9	TTM TECHNOLOGIES INC COM		01/04/2016	ITG INC, NEW YORK	1,359.000	5,670			D
87403A-10-7	TAILORPED BRANDS INC		02/01/2016	NON-BROKER TRADE	3,511.000	49,543			D
875201-10-6	TANIXE INC		01/04/2016	ITG INC, NEW YORK	1,300.000	10,725			D
876120-10-6	TARGA RESOURCES CORP		03/17/2016	INVESTMENT TECHNOLOG	2,950.000	89,255			D
880330-40-7	TEET HEALTHCARE CORP		02/25/2016	VARIOUS	3,360.000	86,673			D
880345-10-3	TENNANT CO		01/04/2016	ITG INC, NEW YORK	194.000	9,912			D
882240-10-7	TEXAS CAPITAL BANKSHARES INC		01/04/2016	ITG INC, NEW YORK	494.000	25,645			D
882681-10-9	TEXAS ROADHOUSE INC		01/04/2016	ITG INC, NEW YORK	1,191.000	41,780			D
883203-10-1	TEXTRON INC		01/04/2016	ITG INC, NEW YORK	391.000	16,094			D
883556-10-2	THEPNO ELECTRON CORP COM		01/04/2016	ITG INC, NEW YORK	763.000	105,375			D
885160-10-1	THOR INDUSTRIES INC		02/08/2016	JEFFERIES & CO, INC.	489.000	23,820			D

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885791-10-1	3M CO COM		01/04/2016	ITG INC, NEW YORK	198.000	28,971			D
886547-10-8	TIFFANY & CO		01/04/2016	ITG INC, NEW YORK	399.000	29,500			D
887317-30-3	TIME WARNER INC		01/04/2016	ITG INC, NEW YORK	3,809.000	245,109			D
887399-10-3	TIMKENSTEEL CORP		03/22/2016	CITIGROUP DEL MKTS/S	695.000	6,345			D
888296-10-6	TRACTOR SUPPLY CO		01/04/2016	ITG INC, NEW YORK	45.000	3,751			D
89400J-10-7	TRANSUNION		03/17/2016	CANTOR FITZGERALD &	8,925.000	180,578			D
894650-10-0	TREDEGAR CORP		02/17/2016	ITG INC, NEW YORK	408.000	5,198			D
898945-20-1	TRIPADVISOR INC		01/04/2016	ITG INC, NEW YORK	43.000	3,551			D
899035-50-5	TUESDAY MORNING CORP COM NEW		01/04/2016	ITG INC, NEW YORK	3,218.000	20,807			D
899690-10-4	TUMI HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	2,086.000	34,932			D
90130A-20-0	TWENTY-FIRST CENTURY FOX INC		01/04/2016	ITG INC, NEW YORK	2,819.000	75,014			D
902786-10-8	UMB FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	534.000	24,083			D
902975-30-4	US BANCORP		01/04/2016	ITG INC, NEW YORK	3,042.000	126,989			D
903465-10-3	US SILICA HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,473.000	28,871			D
904034-10-5	ULTRATECH INC		01/04/2016	ITG INC, NEW YORK	689.000	12,895			D
904311-10-7	UNDER ARMOUR INC		01/04/2016	ITG INC, NEW YORK	171.000	15,578			D
904677-20-0	UNIFI INC		01/04/2016	ITG INC, NEW YORK	136.000	3,798			D
904708-10-4	UNIFIRST CORP/NA		01/04/2016	ITG INC, NEW YORK	609.000	61,515			D
907819-10-8	UNION PACIFIC CORP		01/04/2016	ITG INC, NEW YORK	2,785.000	218,121			D
909219-10-9	UNIT CORP		03/22/2016	VARIOUS	1,501.000	16,481			D
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,712.000	95,512			D
910710-10-2	UNITED INSURANCE HOLDINGS CORP		01/04/2016	ITG INC, NEW YORK	1,297.000	21,858			D
911363-10-9	UNITED RENTALS INC		01/27/2016	VARIOUS	2,954.000	170,186			D
913075-10-2	UNITED THERAPEUTICS CORP		02/09/2016	JEFFERIES & CO INC	200.000	23,539			D
913465-10-3	UNIVERSAL ELECTRONICS INC		01/04/2016	ITG INC, NEW YORK	558.000	27,889			D
91358E-10-5	UNIVERSAL HEALTH REALTY INCOME TRUST		01/04/2016	ITG INC, NEW YORK	311.000	15,267			D
918204-10-8	VF CORP		01/04/2016	ITG INC, NEW YORK	927.000	56,084			D
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	116.000	9,265			D
92230T-10-4	VASCO DATA SECURITY INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	1,034.000	17,175			D
922417-10-0	VEECO INSTRUMENTS INC		01/04/2016	ITG INC, NEW YORK	1,503.000	31,127			D
92276F-10-0	VENTAS INC		01/04/2016	ITG INC, NEW YORK	501.000	28,106			D
923350-10-6	VERA BRADLEY INC		03/07/2016	ITG INC, NEW YORK	1,600.000	29,696			D
92343E-10-2	VERISIGN INC		01/04/2016	ITG INC, NEW YORK	87.000	7,286			D
923451-10-6	VERISK ANALYTICS INC		01/04/2016	ITG INC, NEW YORK	641.000	48,062			D
92353P-10-0	VERTEX PHARMACEUTICALS INC COM		01/04/2016	ITG INC, NEW YORK	159.000	19,301			D
92522J-10-0	VIASAT INC		01/04/2016	ITG INC, NEW YORK	1,228.000	73,177			D
92553P-20-1	VIACOM INC		01/04/2016	ITG INC, NEW YORK	1,039.000	42,056			D
925550-10-5	VIAYI SOLUTIONS INC		03/22/2016	VARIOUS	29,253.000	177,472			D
9282B0-63-9	VISA INC		01/04/2016	ITG INC, NEW YORK	424.000	32,041			D
92827P-10-2	VIRTUSA CORP		01/21/2016	WILLIAM BLAIR & CO	2,349.000	103,063			D
928290-10-9	VIRTUS INVESTMENT PARTNERS INC		01/04/2016	ITG INC, NEW YORK	70.000	8,266			D
928377-10-0	VISTA OUTDOOR INC		03/17/2016	INVESTMENT TECHNOLOG	3,526.000	180,743			D
92846E-10-1	VITAMIN SHOPPE INC		01/04/2016	ITG INC, NEW YORK	984.000	32,025			D
929042-10-9	VORNADO REALTY TRUST		01/04/2016	ITG INC, NEW YORK	394.000	37,538			D
92939J-10-6	WEC ENERGY GROUP INC		01/04/2016	ITG INC, NEW YORK	1,254.000	64,192			D
930427-10-9	WAGEWORKS INC		01/04/2016	ITG INC, NEW YORK	585.000	28,850			D
942749-10-2	WATTS WATER TECHNOLOGIES INC CL A		01/04/2016	ITG INC, NEW YORK	147.000	7,103			D
942746-10-1	WELLS FARGO & CO		01/04/2016	ITG INC, NEW YORK	5,872.000	309,689			D
950400-10-4	WELLS FARGO INC		01/04/2016	ITG INC, NEW YORK	670.000	45,272			D
958102-10-5	WESTERN DIGITAL CORP DEL COM		01/04/2016	ITG INC, NEW YORK	1,185.000	71,491			D
952166-10-4	WEYERHAEUSER CO		02/22/2016	VARIOUS	1,523.800	38,869			D
959467-10-0	WILLIAMS COS INC/THE		01/04/2016	ITG INC, NEW YORK	2,321.000	99,789			D
974637-10-0	WINEMAKO INDUSTRIES INC		01/29/2016	ITG INC, NEW YORK	800.000	14,010			D
97850W-10-3	WINTRUST FINANCIAL CORP		03/22/2016	VARIOUS	914.000	41,848			D
979097-10-3	WOLVERINE WORLD WIDE INC		01/04/2016	ITG INC, NEW YORK	4,571.000	75,696			D
981419-10-4	WORLD ACCEPTANCE CORP		01/04/2016	ITG INC, NEW YORK	375.000	13,703			D
983134-10-7	WYNN RESORTS LTD COM		01/04/2016	ITG INC, NEW YORK	341.000	26,144			D
984332-10-6	YAHOO! INC		01/04/2016	ITG INC, NEW YORK	4,281.000	133,910			D
989498-10-1	YUM! BRANDS INC		01/04/2016	ITG INC, NEW YORK	67.000	4,813			D
98995P-10-2	ZIMMER BIONET HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	399.000	40,953			D
98978Y-10-3	ZVETIS INC		01/04/2016	ITG INC, NEW YORK	584.000	27,518			D

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STATEMENT AS OF MARCH 31, 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)
959817-10-1	ZUMIEZ INC		01/04/2016	ITG INC, NEW YORK	1,452,000	22,317			D
957899-10-7	MULL INKROOF PLC		01/04/2016	ITG INC, NEW YORK	562,000	40,571			D
986629-10-3	WILLS TOMERS WATSON		03/22/2016	CITIGROUP GEL MKTS/S	900,000	109,932			D
930401-10-6	ENDO INTERNATIONAL P		01/04/2016	ITG INC, NEW YORK	187,000	11,218			D
973001-10-4	PENTAIR PLC		01/04/2016	ITG INC, NEW YORK	990,000	46,128			D
959601-10-3	MEDTRONIC PLC		01/04/2016	ITG INC, NEW YORK	3,318,000	251,538			D
169465-10-9	NYLAN NV		01/04/2016	ITG INC, NEW YORK	994,000	52,634			D
88157K-10-1	TESCO CORP	I	01/04/2016	ITG INC, NEW YORK	488,000	3,621			D
167250-10-9	CHICAGO BRIDGE & IRON CO NV	R	03/17/2016	BTIG LLC, SAN FRANCISCO	5,006,000	187,334			D
806657-10-8	SCHLUMBERGER LTD COM	R	01/04/2016	ITG INC, NEW YORK	2,829,000	193,900			D
91154H-10-7	BELMOND LTD	R	01/29/2016	ITG INC, NEW YORK	4,800,000	39,774			D
91151C-10-1	ACCENTURE PLC	R	01/04/2016	ITG INC, NEW YORK	2,236,000	226,464			D
925016-10-5	ORF PLC	D	03/17/2016	INVESTMENT TECHNOLOG	3,100,000	83,894			D
929183-10-3	EATON CORP PLC	R	01/04/2016	ITG INC, NEW YORK	3,882,000	205,153			D
947791-10-1	INGERSOLL-RAND PLC	R	01/04/2016	ITG INC, NEW YORK	2,248,000	122,609			D
94918T-10-8	INVESSO LTD SIS	R	01/04/2016	ITG INC, NEW YORK	1,224,000	40,060			D
951604-16-6	JOHNSON MATTHEY PLC	D	01/11/2016	NON-BROKER TRADE	799,000	27,042			D
952416-10-7	KERRY GROUP PLC-A	D	02/02/2016	INVESTMENT TECHNOLOG	400,000	33,704			D
960754-10-1	MICHAEL KORS HOLDINGS LTD	R	03/17/2016	VARIOUS	3,482,000	190,651			D
96359F-10-3	NABORS INDUSTRIES LTD SIS	R	01/27/2016	IMPERIAL CAPITAL LLC	19,830,000	119,815			D
96518L-10-8	NIELSEN HOLDINGS PLC	R	01/04/2016	ITG INC, NEW YORK	720,000	32,882			D
97680A-11-8	ROYAL DUTCH SHELL PLC	D	02/15/2016	NON-BROKER TRADE	2,708,030	60,197			D
97949M-10-7	SEAGATE TECHNOLOGY PLC	R	01/04/2016	ITG INC, NEW YORK	2,573,000	91,779			D
987121-10-3	UTI WORLDWIDE INC	R	01/04/2016	ITG INC, NEW YORK	601,000	4,291			D
987822-10-3	FERRIGO CO PLC	R	01/04/2016	ITG INC, NEW YORK	950,000	138,538			D
988390-10-2	HL GROUP PLC	R	01/04/2016	ITG INC, NEW YORK	1,225,000	46,905			D
91467J-10-4	CHIEF LTD	R	01/15/2016	NON-BROKER TRADE	3,651,030	269,342			D
92906T-10-9	GARMIN LTD	R	01/04/2016	ITG INC, NEW YORK	251,000	9,182			D
9194A-10-6	TRANSURBAN GROUP NPV	D	01/04/2016	NON-BROKER TRADE	461,000	3,183			D
109827-10-9	BROADCOM LTD	R	02/01/2016	VARIOUS	1,846,100	162,220			D
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					24,507,664	XXX	0	XXX
23300-54-7	DFA INTERNATIONAL VALUE EX TOBACCO PORTF		03/30/2016	NON-BROKER TRADE	30,135,190	76,014			D
72701U-40-1	PLAN INVESTMENT FUND ULTRASHORT DURATION		02/29/2016	NON-BROKER TRADE	3,017,191,314	2,341,239			D
9299999	Subtotal - Common Stocks - Mutual Funds					2,417,253	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					26,924,917	XXX	0	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					26,924,917	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					26,924,917	XXX	0	XXX
9999999	Totals					87,801,160	XXX	166,735	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....5

STATEMENT AS OF MARCH 31, 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)
..36179H-2J-6	GMAA POOL M41677		03/01/2016	PAYDOWN		81,929	81,929	85,142	84,841	0	(2,912)	0	(2,912)	0	81,929	0	0	0	459	02/01/2044	
..36179F-07-1	GMAA POOL M42826		03/01/2016	PAYDOWN		25,454	25,455	26,720	26,533	0	(1,079)	0	(1,079)	0	25,454	0	0	0	190	05/01/2045	
..36207Y-V9-4	GMAA POOL 443540		03/01/2016	PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	23	01/01/2028	
..36209H-3B-9	GMAA POOL 476714		03/01/2016	PAYDOWN		80	80	81	80	0	0	0	0	0	80	0	0	0	1	11/01/2028	
..36209F-6M-9	GMAA POOL 494276		03/01/2016	PAYDOWN		335	335	350	336	0	(11)	0	(11)	0	335	0	0	0	4	09/01/2028	
..3620A5-A5-8	GMAA POOL 719228		03/01/2016	PAYDOWN		40,325	40,325	42,972	41,726	0	(1,401)	0	(1,401)	0	40,325	0	0	0	299	07/01/2040	
..3620A7-2L-2	GMAA POOL 721747		03/01/2016	PAYDOWN		44,720	44,720	47,679	46,546	0	(1,826)	0	(1,826)	0	44,720	0	0	0	325	08/01/2040	
..3620W1-7L-0	GMAA POOL 741699		03/01/2016	PAYDOWN		19,102	19,102	20,022	19,020	0	(518)	0	(518)	0	19,102	0	0	0	155	08/01/2041	
..36213D-CI-4	GMAA POOL 550986		03/01/2016	PAYDOWN		113	113	117	114	0	(1)	0	(1)	0	113	0	0	0	1	10/01/2031	
..362229-3M-8	GMAA POOL 790813		03/01/2016	PAYDOWN		163	163	164	163	0	(1)	0	(1)	0	163	0	0	0	2	06/01/2028	
..36222B-K5-6	GMAA POOL 781216		03/01/2016	PAYDOWN		1,949	1,949	2,030	1,965	0	(16)	0	(16)	0	1,949	0	0	0	19	12/01/2030	
..36241K-J6-6	GMAA POOL 782085		03/01/2016	PAYDOWN		552	552	571	557	0	(5)	0	(5)	0	552	0	0	0	7	11/01/2033	
..36241K-J7-4	GMAA POOL 782086		03/01/2016	PAYDOWN		242	242	253	245	0	(2)	0	(2)	0	242	0	0	0	3	11/01/2031	
..36241K-LJ-3	GMAA POOL 782067		03/01/2016	PAYDOWN		2,250	2,250	2,345	2,269	0	(19)	0	(19)	0	2,250	0	0	0	25	11/01/2032	
..36241K-J5-8	GMAA POOL 782073		03/01/2016	PAYDOWN		228	228	237	230	0	(2)	0	(2)	0	228	0	0	0	3	03/01/2032	
..36291U-3M-8	GMAA POOL 638724		03/01/2016	PAYDOWN		3,441	3,441	3,666	3,515	0	(74)	0	(74)	0	3,441	0	0	0	32	01/01/2037	
..38374L-5V-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2016	PAYDOWN		2,861	2,861	2,932	2,702	0	(41)	0	(41)	0	2,861	0	0	0	32	09/01/2035	
..38374L-5Y-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2016	PAYDOWN		461	461	469	476	0	(14)	0	(14)	0	461	0	0	0	3	09/01/2035	
..38374L-5Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2016	PAYDOWN		239	239	249	241	0	(2)	0	(2)	0	239	0	0	0	3	09/01/2035	
..83162C-PH-0	UNITED STATES SMALL BUSINESS ADMINISTRATION		02/01/2016	PAYDOWN		2,274	2,274	2,274	2,274	0	0	0	0	0	2,274	0	0	0	53	02/01/2025	
..91282B-C9-9	UNITED STATES TREASURY INFLATION INDEXED		03/23/2016	CITIGROUP GBL MKTS/S		2,541,420	2,501,359	2,565,020	2,555,180	(10,296)	(2,986)	0	(13,282)	0	2,541,896	0	(479)	(479)	1,375	04/15/2019	
..91282B-C3-8	UNITED STATES TREASURY NOTE/BOND		02/25/2016	DEUTSCHE BK SECS INC		1,289,434	1,233,000	1,238,264	1,237,979	0	(126)	0	(126)	0	1,237,853	0	51,561	51,561	7,831	11/15/2024	
..91282B-M2-3	UNITED STATES TREASURY FLOATING RATE NOTE		03/23/2016	WELLS FARGO SECURITI		899,609	900,000	899,704	899,714	0	45	0	45	0	899,759	0	(151)	(151)	1,599	10/31/2017	
..91282B-M5-6	UNITED STATES TREASURY NOTE/BOND		02/10/2016	BARCLAYS CAPITAL INC		2,089,531	2,000,000	2,012,031	2,011,946	0	(120)	0	(120)	0	2,011,826	0	77,705	77,705	10,879	11/15/2025	
..91282B-TM-0	UNITED STATES TREASURY NOTE/BOND		02/04/2016	MORGAN STANLEY & CO		2,511,177	2,510,000	2,502,646	2,503,185	0	366	0	366	0	2,503,541	0	7,636	7,636	5,017	10/31/2017	
..91282B-YB-1	UNITED STATES TREASURY NOTE/BOND		01/20/2016	DEUTSCHE BK SECS INC		3,844,828	3,800,000	3,767,195	3,767,516	0	(173)	0	(173)	0	3,767,689	0	77,139	77,139	14,663	05/15/2025	
05999999	Subtotal - Bonds - U.S. Governments					13,402,540	13,167,900	13,223,095	13,209,397	(10,296)	(10,572)	0	(20,868)	0	13,189,107	0	213,431	213,431	43,104	XXXX	XXXX
..04182B-ES-1	ARLINGTON INDEPENDENT SCHOOL DISTRICT/TX		02/12/2016	GMS GROUP LLC, LIVIN		371,014	370,000	370,000	370,000	0	0	0	0	0	370,000	0	1,014	1,014	1,929	02/15/2017	IFE
..042231-10-1	CITY OF HOUSTON TX		02/12/2016	WACKIVA CAP MKTS/PA		885,018	885,000	885,000	885,000	0	0	0	0	0	885,000	0	3,018	3,018	4,575	03/01/2017	IFE
24999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,259,032	1,255,000	1,255,000	1,255,000	0	0	0	0	0	1,255,000	0	4,032	4,032	8,504	XXXX	XXXX
..31283H-AM-5	FLMHC POOL 608921		03/01/2016	PAYDOWN		35	35	37	36	0	0	0	0	0	35	0	0	0	0	04/01/2028	
..31283K-2E-7	FLMHC POOL G11673		03/01/2016	PAYDOWN		6,384	6,384	6,639	6,391	0	(7)	0	(7)	0	6,384	0	0	0	65	01/01/2020	
..31283K-M0-8	FLMHC POOL G11287		03/01/2016	PAYDOWN		3,741	3,741	3,937	3,742	0	(1)	0	(1)	0	3,741	0	0	0	40	01/01/2017	
..31283K-P6-7	FLMHC POOL G11409		03/01/2016	PAYDOWN		1,524	1,524	1,583	1,524	0	0	0	0	0	1,524	0	0	0	15	05/01/2017	
..31283K-TM-1	FLMHC POOL G11452		03/01/2016	PAYDOWN		1,403	1,403	1,476	1,403	0	0	0	0	0	1,403	0	0	0	15	04/01/2018	
..31283K-VA-3	FLMHC POOL G11509		03/01/2016	PAYDOWN		1,864	1,864	1,957	1,865	0	(1)	0	(1)	0	1,864	0	0	0	18	03/01/2018	
..31283K-YB-9	FLMHC POOL G11574		03/01/2016	PAYDOWN		5,453	5,453	5,644	5,457	0	(4)	0	(4)	0	5,453	0	0	0	52	02/01/2019	
..31283K-YJ-2	FLMHC POOL G11581		03/01/2016	PAYDOWN		1,223	1,223	1,300	1,223	0	(1)	0	(1)	0	1,223	0	0	0	13	02/01/2018	
..31283L-FK-4	FLMHC POOL G79490		03/01/2016	PAYDOWN		428	428	449	431	0	(3)	0	(3)	0	428	0	0	0	4	05/01/2033	
..31283F-B2-0	FLMHC POOL D65456		03/01/2016	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	1	11/01/2025	
..31283S-2I-3	FLMHC POOL E99786		03/01/2016	PAYDOWN		708	708	715	708	0	0	0	0	0	708	0	0	0	7	05/01/2017	
..31283K-M6-4	FLMHC POOL M41254		03/01/2016	PAYDOWN		3,728	3,728	3,807	3,725	0	4	0	4	0	3,728	0	0	0	31	03/01/2036	
..31283K-B9-9	FLMHC POOL M41984		03/01/2016	PAYDOWN		1,020	1,020	967	1,018	0	2	0	2	0	1,020	0	0	0	10	01/01/2036	
..31283R-2D-5	FLMHC POOL M61672		03/01/2016	PAYDOWN		15,706	15,706	15,843	15,715	0	(10)	0	(10)	0	15,706	0	0	0	175	05/01/2037	
..31283H-CN-7	FLMHC POOL G11977		03/01/2016	PAYDOWN		3,694	3,694	3,732	3,695	0	(2)	0	(2)	0	3,694	0	0	0	34	05/01/2021	
..31283M-LJ-9	FLMHC POOL G12165		03/01/2016	PAYDOWN		548	548	556	548	0	0	0	0	0	548	0	0	0	6	01/01/2019	
..31283M-T7-3	FLMHC POOL G04774		03/01/2016	PAYDOWN		54,448	54,448	55,141	54,519	0	(71)	0	(71)	0	54,448	0	0	0	408	01/01/2038	
..31283M-CQ-7	FLMHC POOL G05179		03/01/2016	PAYDOWN		44,010	44,010	46,919	44,343	0	(333)	0	(333)	0	44,010	0	0	0	394	01/01/2039	
..31283M-06-7	FLMHC POOL G06963		03/01/2016	PAYDOWN		57,193	57,193	59,677	58,699	0	(1,066)	0	(1,066)	0	57,193	0	0	0	266	04/01/2042	
..31283M-V5-6	FLMHC POOL G08635		03/01/2016	PAYDOWN		7,476	7,476	7,568	7,564	0	(88)	0	(88)	0	7,476	0	0	0	37	04/01/2045	
..31283M-M4-4	FLMHC POOL G08640		03/01/2016	PAYDOWN		167,275	167,275	166,615	166,660	0	386	0	386	0	167,275	0	0	0	646	05/01/2045	
..31283M-LJ-5	FLMHC POOL G08645		03/01/2016	PAYDOWN		10,198	10,198	10,339	10,349	0	(151)	0	(151)	0	10,198	0	0	0	50	06/01/2045	
..31283M-1D-7	FLMHC POOL G08675		03/01/2016	VARIOUS		57,952	57,952	58,031	0	0	0	0	0	57,952</							

STATEMENT AS OF MARCH 31, 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)
3128PL-E9-9	FLMIG POOL U08280		03/01/2016	PAYDOWN		5,991	5,991	6,127	6,001	0	(10)	0	(10)	0	5,991	0	0	0	59	07/01/2023	
312906-R9-3	FREDDIE MAC REMICS		03/01/2016	PAYDOWN		157	157	157	157	0	0	0	0	0	157	0	0	0	2	09/01/2021	
312926-2S-4	FLMIG POOL C00785		03/01/2016	PAYDOWN		113	113	117	113	0	0	0	0	0	113	0	0	0	1	06/01/2029	
312933-FY-3	FLMIG POOL C00180		03/01/2016	PAYDOWN		85	85	88	85	0	0	0	0	0	85	0	0	0	1	11/01/2022	
312923-R0-1	FLMIG POOL C00495		03/01/2016	PAYDOWN		135	135	134	135	0	0	0	0	0	135	0	0	0	2	01/01/2027	
312929-D3-4	FLMIG POOL C11022		03/01/2016	PAYDOWN		33	33	34	34	0	0	0	0	0	33	0	0	0	0	08/01/2025	
312929-94-9	FLMIG POOL C11119		03/01/2016	PAYDOWN		55	55	58	55	0	0	0	0	0	55	0	0	0	1	05/01/2028	
312930-X0-3	FLMIG POOL A84294		03/01/2016	PAYDOWN		36,194	36,194	37,989	36,435	0	(250)	0	(250)	0	36,194	0	0	0	273	02/01/2039	
312937-C0-6	FLMIG POOL A89709		03/01/2016	PAYDOWN		66,728	66,728	69,639	67,564	0	(836)	0	(836)	0	66,728	0	0	0	674	11/01/2039	
312942-DE-2	FLMIG POOL A83701		03/01/2016	PAYDOWN		95,604	95,604	102,176	98,147	0	(2,543)	0	(2,543)	0	95,604	0	0	0	400	09/01/2040	
312942-EL-5	FLMIG POOL A83739		03/01/2016	PAYDOWN		5,613	5,613	5,580	5,591	0	22	0	22	0	5,613	0	0	0	37	12/01/2040	
312944-EB-3	FLMIG POOL A85530		03/01/2016	PAYDOWN		18,286	18,286	18,178	18,237	0	49	0	49	0	18,286	0	0	0	73	12/01/2040	
312944-J2-8	FLMIG POOL A85681		03/01/2016	PAYDOWN		2,713	2,713	2,697	2,709	0	4	0	4	0	2,713	0	0	0	18	12/01/2040	
312944-K2-3	FLMIG POOL A86085		03/01/2016	PAYDOWN		2,560	2,560	2,545	2,555	0	5	0	5	0	2,560	0	0	0	17	01/01/2041	
312946-LV-8	FLMIG POOL A86640		03/02/2016	VARIOUS		472,707	429,953	450,779	436,680	0	(97)	0	(97)	0	436,583	0	36,124	36,124	5,483	12/01/2040	
312946-PR-3	FLMIG POOL A86732		03/01/2016	PAYDOWN		3,122	3,122	3,276	3,173	0	(51)	0	(51)	0	3,122	0	0	0	26	02/01/2041	
312946-R0-0	FLMIG POOL A87495		03/01/2016	PAYDOWN		75,428	75,428	79,212	76,033	0	(804)	0	(804)	0	75,428	0	0	0	560	03/01/2041	
312948-HF-9	FLMIG POOL E21140		03/01/2016	PAYDOWN		3,672	3,672	3,794	3,673	0	(1)	0	(1)	0	3,672	0	0	0	37	05/01/2017	
312962-JH-1	FLMIG POOL B10680		03/01/2016	PAYDOWN		3,017	3,017	3,048	3,018	0	(1)	0	(1)	0	3,017	0	0	0	35	11/01/2018	
312961-VE-8	FLMIG POOL A12413		03/01/2016	PAYDOWN		3,579	3,579	3,450	3,596	0	33	0	33	0	3,579	0	0	0	28	08/01/2033	
312969-ZY-6	FLMIG POOL A14359		03/01/2016	PAYDOWN		4,671	4,671	4,710	4,677	0	(6)	0	(6)	0	4,671	0	0	0	23	10/01/2033	
312969-YD-1	FLMIG POOL A15112		03/01/2016	PAYDOWN		1,747	1,747	1,795	1,756	0	(9)	0	(9)	0	1,747	0	0	0	17	10/01/2033	
312970-BJ-4	FLMIG POOL B17241		03/01/2016	PAYDOWN		2,599	2,599	2,632	2,602	0	(2)	0	(2)	0	2,599	0	0	0	22	11/01/2019	
312970-Z0-1	FLMIG POOL A35283		03/01/2016	PAYDOWN		463	463	460	463	0	0	0	0	0	463	0	0	0	4	06/01/2035	
313291-SA-7	FLMIG POOL Q10841		03/01/2016	PAYDOWN		3,299	3,299	3,429	3,429	0	(129)	0	(129)	0	3,299	0	0	0	19	08/01/2042	
313291-FM-2	FLMIG POOL Q11200		03/01/2016	PAYDOWN		20,528	20,528	21,976	21,466	0	(937)	0	(937)	0	20,528	0	0	0	67	08/01/2042	
313291-EP-1	FLMIG POOL Q11930		03/01/2016	PAYDOWN		489	489	512	502	0	(19)	0	(19)	0	489	0	0	0	2	10/01/2042	
313297-6V-9	FLMIG POOL Q16783		03/01/2016	PAYDOWN		5,949	5,949	5,929	5,944	0	5	0	5	0	5,949	0	0	0	35	03/01/2043	
313297-W9-9	FLMIG POOL Q16571		03/01/2016	PAYDOWN		2,661	2,661	2,738	2,723	0	(62)	0	(62)	0	2,661	0	0	0	14	03/01/2043	
313295-A2-9	FLMIG POOL B80025		03/01/2016	PAYDOWN		30,097	30,097	30,883	30,661	0	(564)	0	(564)	0	30,097	0	0	0	144	04/01/2043	
313295-AZ-6	FLMIG POOL B80024		03/01/2016	PAYDOWN		36,752	36,752	38,340	37,853	0	(1,101)	0	(1,101)	0	36,752	0	0	0	188	04/01/2043	
31329A-VC-2	FLMIG POOL Q29811		03/01/2016	PAYDOWN		12,237	12,237	12,676	12,778	0	(540)	0	(540)	0	12,237	0	0	0	50	11/01/2044	
31329L-GS-6	FLMIG POOL Q30208		03/01/2016	PAYDOWN		3,872	3,872	4,072	4,028	0	(167)	0	(167)	0	3,872	0	0	0	23	12/01/2044	
31329M-L9-0	FLMIG POOL Q31251		03/01/2016	PAYDOWN		8,234	8,234	8,685	8,555	0	(321)	0	(321)	0	8,234	0	0	0	48	02/01/2045	
31329M-9H-8	FLMIG POOL Q32847		03/01/2016	PAYDOWN		29,908	29,908	30,041	29,772	0	(864)	0	(864)	0	29,908	0	0	0	246	04/01/2045	
31329F-CJ-2	FLMIG POOL Q34956		03/01/2016	PAYDOWN		158,069	158,069	157,650	157,669	0	401	0	401	0	158,069	0	0	0	674	07/01/2045	
313359-LZ-6	FLMIG POOL Q80344		03/01/2016	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	09/01/2025	
313359-HZ-7	FLMIG POOL Q80409		03/01/2016	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	06/01/2026	
313369-AD-1	FLMIG POOL G11805		03/01/2016	PAYDOWN		14,273	14,273	14,438	14,279	0	(16)	0	(16)	0	14,273	0	0	0	128	12/01/2019	
313369-B9-9	FLMIG POOL G11865		03/01/2016	PAYDOWN		3,093	3,093	3,007	3,099	0	4	0	4	0	3,093	0	0	0	25	05/01/2020	
313369-3F-3	FANNIE MAE REMICS		03/01/2016	PAYDOWN		552	552	570	552	0	0	0	0	0	552	0	0	0	5	12/01/2016	
313368-4W-8	FANNIE MAE GRANTOR TRUST 2001-T1		03/01/2016	PAYDOWN		1,295	1,295	1,380	1,325	0	(29)	0	(29)	0	1,295	0	0	0	17	10/01/2040	
313368-7A-3	FANNIE MAE GRANTOR TRUST 2001-T3		03/01/2016	PAYDOWN		2,194	2,194	2,248	2,227	0	(33)	0	(33)	0	2,194	0	0	0	28	11/01/2040	
313368-6I-3	FANNIE MAE GRANTOR TRUST 2001-T7		03/01/2016	PAYDOWN		3,234	3,234	3,435	3,319	0	(65)	0	(65)	0	3,234	0	0	0	41	02/01/2041	
31369H-A9-6	FMA POOL 190031		03/01/2016	PAYDOWN		132	132	132	132	0	0	0	0	0	132	0	0	0	2	12/01/2019	
313611-QL-2	FANNIE MAE REMICS		03/01/2016	PAYDOWN		29,583	29,583	30,639	30,250	0	(667)	0	(667)	0	29,583	0	0	0	172	08/01/2041	
31361M-KP-3	FANNIE MAE REMICS		03/01/2016	PAYDOWN		46,608	46,608	48,530	46,271	0	(1,670)	0	(1,670)	0	46,608	0	0	0	227	01/01/2045	
31371K-7F-2	FMA POOL 254794		03/01/2016	PAYDOWN		2,278	2,278	2,303	2,280	0	(2)	0	(2)	0	2,278	0	0	0	23	07/01/2033	
31371K-HY-3	FMA POOL 254307		03/01/2016	PAYDOWN		2,757	2,757	2,880	2,758	0	(1)	0	(1)	0	2,757	0	0	0	17	05/01/2017	
31371L-2G-3	FMA POOL 255575		03/01/2016	PAYDOWN		3,954	3,954	4,057	3,963	0	(9)	0	(9)	0	3,954	0	0	0	37	01/01/2025	
31371L-4L-0	FMA POOL 255627		03/01/2016	PAYDOWN		1,255	1,255	1,266	1,256	0	(1)	0	(1)	0	1,255	0	0	0	10	02/01/2025	
31371L-4M-8	FMA POOL 255628		03/01/2016	PAYDOWN		1,032	1,032	1,058	1,034	0	(2)	0	(2)	0	1,032	0	0	0	9	02/01/2025	
31371L-6B-0	FMA POOL 255666		03/01/2016	PAYDOWN		6,087	6,087	6,915	6,080	0	7	0	7	0	6,087	0	0	0	43	04/01/2020	
31371L-DL-0	FMA POOL 254907		03/01/2016	PAYDOWN		2,039	2,039	2,037	2,039	0	0	0	0	0	2,039	0	0	0	17	10/01/2018	
31371K-B3-9	FMA POOL 357																				



STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.31376K-QW-9	FMAA POOL 357699		03/01/2016	PAYDOWN		4,017	4,017	3,839	4,009	0	0	0	0	0	4,017	0	0	0	0	07/01/2020	
.31379K-KZ-1	FMAA POOL 421996		03/01/2016	PAYDOWN		31	31	32	31	0	0	0	0	0	31	0	0	0	0	04/01/2028	
.31379V-3G-2	FMAA POOL 431099		03/01/2016	PAYDOWN		556	574	574	558	0	(1)	0	(1)	0	556	0	0	0	0	06/01/2028	
.31379H-A8-0	FREDDIE MAC REM ICS		03/01/2016	PAYDOWN		64,648	64,648	66,284	66,027	0	(1,379)	0	(1,379)	0	64,648	0	0	0	250	04/01/2039	
.31381S-WT-6	FMAA POOL 469370		03/01/2016	PAYDOWN		1,364	1,364	1,363	1,357	0	(3)	0	(3)	0	1,364	0	0	0	0	12/01/2021	
.31381S-WT-6	FMAA POOL 469385		03/01/2016	PAYDOWN		5,862	5,862	5,865	5,862	0	0	0	0	0	5,862	0	0	0	0	11/01/2021	
.31381S-WT-6	FMAA POOL 469406		03/01/2016	PAYDOWN		3,534	3,534	3,507	3,549	0	(14)	0	(14)	0	3,535	0	0	0	0	10/01/2021	
.31385J-Q2-1	FMAA POOL 545621		03/01/2016	PAYDOWN		6,675	6,675	7,029	6,678	0	(3)	0	(3)	0	6,675	0	0	0	0	05/01/2017	
.31385J-QU-5	FMAA POOL 545967		03/01/2016	PAYDOWN		10,506	10,506	10,729	10,509	0	(2)	0	(2)	0	10,506	0	0	0	0	10/01/2017	
.31385M-3G-2	FMAA POOL 555299		03/01/2016	PAYDOWN		798	798	847	798	0	0	0	0	0	798	0	0	0	0	11/01/2017	
.31385J-QB-7	FMAA POOL 555594		03/01/2016	PAYDOWN		95	95	94	95	0	0	0	0	0	95	0	0	0	0	07/01/2018	
.3138A2-WM-5	FMAA POOL AH1560		03/01/2016	PAYDOWN		2,531	2,531	2,543	2,535	0	(4)	0	(4)	0	2,531	0	0	0	0	01/01/2041	
.3138M4-SP-1	FMAA POOL AH3225		03/02/2016	VARIOUS		237,289	211,000	226,496	217,346	0	(81)	0	(81)	0	217,265	0	20,024	20,024	2,961	01/01/2041	
.3138M6-LJ-7	FMAA POOL AH4828		03/01/2016	PAYDOWN		17,912	17,912	19,171	18,633	0	(72)	0	(72)	0	17,912	0	0	0	109	02/01/2026	
.3138M6-ST-8	FMAA POOL AH5029		03/02/2016	VARIOUS		128,854	116,062	124,839	119,317	0	(734)	0	(734)	0	118,583	0	10,271	10,271	1,564	02/01/2041	
.3138M6-JF-9	FMAA POOL AH5582		03/01/2016	PAYDOWN		13,520	13,520	13,520	13,540	0	(20)	0	(20)	0	13,520	0	0	0	0	03/01/2041	
.3138M6-HP-0	FMAA POOL AH7673		03/01/2016	PAYDOWN		25,590	25,590	27,305	26,723	0	(1,133)	0	(1,133)	0	25,590	0	0	0	159	03/01/2041	
.3138M6-DE-6	FMAA POOL AH9100		03/01/2016	PAYDOWN		1,166	1,166	1,275	1,200	0	(94)	0	(94)	0	1,166	0	0	0	5	03/01/2041	
.3138M6-3H-7	FMAA POOL AH679		03/02/2016	VARIOUS		917,237	815,665	874,545	827,369	0	(156)	0	(156)	0	827,213	0	90,024	90,024	11,444	04/01/2041	
.3138M6-HP-2	FMAA POOL AH6913		03/01/2016	PAYDOWN		23,450	23,450	25,225	23,713	0	(263)	0	(263)	0	23,450	0	0	0	0	04/01/2041	
.3138M6-UM-5	FMAA POOL AI0602		03/01/2016	PAYDOWN		167,882	167,882	179,673	169,668	0	(2,106)	0	(2,106)	0	167,882	0	0	0	1,081	05/01/2041	
.3138M6-H7-1	FMAA POOL AI1153		03/01/2016	PAYDOWN		10,102	10,102	10,263	10,210	0	(98)	0	(98)	0	10,102	0	0	0	59	04/01/2041	
.3138M6-3H-3	FMAA POOL AI5024		03/01/2016	PAYDOWN		18,145	18,145	19,307	18,525	0	(380)	0	(380)	0	18,145	0	0	0	92	06/01/2041	
.3138M6-3U-5	FMAA POOL AI6510		03/01/2016	PAYDOWN		2,097	2,097	2,107	2,100	0	(3)	0	(3)	0	2,097	0	0	0	0	07/01/2041	
.3138M6-3A-4	FMAA POOL AI6598		03/01/2016	PAYDOWN		27,175	27,175	29,116	28,351	0	(1,176)	0	(1,176)	0	27,175	0	0	0	203	07/01/2026	
.3138M6-DH-5	FMAA POOL AI9103		03/01/2016	PAYDOWN		6,011	6,011	6,383	6,297	0	(285)	0	(285)	0	6,011	0	0	0	35	05/01/2042	
.3138E7-JB-1	FMAA POOL AI2957		03/01/2016	PAYDOWN		67,717	67,717	90,020	86,774	0	(1,057)	0	(1,057)	0	67,717	0	0	0	383	04/01/2027	
.3138E8-3F-7	FMAA POOL AL1637		03/01/2016	PAYDOWN		46,790	46,790	52,063	50,673	0	(1,883)	0	(1,883)	0	46,790	0	0	0	300	10/01/2041	
.3138E8-3R-6	FMAA POOL AL2302		03/01/2016	PAYDOWN		30,019	30,019	32,321	31,468	0	(1,468)	0	(1,468)	0	30,019	0	0	0	224	08/01/2041	
.3138E8-3R-8	FMAA POOL AL4899		03/01/2016	PAYDOWN		15,138	15,138	16,219	15,824	0	(686)	0	(686)	0	15,138	0	0	0	100	01/01/2028	
.3138E8-LE-7	FMAA POOL AL5724		03/01/2016	PAYDOWN		29,486	29,486	32,075	30,713	0	(2,589)	0	(2,589)	0	29,486	0	0	0	167	10/01/2044	
.3138L3-HC-2	FMAA POOL AM2925		03/01/2016	PAYDOWN		2,636	2,636	2,662	2,662	0	(26)	0	(26)	0	2,636	0	0	0	9	04/01/2023	
.3138L3-BQ-7	FMAA POOL AN0046		03/01/2016	PAYDOWN		1,151	1,151	1,162	1,162	0	(11)	0	(11)	0	1,151	0	0	0	4	10/01/2025	
.3138L3-LZ-9	FMAA POOL AO1627		03/01/2016	PAYDOWN		203,243	203,243	208,578	204,659	0	(1,416)	0	(1,416)	0	203,243	0	0	0	972	05/01/2027	
.3138L3-CH-2	FMAA POOL AO5471		03/01/2016	PAYDOWN		5,400	5,401	5,398	5,398	0	2	0	2	0	5,401	0	0	0	32	06/01/2042	
.3138M6-DJ-6	FMAA POOL AO6204		03/01/2016	PAYDOWN		3,037	3,038	3,240	3,175	0	(137)	0	(137)	0	3,038	0	0	0	18	06/01/2042	
.3138M6-3G-1	FMAA POOL AO7936		03/01/2016	PAYDOWN		25,199	25,199	26,522	25,959	0	(660)	0	(660)	0	25,199	0	0	0	146	08/01/2042	
.3138M6-CV-5	FMAA POOL AP9683		03/01/2016	PAYDOWN		24,275	24,275	26,016	25,852	0	(1,577)	0	(1,577)	0	24,275	0	0	0	130	10/01/2042	
.3138M6-3K-2	FMAA POOL AP9599		03/01/2016	PAYDOWN		1,609	1,609	1,689	1,668	0	(59)	0	(59)	0	1,609	0	0	0	8	11/01/2042	
.3138M6-KJ-7	FMAA POOL AP9648		03/01/2016	PAYDOWN		742	742	795	777	0	(35)	0	(35)	0	742	0	0	0	4	09/01/2042	
.3138M6-NM-1	FMAA POOL AO1304		03/01/2016	PAYDOWN		1,621	1,621	1,635	1,663	0	(43)	0	(43)	0	1,621	0	0	0	8	10/01/2042	
.3138M6-L5-4	FMAA POOL AR1247		03/01/2016	PAYDOWN		1,599	1,599	1,679	1,657	0	(58)	0	(58)	0	1,599	0	0	0	8	01/01/2043	
.3138M6-NF-0	FMAA POOL AR1289		03/01/2016	PAYDOWN		1,837	1,837	1,931	1,916	0	(69)	0	(69)	0	1,837	0	0	0	10	12/01/2042	
.3138M6-WI-7	FMAA POOL AP2462		03/01/2016	PAYDOWN		26,556	26,556	26,249	26,317	0	369	0	369	0	26,556	0	0	0	125	01/01/2043	
.3138M6-05-2	FMAA POOL AP2919		03/01/2016	PAYDOWN		16,305	16,305	15,825	15,923	0	382	0	382	0	16,305	0	0	0	92	02/01/2043	
.3138M6-HJ-2	FMAA POOL AS2232		03/01/2016	PAYDOWN		34,039	34,039	35,439	34,970	0	(631)	0	(631)	0	34,039	0	0	0	221	08/01/2043	
.3138M6-ED-6	FMAA POOL AS1042		03/01/2016	PAYDOWN		17,047	17,047	17,809	17,555	0	(508)	0	(508)	0	17,047	0	0	0	102	11/01/2043	
.3138M6-RL-0	FMAA POOL AS4474		03/01/2016	PAYDOWN		15,865	15,865	16,141	16,126	0	(261)	0	(261)	0	15,865	0	0	0	68	02/01/2045	
.3138M6-SE-0	FMAA POOL AS5016		03/01/2016	PAYDOWN		13,419	13,419	14,389	14,240	0	(821)	0	(821)	0	13,419	0	0	0	90	05/01/2045	
.3138M6-JG-2	FMAA POOL AS5662		03/01/2016	PAYDOWN		28,221	28,221	30,082	29,958	0	(1,736)	0	(1,736)	0	28,221	0	0	0	225	08/01/2045	
.3138M6-KM-3	FMAA POOL AT2108		03/01/2016	PAYDOWN		6,102	6,102	6,467	6,305	0	(203)	0	(203)	0	6,102	0	0	0	34	04/01/2043	
.3138M6-UT-1	FMAA POOL AT5993		03/01/2016	PAYDOWN		12,531	12,531	12,362	12,390	0	141	0	141	0	12,531	0	0	0	60	05/01/2043	
.3138M6-QN-9	FMAA POOL AT7276		03/01/2016	PAYDOWN		19,220	19,220	20,040	19,774	0	(564)	0	(564)	0	19,220	0	0	0	128	09/01/2043	
.3138M6-HJ-3	FMAA POOL AT9360</																				

STATEMENT AS OF MARCH 31, 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)
.313805-HT-1	FNMA POOL AV5769		03/01/2016	PAYDOWN		5,813	5,813	5,867	5,852	0	(39)	0	(39)	0	5,813	0	0	0	34	08/01/2043	
.31380B-LH-5	FNMA POOL AV0327		03/01/2016	PAYDOWN		21,736	21,736	22,765	22,524	0	(788)	0	(788)	0	21,736	0	0	0	94	12/01/2043	
.31380H-G8-7	FNMA POOL AV9222		03/01/2016	PAYDOWN		2,550	2,550	2,794	2,692	0	(141)	0	(141)	0	2,550	0	0	0	19	03/01/2044	
.31380J-AT-3	FNMA POOL AW7217		03/01/2016	PAYDOWN		20,291	20,291	21,525	21,094	0	(802)	0	(802)	0	20,291	0	0	0	135	06/01/2044	
.313814-FG-9	FNMA POOL AX2866		03/01/2016	PAYDOWN		2,648	2,648	2,825	2,785	0	(136)	0	(136)	0	2,648	0	0	0	18	11/01/2044	
.313814-H0-4	FNMA POOL AX3073		03/01/2016	PAYDOWN		19,315	19,315	20,818	20,462	0	(1,147)	0	(1,147)	0	19,315	0	0	0	104	10/01/2044	
.313816-FM-8	FNMA POOL AX4681		03/01/2016	PAYDOWN		4,591	4,591	4,738	4,738	0	(167)	0	(167)	0	4,591	0	0	0	26	10/01/2044	
.313819-3H-4	FNMA POOL AX7982		03/01/2016	PAYDOWN		3,280	3,280	3,457	3,442	0	(162)	0	(162)	0	3,280	0	0	0	22	11/01/2044	
.313819-KZ-4	FNMA POOL AY3011		03/01/2016	PAYDOWN		7,101	7,101	7,414	7,335	0	(294)	0	(294)	0	7,101	0	0	0	36	01/01/2030	
.313819-LZ-6	FNMA POOL AY4359		03/01/2016	PAYDOWN		20,887	20,887	22,355	22,020	0	(1,203)	0	(1,203)	0	20,887	0	0	0	79	01/01/2045	
.31381J-JN-7	FNMA POOL AY4768		03/01/2016	PAYDOWN		4,586	4,586	4,782	4,761	0	(176)	0	(176)	0	4,586	0	0	0	23	02/01/2030	
.31381K-AJ-2	FNMA POOL 525709		03/01/2016	PAYDOWN		1,095	1,095	1,155	1,146	0	(51)	0	(51)	0	1,095	0	0	0	6	03/01/2045	
.31381K-BG-7	FNMA POOL AY5438		03/01/2016	PAYDOWN		4,912	4,912	5,131	5,105	0	(183)	0	(183)	0	4,912	0	0	0	25	03/01/2030	
.31381K-LP-6	FNMA POOL AY5989		03/01/2016	PAYDOWN		105,000	105,000	108,158	108,054	0	(3,054)	0	(3,054)	0	105,000	0	0	0	337	07/01/2045	
.31381M-HN-8	FNMA POOL AY7500		03/01/2016	PAYDOWN		5,274	5,274	5,472	5,453	0	(179)	0	(179)	0	5,274	0	0	0	26	04/01/2045	
.31381M-HR-5	FNMA POOL AY8467		03/01/2016	PAYDOWN		2,843	2,843	2,976	2,976	0	(134)	0	(134)	0	2,843	0	0	0	17	08/01/2045	
.31381M-FB-5	FNMA POOL AY8581		03/01/2016	PAYDOWN		6,550	6,550	6,829	6,827	0	(277)	0	(277)	0	6,550	0	0	0	51	08/01/2045	
.31381P-LL-4	FNMA POOL AY9330		03/01/2016	PAYDOWN		4,966	4,966	5,173	5,112	0	(147)	0	(147)	0	4,966	0	0	0	29	05/01/2045	
.31381E-7J-4	FNMA POOL 644489		03/01/2016	PAYDOWN		647	647	669	651	0	(14)	0	(14)	0	647	0	0	0	7	06/01/2032	
.31380Q-2J-2	FNMA POOL 646163		03/01/2016	PAYDOWN		181	181	192	181	0	0	0	0	0	181	0	0	0	2	07/01/2017	
.31380U-SN-2	FNMA POOL 647725		03/01/2016	PAYDOWN		1,285	1,285	1,316	1,285	0	0	0	0	0	1,285	0	0	0	12	05/01/2017	
.31380L-V7-8	FNMA POOL 649638		03/01/2016	PAYDOWN		287	287	301	291	0	(3)	0	(3)	0	287	0	0	0	4	07/01/2032	
.31380L-W5-0	FNMA POOL 649662		03/01/2016	PAYDOWN		143	143	150	143	0	0	0	0	0	143	0	0	0	2	07/01/2032	
.31380P-DC-8	FNMA POOL 651799		03/01/2016	PAYDOWN		702	702	726	706	0	(4)	0	(4)	0	702	0	0	0	3	08/01/2032	
.31380T-8E-2	FNMA POOL 656118		03/01/2016	PAYDOWN		761	761	788	767	0	(15)	0	(15)	0	761	0	0	0	3	08/01/2032	
.31380T-L0-0	FNMA POOL 659535		03/01/2016	PAYDOWN		1,270	1,270	1,314	1,277	0	(7)	0	(7)	0	1,270	0	0	0	13	08/01/2032	
.31380T-LV-9	FNMA POOL 655640		03/01/2016	PAYDOWN		915	915	946	922	0	(6)	0	(6)	0	915	0	0	0	10	08/01/2032	
.31381C-PU-3	FNMA POOL 662935		03/01/2016	PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	0	01/01/2016	
.31381D-1H-0	FNMA POOL 664112		03/01/2016	PAYDOWN		374	374	383	374	0	0	0	0	0	374	0	0	0	4	10/01/2017	
.31381D-1Y-7	FNMA POOL 664125		03/01/2016	PAYDOWN		573	573	591	573	0	0	0	0	0	573	0	0	0	6	11/01/2017	
.31382D-UK-4	FANNIE MAE GRANTOR TRUST 2001-T8		03/01/2016	PAYDOWN		1,437	1,437	1,490	1,461	0	(24)	0	(24)	0	1,437	0	0	0	17	07/01/2041	
.31382D-W6-7	FANNIE MAE REMIC TRUST 2003-W1		03/01/2016	PAYDOWN		3,466	3,466	3,711	3,584	0	(118)	0	(118)	0	3,466	0	0	0	41	12/01/2042	
.31383L-FM-0	FLMIC STRUCTURED PASS THROUGH SECURITIES		03/01/2016	PAYDOWN		3,473	3,473	3,739	3,587	0	(114)	0	(114)	0	3,473	0	0	0	38	02/01/2043	
.31384E-Z7-2	FANNIE MAE TRUST 2004-W15		03/01/2016	PAYDOWN		14,019	14,019	14,421	14,106	0	(87)	0	(87)	0	14,019	0	0	0	378	08/01/2044	
.31387H-D7-7	FANNIE MAE REMICS		03/01/2016	PAYDOWN		21,193	21,193	22,154	21,794	0	(601)	0	(601)	0	21,193	0	0	0	123	11/01/2038	
.31387J-P0-7	FANNIE MAE REMICS		03/01/2016	PAYDOWN		116,711	116,711	121,963	117,115	0	(494)	0	(494)	0	116,711	0	0	0	260	06/01/2041	
.31388D-TE-7	FREDDIE MAC REMICS		03/01/2016	PAYDOWN		59,289	59,289	59,039	59,785	0	(496)	0	(496)	0	59,289	0	0	0	225	07/01/2037	
.31400A-RE-0	FNMA POOL 681835		03/01/2016	PAYDOWN		4,049	4,049	4,172	4,071	0	(21)	0	(21)	0	4,049	0	0	0	24	04/01/2033	
.31400B-S7-2	FNMA POOL 682842		03/01/2016	PAYDOWN		881	881	907	887	0	(7)	0	(7)	0	881	0	0	0	9	04/01/2033	
.31400S-HD-0	FNMA POOL 686082		03/01/2016	PAYDOWN		601	601	614	603	0	(2)	0	(2)	0	601	0	0	0	8	04/01/2033	
.31400T-7E-1	FNMA POOL 687593		03/01/2016	PAYDOWN		2,309	2,309	2,341	2,310	0	(1)	0	(1)	0	2,309	0	0	0	19	05/01/2016	
.31400T-GU-5	FNMA POOL 688911		03/01/2016	PAYDOWN		901	901	920	904	0	(3)	0	(3)	0	901	0	0	0	9	04/01/2033	
.31401Y-BN-5	FNMA POOL 701245		03/01/2016	PAYDOWN		60	60	60	60	0	0	0	0	0	60	0	0	0	1	05/01/2033	
.31401C-FB-4	FNMA POOL 704062		03/01/2016	PAYDOWN		538	538	549	540	0	(2)	0	(2)	0	538	0	0	0	5	05/01/2033	
.31401D-2L-4	FNMA POOL 705579		03/01/2016	PAYDOWN		1,849	1,849	1,889	1,858	0	(10)	0	(10)	0	1,849	0	0	0	21	05/01/2033	
.31401J-AG-2	FNMA POOL 705903		03/01/2016	PAYDOWN		1,438	1,438	1,428	1,436	0	3	0	3	0	1,438	0	0	0	14	07/01/2033	
.31402C-3J-6	FNMA POOL 725414		03/01/2016	PAYDOWN		4,237	4,237	4,132	4,234	0	3	0	3	0	4,237	0	0	0	32	05/01/2019	
.31402C-3Z-3	FNMA POOL 725416		03/01/2016	PAYDOWN		5,282	5,282	5,506	5,287	0	(5)	0	(5)	0	5,282	0	0	0	52	01/01/2019	
.31402C-4G-4	FNMA POOL 724959		03/01/2016	PAYDOWN		16,276	16,276	16,984	17,916	0	(1,640)	0	(1,640)	0	16,276	0	0	0	136	07/01/2033	
.31402C-5I-9	FNMA POOL 725135		03/01/2016	PAYDOWN		3,854	3,854	4,025	3,856	0	(2)	0	(2)	0	3,854	0	0	0	38	05/01/2016	
.31402C-UT-7	FNMA POOL 725194		03/01/2016	PAYDOWN		1,678	1,678	1,763	1,679	0	(2)	0	(2)	0	1,678	0	0	0	17	12/01/2016	
.31402C-V7-4	FNMA POOL 728238		03/01/2016	PAYDOWN		1,083	1,083	1,062	1,081	0	2	0	2	0	1,083	0	0	0	9	03/01/2034	
.31402D-FV-7	FNMA POOL 725690		03/01/2016	PAYDOWN		4,951	4,951	5,204	4,953	0	(2)	0	(2)	0	4,951	0	0	0	53	07/01/2017	
.31402D-L8-1	FNMA POOL 725851		03/01/2016	PAYDOWN		950	950	1,012	957	0	(7)	0	(7)	0	950	0	0	0	11	07/01/2034	
.31402H-4U-2	FNMA POOL 729935		03/01/2016	PAYDOWN		598	598	598													

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
314021-HM-2	FMAA POOL 742096		03/01/2016	PAYDOWN	1,136	1,137	1,088	1,127	0	0	0	0	0	0	1,137	0	0	0	0	10/09/2033	
314030-4X-6	FMAA POOL 748238		03/01/2016	PAYDOWN	7,287	7,287	7,372	7,290	0	0	(3)	0	(3)	0	7,287	0	0	0	0	12/01/2020	
31403F-UM-4	FMAA POOL 747888		03/01/2016	PAYDOWN	5,231	5,231	5,235	5,233	0	0	(2)	0	(2)	0	5,231	0	0	0	0	11/01/2033	
31403H-FR-6	FMAA POOL 749076		03/01/2016	PAYDOWN	1,572	1,572	1,608	1,580	0	0	(8)	0	(8)	0	1,572	0	0	0	0	12/01/2033	
31403H-5G-8	FMAA POOL 754247		03/01/2016	PAYDOWN	9,413	9,413	9,706	9,468	0	0	(55)	0	(55)	0	9,413	0	0	0	0	12/01/2033	
31403F-FR-8	FMAA POOL 757500		03/01/2016	PAYDOWN	205	205	207	205	0	0	0	0	0	0	205	0	0	0	0	02/01/2019	
31403U-H6-5	FMAA POOL 756281		03/01/2016	PAYDOWN	1,024	1,024	1,028	1,029	0	0	(5)	0	(5)	0	1,024	0	0	0	0	12/01/2033	
31403F-22-1	FMAA POOL 756582		03/01/2016	PAYDOWN	4,438	4,438	4,474	4,443	0	0	(5)	0	(5)	0	4,438	0	0	0	0	02/01/2034	
31403H-CA-3	FMAA POOL 756785		03/01/2016	PAYDOWN	1,017	1,017	1,019	1,017	0	0	0	0	0	0	1,017	0	0	0	0	02/01/2019	
31404D-TF-5	FMAA POOL 765650		03/01/2016	PAYDOWN	7,153	7,153	7,023	7,150	0	0	3	0	3	0	7,153	0	0	0	0	02/01/2019	
3140E-5X-0	FMAA POOL 766862		03/01/2016	PAYDOWN	156	156	156	156	0	0	0	0	0	0	156	0	0	0	0	04/01/2019	
31404J-5C-0	FMAA POOL 770115		03/01/2016	PAYDOWN	3,226	3,226	3,130	3,208	0	0	38	0	38	0	3,226	0	0	0	0	03/01/2034	
31404H-HD-1	FMAA POOL 773428		03/01/2016	PAYDOWN	167	167	159	166	0	0	1	0	1	0	167	0	0	0	0	06/01/2034	
31404R-RT-5	FMAA POOL 776403		03/01/2016	PAYDOWN	449	449	450	449	0	0	0	0	0	0	449	0	0	0	0	04/01/2019	
31404E-NK-5	FMAA POOL 778350		03/01/2016	PAYDOWN	1,437	1,437	1,415	1,436	0	0	1	0	1	0	1,437	0	0	0	0	06/01/2034	
31404U-JI-9	FMAA POOL 778878		03/01/2016	PAYDOWN	4,153	4,153	4,276	4,157	0	0	(14)	0	(14)	0	4,153	0	0	0	0	06/01/2019	
31404U-V2-3	FMAA POOL 779233		03/01/2016	PAYDOWN	3,985	3,985	4,046	3,988	0	0	(3)	0	(3)	0	3,985	0	0	0	0	06/01/2019	
31404U-V3-1	FMAA POOL 779234		03/01/2016	PAYDOWN	3,979	3,979	3,968	3,978	0	0	1	0	1	0	3,979	0	0	0	0	06/01/2019	
31404V-NK-4	FMAA POOL 779510		03/01/2016	PAYDOWN	3,682	3,682	3,669	3,681	0	0	1	0	1	0	3,682	0	0	0	0	06/01/2019	
31404V-CS-5	FMAA POOL 779581		03/01/2016	PAYDOWN	2,614	2,614	2,660	2,616	0	0	(1)	0	(1)	0	2,614	0	0	0	0	06/01/2019	
31404Y-85-2	FMAA POOL 782740		03/01/2016	PAYDOWN	4,192	4,192	4,315	4,195	0	0	(4)	0	(4)	0	4,192	0	0	0	0	07/01/2019	
3140E-CT-0	FMAA POOL 786782		03/01/2016	PAYDOWN	5,791	5,791	5,883	5,794	0	0	(3)	0	(3)	0	5,791	0	0	0	0	08/01/2019	
3140E-64-1	FMAA POOL 786919		03/01/2016	PAYDOWN	3,298	3,298	3,374	3,303	0	0	(4)	0	(4)	0	3,298	0	0	0	0	08/01/2019	
3140E-HD-1	FMAA POOL 787932		03/01/2016	PAYDOWN	173	173	169	173	0	0	0	0	0	0	173	0	0	0	0	06/01/2034	
31409U-5M-5	FMAA POOL 796504		03/01/2016	PAYDOWN	6,513	6,513	6,640	6,519	0	0	(6)	0	(6)	0	6,513	0	0	0	0	11/01/2019	
31409U-5G-5	FMAA POOL 796819		03/01/2016	PAYDOWN	5,146	5,146	5,258	5,151	0	0	(14)	0	(14)	0	5,146	0	0	0	0	11/01/2019	
31409F-2I-0	FMAA POOL 801891		03/01/2016	PAYDOWN	6,737	6,737	6,505	6,727	0	0	11	0	11	0	6,737	0	0	0	0	10/01/2019	
31409I-K2-8	FMAA POOL 802313		03/01/2016	PAYDOWN	446	446	451	447	0	0	(1)	0	(1)	0	446	0	0	0	0	11/01/2034	
31408E-CY-4	FMAA POOL 804787		03/01/2016	PAYDOWN	536	536	548	539	0	0	(3)	0	(3)	0	536	0	0	0	0	01/01/2035	
31408D-D9-4	FMAA POOL 806628		03/01/2016	PAYDOWN	71	71	72	71	0	0	0	0	0	0	71	0	0	0	0	12/01/2034	
31408E-DM-3	FMAA POOL 807508		03/01/2016	PAYDOWN	5,333	5,333	5,458	5,354	0	0	(2)	0	(2)	0	5,333	0	0	0	0	01/01/2035	
31408H-DR-2	FMAA POOL 814712		03/01/2016	PAYDOWN	1,321	1,321	1,329	1,323	0	0	(2)	0	(2)	0	1,321	0	0	0	0	12/01/2035	
31408V-7B-4	FMAA POOL 822690		03/01/2016	PAYDOWN	2,389	2,389	2,281	2,366	0	0	3	0	3	0	2,389	0	0	0	0	04/01/2020	
31408X-FC-8	FMAA POOL 823183		03/02/2016	VARIOUS	79,548	66,034	65,580	65,952	0	0	34	0	34	0	65,967	0	7,581	7,581	673	05/01/2035	
314081-7B-3	FMAA POOL 824175		03/01/2016	PAYDOWN	11,105	11,105	10,761	11,076	0	0	29	0	29	0	11,105	0	0	0	0	02/01/2035	
31407A-LX-7	FMAA POOL 824642		03/01/2016	PAYDOWN	247	247	248	247	0	0	0	0	0	0	247	0	0	0	0	06/01/2035	
31407F-WH-0	FMAA POOL 826116		03/01/2016	PAYDOWN	738	738	742	739	0	0	(1)	0	(1)	0	738	0	0	0	0	08/01/2035	
31407H-0B-9	FMAA POOL 830888		03/01/2016	PAYDOWN	3,248	3,248	3,225	3,246	0	0	2	0	2	0	3,248	0	0	0	0	07/01/2035	
31407J-ZD-7	FMAA POOL 832440		03/01/2016	PAYDOWN	6,470	6,470	6,288	6,468	0	0	4	0	4	0	6,470	0	0	0	0	08/01/2020	
31407K-HE-9	FMAA POOL 832605		03/01/2016	PAYDOWN	109	109	110	109	0	0	0	0	0	0	109	0	0	0	0	09/01/2035	
31407K-HE-8	FMAA POOL 833015		03/01/2016	PAYDOWN	538	538	544	538	0	0	0	0	0	0	538	0	0	0	0	09/01/2035	
31407K-HE-1	FMAA POOL 832986		03/01/2016	PAYDOWN	224	224	227	224	0	0	0	0	0	0	224	0	0	0	0	09/01/2035	
31407K-PK-9	FMAA POOL 833026		03/01/2016	PAYDOWN	5,465	5,465	5,575	5,473	0	0	(7)	0	(7)	0	5,465	0	0	0	0	09/01/2020	
31407L-JB-4	FMAA POOL 833758		03/01/2016	PAYDOWN	5,154	5,154	5,132	5,153	0	0	2	0	2	0	5,154	0	0	0	0	09/01/2035	
31407M-5M-2	FMAA POOL 835094		03/01/2016	PAYDOWN	287	287	289	288	0	0	0	0	0	0	287	0	0	0	0	07/01/2035	
31407H-0B-0	FMAA POOL 835774		03/01/2016	PAYDOWN	531	531	537	531	0	0	(1)	0	(1)	0	531	0	0	0	0	09/01/2035	
31407I-K3-5	FMAA POOL 837758		03/01/2016	PAYDOWN	349	349	337	348	0	0	1	0	1	0	349	0	0	0	0	08/01/2035	
31407E-SB-6	FMAA POOL 838543		03/01/2016	PAYDOWN	104	104	103	104	0	0	0	0	0	0	104	0	0	0	0	10/01/2035	
31407V-LB-9	FMAA POOL 841922		03/01/2016	PAYDOWN	118	118	117	118	0	0	0	0	0	0	118	0	0	0	0	10/01/2035	
31407J-HU-9	FMAA POOL 844703		03/01/2016	PAYDOWN	1,721	1,721	1,714	1,720	0	0	1	0	1	0	1,721	0	0	0	0	12/01/2035	
31408D-GB-4	FMAA POOL 848094		03/01/2016	PAYDOWN	231	231	231	231	0	0	0	0	0	0	231	0	0	0	0	10/01/2035	
31408D-JH-6	FMAA POOL 848164		03/01/2016	PAYDOWN	1,548	1,548	1,547	1,548	0	0	0	0	0	0	1,548	0	0	0	0	11/01/2035	
31408H-5M-1	FMAA POOL 852361		03/01/2016	PAYDOWN	175	175	174	175	0	0	0	0	0	0	175	0	0	0	0	01/01/2036	
3140E0-80-3	FMAA POOL A29078		03/01/2016	VARIOUS	614	614	640	613	0	0	35	0	35	0	614	0	0	0	(342)	08/01/2045	
3140E0-J6-3	FMAA POOL A27484		03/01/2016	PAYDOWN	8,199	8,199	8,597	8,552	0	0	(353)	0	(353)	0	8,199	0	0	0	0	08/01/2045	
3140E6-1A-4	FMAA POOL BA2504		03/01/2016	PAYDOWN	2,620	2,620	2,732	2,730	0	0	(110)	0	(110)	0	2,620	0	0	0	0	10/01/2045	

E05.4

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.3140E8-K0-0	FNMA POOL BA3902		03/01/2016	PAYDOWN		1,914	1,914	1,983	0		(69)	0	(69)	0	1,914	0	0	0	0	12/01/2045	
.31410M-TC-4	FNMA POOL 891647		03/01/2016	PAYDOWN		296	296	294	296	0	0	0	0	0	296	0	0	0	0	06/01/2036	
.31411J-PF-7	FNMA POOL 909522		03/01/2016	PAYDOWN		18,437	18,437	18,572	18,443	0	(7)	0	(7)	0	18,437	0	0	0	0	02/01/2037	
.31411Y-AC-7	FNMA POOL 918103		03/01/2016	PAYDOWN		12,463	12,463	12,572	12,469	0	(6)	0	(6)	0	12,463	0	0	0	0	05/01/2037	
.314120-HP-7	FNMA POOL 931838		03/01/2016	PAYDOWN		10,097	10,097	10,579	10,190	0	(93)	0	(93)	0	10,097	0	0	0	0	08/01/2039	
.314120-IU-7	FNMA POOL 932323		03/01/2016	PAYDOWN		3,323	3,323	3,536	3,378	0	(55)	0	(55)	0	3,323	0	0	0	0	12/01/2039	
.314122-YF-5	FNMA POOL 932324		03/01/2016	PAYDOWN		17,866	17,866	19,032	18,174	0	(288)	0	(288)	0	17,866	0	0	0	0	12/01/2039	
.3141Z-GL-6	FNMA POOL 934101		03/01/2016	PAYDOWN		194	194	197	195	0	0	0	0	0	194	0	0	0	0	07/01/2038	
.3141ZP-3Z-9	FNMA POOL 955616		03/01/2016	PAYDOWN		50,256	50,256	53,978	50,381	0	(355)	0	(355)	0	50,256	0	0	0	0	04/01/2034	
.3141JL-SH-0	FNMA POOL AA1747		03/01/2016	PAYDOWN		1,582	1,582	1,658	1,582	0	(3)	0	(3)	0	1,582	0	0	0	0	01/01/2039	
.31416P-VF-1	FNMA POOL AA6013		03/01/2016	PAYDOWN		20,363	20,363	21,213	20,460	0	(97)	0	(97)	0	20,363	0	0	0	0	06/01/2039	
.31416T-5F-2	FNMA POOL AA8945		03/01/2016	PAYDOWN		39,309	39,309	42,070	40,197	0	(888)	0	(888)	0	39,309	0	0	0	0	08/01/2039	
.31416T-EH-7	FNMA POOL AA9139		03/01/2016	PAYDOWN		3,942	3,942	4,106	3,987	0	(25)	0	(25)	0	3,942	0	0	0	0	08/01/2039	
.31418N-NA-0	FNMA POOL AB1310		03/01/2016	PAYDOWN		673	673	721	696	0	(23)	0	(23)	0	673	0	0	0	0	07/01/2040	
.31418N-RK-0	FNMA POOL AB1389		03/04/2016	VARIOUS		836,044	771,496	838,369	819,862	0	(5,008)	0	(5,008)	0	814,853	0	21,191	21,191	9,038	08/01/2040	
.31417B-RE-4	FNMA POOL AB5320		03/01/2016	PAYDOWN		23,919	23,919	24,920	24,345	0	(427)	0	(427)	0	23,919	0	0	0	0	06/01/2027	
.31417C-SI-5	FNMA POOL AB6211		03/01/2016	PAYDOWN		1,834	1,834	1,927	1,913	0	(78)	0	(78)	0	1,834	0	0	0	0	08/01/2042	
.31417D-C3-5	FNMA POOL AB6389		03/01/2016	PAYDOWN		9,414	9,414	9,870	9,711	0	(287)	0	(287)	0	9,414	0	0	0	0	10/01/2042	
.31417E-HH-7	FNMA POOL AB7431		03/01/2016	PAYDOWN		6,337	6,337	6,608	6,527	0	(189)	0	(189)	0	6,337	0	0	0	0	12/01/2042	
.31417D-Z7-4	FNMA POOL AB9765		03/01/2016	PAYDOWN		19,433	19,433	19,108	19,156	0	277	0	277	0	19,433	0	0	0	0	06/01/2043	
.31417H-NH-4	FNMA POOL AC2999		03/01/2016	PAYDOWN		14,497	14,497	15,103	14,593	0	(95)	0	(95)	0	14,497	0	0	0	0	09/01/2039	
.31418A-YI-0	FNMA POOL MA1625		03/01/2016	PAYDOWN		25,867	25,867	27,021	26,351	0	(484)	0	(484)	0	25,867	0	0	0	0	10/01/2023	
.31418A-ZZ-7	FNMA POOL MA1690		03/01/2016	PAYDOWN		36,235	36,235	36,235	36,874	0	(638)	0	(638)	0	36,235	0	0	0	0	11/01/2023	
.31418H-EZ-9	FNMA POOL AD1051		03/01/2016	PAYDOWN		352	352	369	355	0	(13)	0	(13)	0	352	0	0	0	0	02/01/2040	
.31418Q-B5-1	FNMA POOL AD2759		03/01/2016	PAYDOWN		1,913	1,914	2,005	1,937	0	(24)	0	(24)	0	1,913	0	0	0	0	08/01/2040	
.31418P-JF-3	FNMA POOL AD3671		03/01/2016	PAYDOWN		390	390	409	392	0	(12)	0	(12)	0	390	0	0	0	0	07/01/2040	
.31418T-C9-8	FNMA POOL AD5494		03/01/2016	PAYDOWN		17,644	17,644	18,554	17,965	0	(321)	0	(321)	0	17,644	0	0	0	0	11/01/2040	
.31418U-EE-0	FNMA POOL AD6432		03/01/2016	PAYDOWN		3,714	3,714	3,892	3,739	0	(25)	0	(25)	0	3,714	0	0	0	0	06/01/2040	
.31418U-VV-3	FNMA POOL AD6927		03/01/2016	PAYDOWN		25,511	25,511	26,576	25,658	0	(147)	0	(147)	0	25,511	0	0	0	0	06/01/2040	
.31418U-WW-0	FNMA POOL AD6990		03/01/2016	PAYDOWN		806	806	845	811	0	(15)	0	(15)	0	806	0	0	0	0	07/01/2040	
.31418V-39-8	FNMA POOL AD7903		03/01/2016	PAYDOWN		22,491	22,491	23,430	22,668	0	(177)	0	(177)	0	22,491	0	0	0	0	07/01/2040	
.31418X-KZ-0	FNMA POOL AD9311		03/01/2016	PAYDOWN		3,190	3,190	3,395	3,241	0	(50)	0	(50)	0	3,190	0	0	0	0	08/01/2040	
.31418X-NA-2	FNMA POOL AD9394		03/01/2016	PAYDOWN		2,304	2,304	2,470	2,362	0	(58)	0	(58)	0	2,304	0	0	0	0	09/01/2040	
.31418X-K3-7	FNMA POOL AD9697		03/01/2016	PAYDOWN		4,046	4,046	4,240	4,067	0	(21)	0	(21)	0	4,046	0	0	0	0	02/01/2040	
.31419A-DT-1	FNMA POOL AD0113		03/01/2016	PAYDOWN		17,283	17,283	17,542	17,358	0	(78)	0	(78)	0	17,283	0	0	0	0	07/01/2040	
.31419B-BT-1	FNMA POOL AD2949		03/01/2016	PAYDOWN		62,985	62,985	67,187	65,321	0	(2,327)	0	(2,327)	0	62,985	0	0	0	0	02/01/2041	
.31419D-VY-2	FNMA POOL AD3394		03/01/2016	PAYDOWN		22,990	22,990	24,182	23,284	0	(275)	0	(275)	0	22,990	0	0	0	0	06/01/2025	
.31419D-YG-8	FNMA POOL AD3418		03/01/2016	PAYDOWN		3,321	3,321	3,585	3,498	0	(176)	0	(176)	0	3,321	0	0	0	0	09/01/2040	
.31419F-HD-4	FNMA POOL AD4887		03/01/2016	PAYDOWN		44,100	44,100	45,441	44,313	0	(213)	0	(213)	0	44,100	0	0	0	0	10/01/2040	
.31419U-SI-1	FNMA POOL AE7731		03/01/2016	PAYDOWN		61,754	61,754	66,625	64,444	0	(2,690)	0	(2,690)	0	61,754	0	0	0	0	11/01/2040	
.31419K-BM-4	FNMA POOL AE8152		03/01/2016	PAYDOWN		585	585	613	598	0	(14)	0	(14)	0	585	0	0	0	0	07/01/2039	
.31419K-00-5	FNMA POOL AE8210		03/01/2016	PAYDOWN		37,584	37,584	36,938	37,327	0	256	0	256	0	37,584	0	0	0	0	11/01/2040	
.31419M-CB-5	FNMA POOL AE9965		03/01/2016	PAYDOWN		54,637	54,637	56,643	55,748	0	(1,111)	0	(1,111)	0	54,637	0	0	0	0	06/01/2041	
.65262-00-8	NORTH CAROLINA STATE EDUCATION ASSISTANCE		01/28/2016	PAYDOWN		137,124	137,124	134,610	136,007	0	1,117	0	1,117	0	137,124	0	0	0	0	07/25/2025	IFE
.652636-PD-3	NORTH TEXAS HIGHER EDUCATION AUTHORITY		01/01/2016	CALL	100	21,423	21,423	21,423	21,423	0	0	0	0	0	21,423	0	0	0	0	04/01/2040	IFE
3199999	Subtotal - Bonds - U.S. Special Revenues					6,566,933	6,614,465	6,614,947	6,330,994	0	(65,773)	0	(65,773)	0	6,361,724	0	185,215	185,215	54,762	XXXX	XXXX
.00164-AB-9	ARC NETWORKS INC		02/19/2016	CITIGROUP GBL MKT'S		77,390	73,000	79,910	76,650	464	(32)	0	112	0	76,762	0	818	818	3,442	07/15/2021	SFE
.00169D-AB-5	ARC MEDICAL GROUP HOLDINGS		03/31/2016	NON-BROKER TRADE		1,000	1,000	996	996	32	0	0	32	0	2	0	2	2	11	04/29/2022	IFE
.002411-AB-0	AUDIO VISUAL SERVICES CO		03/31/2016	NON-BROKER TRADE		288	288	287	276	11	0	0	11	0	1	0	1	1	0	03/24/2021	IFE
.00287Y-AP-4	ABBVIE INC		01/21/2016	JEFFERIES & CO (BOND)		278,589	269,000	279,448	279,488	0	5	0	5	0	279,493	0	(904)	(904)	1,991	11/08/2022	SFE
.00404D-AD-5	ACADIA HEALTHCARE CO INC		03/31/2016	NON-BROKER TRADE		184	184	183	183	0	0	0	0	0	183	0	1	1	0	02/11/2022	SFE
.00404D-AE-3	ACADIA HEALTHCARE CO INC		03/31/2016	NON-BROKER TRADE		350	350	348	348	0	0	0	0	0	348	0	2	2	1	02/16/2023	SFE
.00404E-AS-6	ACE INA HOLDINGS INC		01/12/2016	WELLS FARGO SECURITI		688,295	685,000	684,884	684,891	0	0	0	0	0	684,891	0	3,403	3,403	7,193	03/15/2025	IFE
.00507Y-AE-9	ACTIVISION BLIZZARD INC		02/03/2016	JEFFERIES & CO INC.		40,755	38,000	40,430	40,430	0	(25)										

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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)
.01310T-AH-2	ALBERTSON'S LLC		03/31/2016	NON-BROKER TRADE	700	700	700	692	692	0	0	0	0	0	692	0	8	8	0	08/25/2021	9FE
.01310T-AK-5	ALBERTSON'S LLC		03/31/2016	NON-BROKER TRADE	200	200	198	198	0	0	0	0	0	0	198	0	2	2	0	12/21/2022	9FE
.01449H-AK-5	ALERE INC		03/31/2016	NON-BROKER TRADE	93	93	93	92	92	1	0	0	1	0	93	0	0	0	0	06/16/2022	4FE
.01881U-AK-9	ALLIANT HOLDINGS 1 LLC		03/31/2016	NON-BROKER TRADE	150	150	150	146	146	4	0	0	4	0	150	0	0	0	0	08/14/2022	4FE
.01973J-AH-2	ALLISON TRANSMISSION INC		03/31/2016	NON-BROKER TRADE	599	599	604	595	595	5	0	0	5	0	599	0	0	0	0	08/23/2019	9FE
.02376T-AK-2	AMERICAN AIRLINES 2013-2 CLASS B PASS TH		01/15/2016	SINKING PAYMENT		7,649	7,627	7,789	7,789	(140)	0	0	(140)	0	7,649	0	0	0	214	07/15/2020	9FE
.02369P-AH-2	AMERICAN AIRLINES & MANUFACTURING INC		03/31/2016	VARIOUS	230,391	223,000	231,157	226,605	226,605	1,642	(909)	0	1,133	0	227,738	0	2,653	2,653	7,707	03/15/2021	9FE
.02322Z-AK-3	AMERICAN PENAL HOLDINGS		03/31/2016	NON-BROKER TRADE	338	338	338	331	331	4	0	0	4	0	335	0	2	2	0	09/20/2019	4FE
.032177-AE-7	ANSTED INDUSTRIES INC		01/11/2016	CANTOR FITZGERALD &	13,965	14,000	14,000	14,000	14,000	0	0	0	0	0	14,000	0	(35)	(35)	231	03/15/2022	9FE
.03232H-AK-8	ANSURG CORP		03/31/2016	NON-BROKER TRADE	325	325	324	322	322	3	0	0	3	0	325	0	1	1	0	07/16/2021	9FE
.03251J-BJ-5	ANDARAK PETROLEUM CORP		02/22/2016	MERRILL LYNCH PIERCE	352,820	460,000	460,423	460,405	460,405	0	(16)	0	(16)	0	460,389	0	(107,579)	(107,579)	9,698	07/15/2024	2FE
.03280H-AF-4	ANCESTRY.COM INC		03/31/2016	NON-BROKER TRADE	540	540	535	535	535	0	0	0	0	0	535	0	5	5	0	08/29/2022	4FE
.03852Z-AH-1	ANAMARK SERVICES INC		03/09/2016	MORGAN STANLEY & CO	13,682	13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	683	683	161	01/15/2024	4FE
.03852Z-AT-3	ANAMARK SERVICES INC		03/31/2016	NON-BROKER TRADE	3,670	3,670	3,661	3,659	3,659	5	0	0	5	0	3,664	0	6	6	30	09/07/2019	9FE
.03852Z-AU-0	ANAMARK SERVICES INC		03/31/2016	NON-BROKER TRADE	679	679	674	674	674	0	0	0	0	0	674	0	4	4	4	02/24/2021	9FE
.03869M-AH-7	ARADIG HOLDINGS USA INC		03/31/2016	NON-BROKER TRADE	267	267	266	262	262	5	0	0	5	0	266	0	0	0	0	12/17/2019	9FE
.04649H-AK-5	ASURION LLC		03/11/2016	NON-BROKER TRADE	540	540	540	535	535	0	0	0	0	0	540	0	0	0	0	08/24/2019	4FE
.04649H-AH-3	ASURION LLC		03/22/2016	NON-BROKER TRADE	58,143	59,920	59,139	54,352	54,352	4,733	138	0	4,871	0	59,423	0	(1,260)	(1,260)	651	07/08/2020	4FE
.04649H-AH-0	ASURION LLC		03/31/2016	NON-BROKER TRADE	1,261	1,261	1,255	1,150	1,150	105	0	0	105	0	1,255	0	5	5	0	08/04/2022	4FE
.04822Z-AK-5	ATLANTIC AVIATION FBO INC		03/31/2016	NON-BROKER TRADE	293	293	293	290	290	3	0	0	3	0	293	0	0	0	0	05/31/2020	9FE
.05070G-AE-8	AUDATEX NORTH AMERICA INC		03/03/2016	NON-BROKER TRADE	81,000	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	1,000	1,000	1,040	06/15/2021	2FE
.05070G-AK-3	AUDATEX NORTH AMERICA INC		03/03/2016	NON-BROKER TRADE	33,412	33,000	32,935	32,939	32,939	0	1	0	1	0	32,940	0	472	472	685	11/01/2023	9FE
.05333Z-AH-4	AUTOZONE INC		01/26/2016	STIEBEL NICOLAUS	519,254	600,000	579,918	584,612	584,612	0	164	0	164	0	584,776	0	34,478	34,478	6,413	04/15/2022	2FE
.05480H-AK-7	AXIALL HOLDCO INC		03/31/2016	NON-BROKER TRADE	133	133	132	132	132	1	0	0	1	0	133	0	1	1	0	02/27/2022	9FE
.05490J-AA-2	BBOHS TRUST 2015-SLP		02/15/2016	PAYDOWN	28,140	28,140	28,105	28,105	28,105	0	35	0	35	0	28,140	0	0	0	48	02/15/2028	9FE
.05579H-AK-2	BMC SOFTWARE FINANCE INC		03/31/2016	NON-BROKER TRADE	637	637	646	637	637	190	0	0	190	0	637	0	0	0	0	09/10/2020	4FE
.06031G-EU-9	BANK OF AMERICA CORP		02/29/2016	MITSUBISHI UFJ SECUR	479,755	480,000	467,194	470,195	470,195	0	210	0	210	0	470,405	0	9,350	9,350	10,208	01/11/2023	2FE
.07014Q-AK-6	BASS PRO GROUP LLC		03/31/2016	NON-BROKER TRADE	183	183	183	176	176	7	0	0	7	0	183	0	0	0	3	06/05/2020	4FE
.07368B-AK-7	BEACON ROOFING SUPPLY INC		03/31/2016	NON-BROKER TRADE	153	153	153	152	152	1	0	0	1	0	153	0	1	1	0	10/01/2022	4FE
.07387A-EK-6	BEAR STEARNS ARM TRUST 2005-9		03/01/2016	PAYDOWN	4,271	4,271	3,649	4,085	4,085	0	186	0	186	0	4,271	0	0	0	19	10/01/2035	9FHL
.07394S-AE-7	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT		03/01/2016	PAYDOWN	7,792	7,792	7,029	7,359	7,359	0	432	0	432	0	7,792	0	0	0	75	09/01/2042	9FHL
.085790-AK-6	BERRY PLASTICS CORP		03/14/2016	JP MORGAN CHASE BANK	28,555	27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	1,555	1,555	747	10/15/2022	4FE
.08579J-AJ-1	BERRY PLASTICS GROUP INC		03/31/2016	NON-BROKER TRADE	135	135	134	132	132	2	0	0	2	0	134	0	1	1	0	02/08/2020	9FE
.08579J-AK-6	BERRY PLASTICS GROUP INC		02/05/2016	NON-BROKER TRADE	8,254	8,254	8,213	8,171	8,171	43	1	0	44	0	8,215	0	39	39	2	10/01/2022	9FE
.09179F-AH-3	BJ'S WHOLESALE CLUB INC		03/31/2016	NON-BROKER TRADE	702	702	696	671	671	29	0	0	29	0	700	0	2	2	0	09/26/2019	4FE
.09214H-AK-4	BLACK KNIGHT INFOSERV LLC		03/31/2016	NON-BROKER TRADE	80	80	80	80	80	0	0	0	0	0	80	0	0	0	1	06/27/2022	9FE
.09304Q-AK-1	BLUE COAT SYSTEMS INC		01/29/2016	NON-BROKER TRADE	203	203	203	196	196	83	0	0	83	0	203	0	0	0	3	05/26/2022	4FE
.10330L-AK-2	BOYD GAMING CORP		03/31/2016	NON-BROKER TRADE	1,333	1,333	1,339	1,325	1,325	9	0	0	9	0	1,333	0	0	0	0	12/09/2020	9FE
.10524K-AK-3	BRAND ENERGY & INFRASTRUCTU		01/29/2016	NON-BROKER TRADE	0	0	0	0	0	0	0	0	0	0	0	0	(20)	(20)	894	11/28/2020	4FE
.10801J-AF-4	BRIDGMAN GROUP LTD		03/31/2016	NON-BROKER TRADE	13,199	13,565	13,498	13,111	13,111	406	1	0	407	0	13,517	0	(319)	(319)	0	12/18/2020	4FE
.11120V-AK-9	BRIDGMAN OPERATING PARTNERSHIP LP		02/17/2016	NON-BROKER TRADE	130,980	140,000	138,912	138,966	138,966	0	20	0	20	0	138,965	0	(8,006)	(8,006)	2,893	06/15/2022	2FE
.12189P-AK-7	BURLINGTON NORTHERN AND SANTA FE RAILWAY		01/15/2016	SINKING PAYMENT	5,706	5,706	6,382	5,706	5,706	0	0	0	0	0	5,706	0	0	0	235	01/15/2021	9FE
.12508F-AA-6	COJ COMMERCIAL MORTGAGE TRUST 2014-BXCH		03/15/2016	PAYDOWN	70,863	70,863	70,863	70,863	70,863	0	0	0	0	0	70,863	0	0	0	291	12/15/2027	9FHL
.12527J-AA-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2010		03/12/2016	PAYDOWN	9,905	9,905	10,516	10,316	10,316	0	(411)	0	(411)	0	9,905	0	0	0	83	06/12/2050	9FE
.12543K-AK-8	CMS COMMUNITY HEALTH SYS IN		03/31/2016	NON-BROKER TRADE	180	180	180	177	177	3	0	0	3	0	180	0	0	0	0	12/31/2018	9FE
.12552Z-AK-9	COHN 2014-CORE19 MORTGAGE TRUST		03/01/2016	PAYDOWN	47,794	47,794	47,794	47,793	47,793	0	1	0	1	0	47,794	0	0	0	117	08/01/2047	9FHL
.12625L-AK-3	CRS INTERNATIONAL INC		03/31/2016	NON-BROKER TRADE	670	670	628	628	628	44	0	0	44	0	670	0	0	0	0	09/30/2020	4FE
.12629L-AE-2	COHN 2013-CORE11 MORTGAGE TRUST		03/17/2016	JP MORGAN SECURITIES	563,869	510,000	533,906	530,187	530,187	0	(387)	0	(387)	0	529,790	0	34,079	34,079	6,696	10/01/2046	9FHL
.12630L-AK-8	CSC HOLDINGS LLC		03/31/2016	NON-BROKER TRADE	169	169	168	168	168	0	0	0	0	0	168	0	1	1	0	04/17/2020	9FE
.12651C-AK-6	CRA INC		01/29/2016	NON-BROKER TRADE	0	0	0	0	0	0	(23)	0	(23)	0	0	0	23	23	(136)	10/29/2022	2FE
.12665D-BK-8	CVS PASS-THROUGH TRUST		03/10/2016	SINKING PAYMENT	7,176	7,176	9,158	9,079	9,079	0	(1,904)	0	(1,904)	0	7,176	0	0	0	90	01/10/2032	2FE
.12720V-AB-1	CACTUS WELHEAD LLC		02/22/2016	NON-BROKER TRADE	8,963	26,333	25,808	18,697	18,697	7,230	33	0	7,263	0	25,939	0	(16,966)	(16,966)	466	07/31/2020	4FE
.13194H-BA-0	CALPINE CORP		03/31/201																		

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
14068P-AQ-9	CAPSULE HOLDINGS US INC		03/31/2016	NON-BROKER TRADE		478	478	478	468	10	0	0	10	0	478	0	0	0	0	08/01/2018	AFE
14880B-AE-1	CAATALANT PHARMA SOLUTION		03/31/2016	NON-BROKER TRADE		461	461	463	457	5	0	0	5	0	461	0	0	0	0	05/20/2021	AFE
156700-BA-3	CENTURYLINK INC		03/23/2016	JPMORGAN SECURITIES		13,130	13,130	13,000	0	0	0	0	0	13,000	0	130	130	0	04/01/2024	SFE	
16117L-BC-2	CHARTER COMMUNICATIONS OPER		03/31/2016	NON-BROKER TRADE		296	296	294	291	4	0	0	4	0	295	0	2	2	0	07/01/2020	SFE
17121H-AD-2	CHRYSLER GROUP LLC		03/15/2016	NON-BROKER TRADE		27,087	27,087	27,058	26,970	102	2	0	104	0	27,074	0	12	12	0	05/24/2017	SFE
17121H-AF-7	FOA US LLC		03/15/2016	NON-BROKER TRADE		97,770	97,770	97,316	96,743	725	20	0	745	0	97,489	0	281	281	0	12/31/2018	SFE
17875L-AH-2	CITYCENTER HOLDINGS LLC		03/31/2016	NON-BROKER TRADE		53,331	53,331	53,796	52,878	453	0	0	453	0	53,331	0	0	0	0	10/16/2020	AFE
18074P-AE-1	COBALT OMS COMMERCIAL MORTGAGE TRUST 20		03/01/2016	PAYDOWN		44,637	44,637	47,239	46,415	0	0	(1,778)	0	0	44,637	0	0	0	0	08/01/2048	IFM
18075D-AE-1	COBALT OMS COMMERCIAL MORTGAGE TRUST 20		03/01/2016	PAYDOWN		710	710	738	0	0	0	(28)	0	0	709	0	0	0	0	05/01/2048	IFM
20173D-AE-1	COMMERCIAL MORTGAGE TRUST 2007-09B		03/01/2016	PAYDOWN		1,150	1,150	1,301	1,258	0	0	(107)	0	0	1,150	0	0	0	0	09/10/2039	IFM
20337Z-NH-7	COMSCOFE INC		03/30/2016	JEFFERIES & CO INC		48,292	47,000	47,000	47,000	0	0	0	0	47,000	0	1,292	1,292	0	06/15/2020	SFE	
20337Z-NH-1	COMSCOFE INC		03/31/2016	NON-BROKER TRADE		417	417	416	413	2	0	0	2	0	416	0	1	1	0	12/29/2022	SFE
20341U-AC-3	COMMUNICATIONS SALES & LEAS		03/31/2016	NON-BROKER TRADE		449	449	440	413	27	0	0	27	0	441	0	7	7	0	10/24/2022	SFE
20451X-AD-1	USI INC		03/31/2016	NON-BROKER TRADE		215	215	217	208	7	0	0	7	0	215	0	0	0	0	12/27/2019	AFE
210805-CB-1	CONTINENTAL AIRLINES 1998-1 CLASS A PMS		03/15/2016	SINKING PAYMENT		8,390	8,390	8,390	8,390	0	0	0	0	0	8,390	0	0	0	0	09/15/2017	SFE
21244H-AB-7	CONVIATES INC		03/31/2016	NON-BROKER TRADE		1,229	1,229	1,226	1,205	22	1	0	23	0	1,227	0	2	2	0	12/22/2016	AFE
22194J-AK-5	COTY BEVERAGES INC		03/30/2016	JEFFERIES & CO INC		188,397	179,000	178,938	179,204	6	0	0	6	0	179,999	0	9,488	9,488	0	01/01/2020	AFE
22336P-AC-0	CROSBY US ACQUISITION CORP		03/31/2016	NON-BROKER TRADE		99,216	121,065	121,152	94,451	26,638	0	0	26,638	0	121,065	0	(21,849)	(21,849)	0	11/22/2020	AFE
22822Z-AT-3	CROWN CASTLE OPERATING CO		01/21/2016	NON-BROKER TRADE		271,258	271,258	271,839	271,774	0	0	(16)	0	0	271,768	0	(510)	(510)	0	01/31/2021	SFE
23108K-AQ-3	CUMULUS MEDIA HOLDINGS		03/24/2016	NON-BROKER TRADE		154,341	227,471	170,832	171,351	0	9,986	0	9,986	0	181,346	0	(27,006)	(27,006)	0	12/23/2020	SFE
23305J-AB-7	DEUBS 2011-LC2 MORTGAGE TRUST		03/01/2016	PAYDOWN		112,737	112,737	113,363	113,156	0	0	(419)	0	0	112,737	0	0	0	0	07/01/2044	IFM
23340D-AH-5	DTZ US BORROWER LLC		02/29/2016	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/04/2021	AFE
23340R-AB-7	D.D. FINANCE LLC		01/04/2016	NON-BROKER TRADE		217	217	216	210	5	0	0	5	0	216	0	1	1	0	06/07/2020	AFE
23728P-AH-8	DARLING INTERNATIONAL INC		03/31/2016	NON-BROKER TRADE		367	367	366	359	7	0	0	7	0	366	0	1	1	0	01/07/2021	SFE
238181-AC-2	DAVITA HEALTHCARE PARTNE		03/31/2016	NON-BROKER TRADE		750	750	746	746	0	0	0	0	0	747	0	3	3	0	06/24/2021	SFE
24702H-AD-2	DELL INTERNATIONAL LLC		01/29/2016	NON-BROKER TRADE		10,130	10,130	10,128	10,126	0	0	0	0	0	10,128	0	4	4	0	10/29/2018	SFE
24702H-AE-0	DELL INTERNATIONAL LLC		01/29/2016	NON-BROKER TRADE		1,170	1,170	1,168	1,167	0	0	0	0	0	1,167	0	3	3	0	04/29/2020	SFE
25674D-AE-3	FAMILY TREE ESCROW LLC		01/28/2016	NON-BROKER TRADE		40,170	39,381	39,381	39,984	2	0	0	2	0	39,984	0	172	172	0	07/08/2022	SFE
26817H-AC-4	DNEYG INC		03/31/2016	NON-BROKER TRADE		926	926	928	892	34	0	0	34	0	926	0	0	0	0	04/23/2020	SFE
26908E-AD-5	ESH HOSPITALITY INC		03/18/2016	NON-BROKER TRADE		84,695	84,695	85,195	84,717	36	(69)	0	(33)	0	84,684	0	10	10	0	10/12/2049/2019	AFE
281380-AA-3	EDSOUTH INDENTURE NO 2 LLC		03/28/2016	PAYDOWN		23,333	23,333	23,395	23,369	0	0	(36)	0	0	23,333	0	0	0	0	09/25/2040	AFE
29101Q-AD-1	ENVISSION HEALTHCARE CORP		03/31/2016	NON-BROKER TRADE		410	410	412	406	4	0	0	4	0	411	0	(1)	(1)	0	05/25/2018	AFE
29101Q-AE-9	ENVISSION HEALTHCARE CORP		03/31/2016	NON-BROKER TRADE		667	667	660	660	0	0	0	0	0	660	0	6	6	0	10/28/2022	AFE
29444J-AH-8	EXUNIX INC		03/30/2016	MERRILL LYNCH PIERCE		202,070	202,000	202,000	202,000	0	0	0	0	0	202,000	0	7,070	7,070	0	04/01/2023	SFE
30229P-AB-0	FTS INTERNATIONAL INC		01/29/2016	BARCLAYS CAP/FINED I		14,910	90,000	16,941	16,800	0	98	0	98	0	16,898	0	(1,988)	(1,988)	0	06/01/2022	SFE
30706F-AA-3	DOLLAR TREE INC		03/09/2016	STATE ST BK & TR CO/		13,829	13,000	13,000	13,000	0	0	0	0	0	13,000	0	829	829	0	03/01/2023	SFE
33007J-EL-7	FIRST DATA CORPORATION		03/29/2016	NON-BROKER TRADE		41,113	40,308	40,325	40,325	463	14	0	477	0	41,002	0	112	112	0	03/24/2018	SFE
36160E-AP-4	GOLENDER BRANDS USA INC		01/15/2016	NON-BROKER TRADE		162,736	162,736	163,103	161,381	453	0	0	456	0	162,417	0	319	319	0	07/09/2020	AFE
36163F-AC-7	EQUIPMENT MTD/INTEK LLC SERIES 2014-1		03/22/2016	PAYDOWN		500,000	499,997	499,997	500,000	0	0	0	0	0	500,000	0	0	0	0	05/22/2018	IFE
36164F-AA-9	GCP APPLIED TECHNOLOGIES INC		02/18/2016	GOLDMAN SACHS & CO.		11,632	11,000	11,000	0	0	0	0	0	0	11,000	0	633	633	0	02/01/2023	AFE
36189M-DN-9	GMAC MORTGAGE LOAN TRUST 2006-0R1		03/01/2016	PAYDOWN		18,420	19,354	11,917	16,123	0	3,231	0	3,231	0	19,354	0	(934)	(934)	0	04/01/2036	IFM
36193B-AX-5	GS MORTGAGE SECURITIES TRUST 2012-006		03/01/2016	PAYDOWN		20,346	20,346	20,651	20,351	0	0	(214)	0	0	20,346	0	0	0	0	01/01/2045	IFM
36553B-AK-5	GARDNER DENVER INC		03/31/2016	NON-BROKER TRADE		464	464	465	416	48	0	0	48	0	464	0	0	0	0	07/30/2020	AFE
36740U-AB-8	GATES GLOBAL LLC		03/31/2016	NON-BROKER TRADE		4,446	4,446	4,401	4,160	250	0	0	251	0	4,411	0	34	34	0	07/06/2021	AFE
36962Q-7H-0	GENERAL ELECTRIC CO		02/10/2016	BARCLAYS CAPITAL INC		321,272	315,000	314,808	314,844	5	0	0	5	0	314,848	0	6,423	6,423	0	01/09/2020	IFE
37861K-AF-3	GENIE PAYMENTS INC		03/31/2016	NON-BROKER TRADE		143	143	141	132	9	0	0	9	0	141	0	2	2	0	12/19/2020	AFE
38013J-AE-7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/19/2016	JPMORGAN SECURITIES		1,054,683	1,055,000	1,054,824	1,054,913	0	13	0	13	0	1,054,928	0	(245)	(245)	0	01/22/2018	IFE
383809-AF-5	GR GRACE & CO-COM		03/09/2016	STATE ST BK & TR CO/		7,428	7,000	7,000	7,000	0	0	0	0	0	7,000	0	428	428	0	10/01/2024	SFE
38723E-AB-7	GRANITE ACQUISITION INC		03/31/2016	NON-BROKER TRADE		96	96	95	85	10	0	0	10	0	95	0	1	1	0	12/17/2021	SFE
38837E-AT-1	GRAY TELEVISION INC		01/21/2016	NON-BROKER TRADE		72,972	73,300	72,931	66,190	626	6	0	632	0	72,980	0	(8)	(8)	0	06/13/2021	AFE
39153J-BQ-6	GREATAMERICA LEASING RECEIVABLES		03/15/2016	PAYDOWN		183,743	183,743	183,704	183,743	0	0	0	0	0	183,743	0	0	0	0	07/15/2017	IFE
40412Z-AH-3	HOA INC		03/31/2016	NON-BROKER TRADE		939	939	942	937	3	0	0	3	0	940	0	(1)	(1)	0	05/01/2018	IFE
40412Z-AP-8	HOA INC		03/18/2016	NON-BROKER TRADE		13,165	13,165	13,050	13,102	0	11	0	11	0	13,113	0	52	52	0	03/31/2017	SFE
40414L-AC-3	HOP INC		02/01/2016	MATURITY	</																

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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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
..42294U-AB-9	HEARTSIDE GROUP HOLDINGS		03/31/2016	NON-BROKER TRADE		117	117	116	114	2	0	0	2	0	116	0	0	0	0	06/02/2021	AFE
..43814J-AC-8	HONDA AUTO RECEIVABLES 2014-4 OWNER TRUS		02/17/2016	MERRILL LYNCH PIERCE		789,907	790,000	789,860	789,940	0	7	0	7	0	789,947	0	(40)	(40)	1,456	09/17/2018	IFE
..44701P-AV-6	HUNTSMAN INTERNATIONAL LLC		03/31/2016	NON-BROKER TRADE		667	667	669	654	15	0	0	15	0	668	0	(2)	(2)	4	09/30/2021	IFE
..44663C-AT-7	INS HEALTH INC		03/30/2016	NON-BROKER TRADE		817	817	821	796	20	0	0	20	0	817	0	0	0	0	03/17/2021	IFE
..45073C-AJ-9	IASIS HEALTHCARE LLC		03/31/2016	NON-BROKER TRADE		570	570	573	558	12	0	0	12	0	570	0	0	0	5	05/03/2018	AFE
..45252H-AF-9	IMMUCOR INC		03/31/2016	NON-BROKER TRADE		119	119	118	113	5	0	0	5	0	118	0	0	0	2	08/19/2018	AFE
..45672J-AB-6	INDES US FINANCE LLC		03/31/2016	NON-BROKER TRADE		343	343	345	334	551	0	0	551	0	344	0	(1)	(1)	0	05/04/2018	IFE
..45672J-AE-0	INDES US FINANCE LLC		03/31/2016	NON-BROKER TRADE		17	17	17	16	1	0	0	1	0	17	0	0	0	0	03/31/2022	IFE
..45730E-E-2	INFORMATICA CORP		03/31/2016	NON-BROKER TRADE		267	267	266	256	464	0	0	464	0	266	0	0	0	1	08/08/2022	AFE
..459745-QN-9	INTERNATIONAL LEASE FINANCE CORP		03/23/2016	GOLDMAN SACHS & CO.		88,897	81,000	81,000	81,000	0	0	0	0	0	81,000	0	7,898	7,898	2,961	08/15/2022	IFE
..46284F-M-9	IRON MOUNTAIN INC		02/23/2016	GOLDMAN SACHS & CO.		114,615	108,000	108,000	108,000	0	0	0	0	0	108,000	0	6,615	6,615	2,646	10/01/2020	AFE
..466112-AF-6	JBS USA LLC / JBS USA FINANCE INC		01/05/2016	MERRILL LYNCH PIERCE		144,905	146,000	157,497	144,905	7,501	(51)	0	7,450	0	152,355	0	(7,450)	(7,450)	1,088	06/01/2021	IFE
..46613B-AE-7	J CREW GROUP INC		03/17/2016	NON-BROKER TRADE		20,184	28,415	28,278	18,320	9,988	0	0	9,988	0	28,318	0	(8,134)	(8,134)	0	03/05/2021	AFE
..46629H-QJ-2	JPMORGAN CHASE & CO		03/01/2016	GOLDMAN SACHS & CO.		848,037	850,000	849,512	0	1	0	1	0	849,513	0	(1,476)	(1,476)	138	03/01/2021	IFE	
..46630U-MA-2	JPMORGAN MORTGAGE TRUST 2007-43		03/01/2016	PAYDOWN		6,329	12,333	6,936	30,383	0	1,950	0	1,950	0	12,333	0	(6,004)	(6,004)	67	05/01/2037	IFNL
..466359-MA-8	JPMORGAN CHASE COMMERCIAL MORTGAGE SECU		03/01/2016	PAYDOWN		15,970	15,970	16,130	16,069	0	0	0	(99)	0	15,970	0	0	0	76	11/01/2043	IFNL
..46638Y-AL-1	JPMORGAN CHASE COMMERCIAL MORTGAGE SECU		03/01/2016	PAYDOWN		25,978	25,978	25,978	0	0	0	0	0	0	25,978	0	0	0	34	04/01/2046	IFNL
..46644F-AZ-8	JUNBB COMMERCIAL MORTGAGE SECURITIES TRU		02/24/2016	JPMORGAN SECURITIES		517,266	500,000	514,396	514,313	0	(25)	0	(225)	0	514,088	0	3,177	3,177	4,413	05/01/2048	IFNL
..47009F-AF-4	PHARMACEUTICAL PRODUCT D		03/31/2016	NON-BROKER TRADE		400	400	398	388	10	0	0	10	0	398	0	2	2	4	08/18/2022	AFE
..47110C-AZ-4	JARDEN CORP		03/31/2016	NON-BROKER TRADE		109	109	109	109	0	0	0	0	0	109	0	0	0	0	09/30/2020	IFE
..47110C-BD-2	JARDEN CORP		03/31/2016	NON-BROKER TRADE		143	143	142	0	0	0	0	0	0	142	0	1	1	0	07/30/2022	IFE
..47579S-AQ-3	JELD-WEN INC		03/31/2016	NON-BROKER TRADE		200	200	199	196	403	0	0	403	0	199	0	1	1	0	07/01/2022	AFE
..48562H-AG-4	KAR AUCTION SERVICES INC		03/31/2016	NON-BROKER TRADE		14	14	14	14	0	0	0	0	0	14	0	0	0	0	03/11/2021	IFE
..48633U-AY-6	KENAN ADVANTAGE GROUP		01/08/2016	NON-BROKER TRADE		10,833	10,942	10,891	10,806	87	1	0	88	0	10,883	0	(60)	(60)	24	07/24/2022	IFE
..48633U-AZ-3	KENAN ADVANTAGE GROUP		01/08/2016	NON-BROKER TRADE		3,465	3,490	3,473	3,447	27	0	0	27	0	3,474	0	(19)	(19)	0	07/24/2022	IFE
..48633U-BA-7	KENAN ADVANTAGE GROUP		07/23/2015	NON-BROKER TRADE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/24/2017	IFE
..488015-AB-8	KLECKER PEABODY MORTGAGE ASSETS TRUST		03/01/2016	PAYDOWN		434	434	434	0	0	0	0	0	0	434	0	0	0	5	02/01/2017	IFE
..49460Y-AY-1	KINETIC CONCEPTS INC		03/31/2016	NON-BROKER TRADE		1,345	1,345	1,325	1,292	39	1	0	40	0	1,333	0	12	12	0	05/04/2018	IFE
..49460Y-AZ-8	KINETIC CONCEPTS INC		02/09/2016	NON-BROKER TRADE		31,292	31,292	30,860	30,627	473	24	0	497	0	31,124	0	168	168	139	11/04/2016	IFE
..49669H-AB-6	KLOECKNER PENTAPLAST OF AME		03/31/2016	NON-BROKER TRADE		70	70	69	69	1	0	0	1	0	70	0	0	0	0	04/28/2020	AFE
..50109H-AE-1	KRONOS WORLDWIDE INC		03/31/2016	NON-BROKER TRADE		94	94	94	94	0	0	0	0	0	94	0	0	0	0	02/18/2020	AFE
..50105J-AF-4	KRONOS INC/NA		01/29/2016	NON-BROKER TRADE		3,753	3,776	3,776	3,685	83	0	0	83	0	3,768	0	(15)	(15)	43	10/30/2019	AFE
..50177A-AF-6	LB COMMERCIAL MORTGAGE TRUST 2007-C3		03/11/2016	PAYDOWN		235	235	246	0	(11)	0	(11)	0	235	0	0	0	0	0	07/11/2044	IFNL
..50179A-AE-7	LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C1		03/11/2016	PAYDOWN		12,585	12,585	13,191	13,162	0	(577)	0	(577)	0	12,585	0	0	0	100	02/11/2040	IFNL
..50217K-AE-9	LTS BUYER LLC		03/31/2016	NON-BROKER TRADE		487	487	490	473	16	0	0	16	0	489	0	(2)	(2)	0	04/13/2020	AFE
..50218K-AB-4	LIVE TIME FITNESS INC		03/31/2016	NON-BROKER TRADE		217	216	216	211	5	0	0	5	0	216	0	1	1	2	06/10/2022	AFE
..50419A-AB-7	LA QUINTRA INTERMEDIATE		03/31/2016	NON-BROKER TRADE		253,705	264,051	262,316	256,790	5,855	59	0	5,914	0	262,704	0	(8,989)	(8,989)	2,380	04/14/2021	IFE
..51783D-AL-2	LAS VEGAS SANDS LLC		03/31/2016	NON-BROKER TRADE		1,259	1,259	1,252	1,254	0	0	0	0	0	1,254	0	4	4	0	12/19/2020	IFE
..52729K-AK-2	LEVEL 3 FINANCING INC		12/28/2015	NON-BROKER TRADE		0	0	0	0	274	0	0	274	0	0	0	0	0	0	01/15/2020	IFE
..53803H-AG-5	LIVE NATION ENTERTAINMENT		03/31/2016	NON-BROKER TRADE		707	707	710	704	3	0	0	3	0	707	0	0	0	0	08/16/2020	IFE
..55301H-AN-2	MGM RESORTS INTL		03/31/2016	NON-BROKER TRADE		672	672	672	662	10	0	0	10	0	672	0	0	0	6	12/20/2019	IFE
..55303B-AL-5	M/I HOMES INC		02/23/2016	NON-BROKER TRADE		111,000	111,000	111,000	109,335	1,665	0	0	1,665	0	111,000	0	0	0	1,707	01/15/2021	AFE
..55314Y-AC-4	MCA AUTO OWNER TRUST 2014-A		03/15/2016	PAYDOWN		152,891	152,891	152,872	152,894	0	0	0	0	0	152,891	0	0	0	307	12/16/2019	IFE
..55323C-AB-3	MFG HOLDCO 1 INC		01/28/2016	NON-BROKER TRADE		46,963	47,148	46,938	45,991	970	2	0	972	0	46,963	0	0	0	15	10/20/2021	IFE
..55323C-AD-9	MFG HOLDCO 1 INC		03/31/2016	NON-BROKER TRADE		124	124	128	0	0	0	0	0	0	123	0	0	0	59	10/20/2021	IFE
..55329H-AB-7	MFN ACQUISITION HOLDINGS		01/29/2016	NON-BROKER TRADE		5,064	5,064	5,059	4,921	134	0	0	134	0	5,065	0	0	0	0	03/31/2021	AFE
..554276-AL-9	MAGEWMID INC		03/31/2016	NON-BROKER TRADE		117	117	115	113	3	0	0	3	0	116	0	1	1	0	06/07/2020	AFE
..554276-AM-7	MAGEWMID INC		03/31/2016	NON-BROKER TRADE		183	183	180	178	2	0	0	2	0	180	0	3	3	0	06/07/2020	AFE
..563523-AM-6	MANITOWOC COMPANY INC		03/03/2016	NON-BROKER TRADE		34,363	34,363	34,363	32,043	2,320	0	0	2,320	0	34,363	0	0	0	175	01/03/2021	IFE
..59020U-2H-7	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		03/01/2016	PAYDOWN		13,849	13,849	9,844	12,615	0	1,234	0	1,234	0	13,849	0	0	0	41	12/01/2035	IFNL
..59020U-4S-1	MERRILL LYNCH MORTGAGE INVESTORS TRUST S		03/01/2016	PAYDOWN		8,300	8,300	6,468	7,798	0	583	0	583	0	8,300	0	0	0	36	02/01/2036	IFNL
..59108B-AJ-5	MICHELLE STORES INC		01/29/2016	NON-BROKER TRADE		668	668	671	662	7	0	0	7	0	668	0	0	0	6	01/28/2020	IFE
..59562Z-AH-5	MIDAS INTERMEDIATE HOLD		01/04/2016	NON-BROKER TRADE		23,629	23,727	23,617	23,608	21	0	0	21	0	23,629	0	0	0	0	08/18/2021	AFE
..59562Z-AJ-1	MIDAS INTERMEDIATE HOLD		01/04/2016	NON-BROKER TRADE		2,673	2,673	2,673	2,660	13	0	0									

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.80688-A0-0	ML-CFC COMMERCIAL MORTGAGE TRUST 2007-8		03/01/2016	PAYDOWN		3,971	3,971	4,282	4,287	0	(296)	0	(296)	0	3,971	0	0	0	54	08/12/2049	FINL
.81690-AE-9	MORGAN STANLEY BANK OF AMERICA MERRILL L		02/24/2016	MORGAN STANLEY & CO		720,915	690,000	710,681	709,741	0	(280)	0	(280)	0	709,462	0	11,454	11,454	6,273	07/01/2050	FINL
.81758-AA-0	MORGAN STANLEY RE-PEMIC TRUST 2009-GG10		03/01/2016	PAYDOWN		27,570	27,570	30,325	29,520	0	(1,950)	0	(1,950)	0	27,570	0	0	0	148	08/01/2045	FINL
.81763-AA-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		02/01/2016	PAYDOWN		439,828	439,828	439,820	439,776	0	52	0	52	0	439,828	0	0	0	559	12/01/2048	FINL
.81763-AA-4	MORGAN STANLEY BANK OF AMERICA MERRILL L		03/01/2016	PAYDOWN		34,021	34,021	34,020	34,020	0	0	0	0	0	34,021	0	0	0	78	04/01/2047	FINL
.82679-AB-6	MUELLER WATER PRODUCTS		03/31/2016	NON-BROKER TRADE		133	133	133	133	0	0	0	0	0	133	0	1	1	0	11/25/2021	SFE
.82857H-AT-4	NR ENERGY INC		03/31/2016	NON-BROKER TRADE		167	168	168	163	5	0	0	5	0	167	0	0	0	1	07/01/2018	SFE
.83007H-AL-8	NATIONAL FINANCIAL PARTNERS		03/31/2016	NON-BROKER TRADE		494	494	494	473	21	0	0	21	0	494	0	0	0	0	07/01/2030	AFE
.83338H-AA-3	NAVIGENT PRIVATE EDUCATION LOAN TRUST 201		03/16/2016	PAYDOWN		451,680	451,680	451,680	451,680	0	0	0	0	0	451,680	0	0	0	1,775	01/16/2035	AFE
.83348B-AD-2	NEOLUN VERSAL MEDIA LLC		02/16/2016	WELLS FARGO SECURITI		756,668	675,000	772,013	740,141	0	(1,903)	0	(1,903)	0	738,238	0	18,430	18,430	10,525	04/30/2020	AFE
.84021S-AC-3	NEUMAN MARCUS GROUP LTD LLC		01/29/2016	NON-BROKER TRADE		483	483	485	426	57	0	0	57	0	482	0	0	0	0	10/25/2020	AFE
.84072J-AB-8	NEPTUNE FINCO CORP		01/14/2016	NON-BROKER TRADE		145,121	145,121	143,000	143,032	0	38	0	38	0	143,030	0	2,071	2,071	2,039	10/09/2022	SFE
.84110L-AG-1	NETFLIX INC		03/23/2016	VARIOUS		60,775	57,000	59,580	58,568	820	(56)	0	764	0	59,332	0	1,443	1,443	1,873	03/01/2024	AFE
.84110L-AH-9	NETFLIX INC		02/08/2016	NON-BROKER TRADE		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	960	02/15/2022	AFE
.84110L-AK-2	NETFLIX INC		02/08/2016	NON-BROKER TRADE		204,126	201,000	204,340	204,154	0	(27)	0	(27)	0	204,126	0	0	0	3,707	02/15/2025	AFE
.84409Q-AA-9	NEW VALLEY GENERATION V		01/15/2016	SINK ING PAYMENT		14,664	14,664	16,777	15,360	0	(896)	0	(896)	0	14,664	0	0	0	361	01/15/2021	FINL
.85493Q-BA-9	NIELSEN FINNANCE LLC / NIELSEN FINNANCE CO		03/07/2016	MERRILL LYNCH PIERCE		49,320	49,320	49,014	49,014	0	(1)	0	(1)	0	49,013	0	1,307	1,307	964	10/01/2030	AFE
.85493Q-BB-7	NIELSEN FINNANCE LLC / NIELSEN FINNANCE CO		02/16/2016	VARIOUS		55,859	55,000	56,000	55,300	700	0	0	700	0	56,000	0	(141)	(141)	961	04/15/2022	AFE
.87053H-AB-0	NUMERICABLE US LLC		03/31/2016	NON-BROKER TRADE		44,990	46,699	46,232	44,877	1,478	9	0	1,487	0	46,365	0	(1,375)	(1,375)	0	05/21/2020	AFE
.87053H-AC-8	NUMERICABLE US LLC		03/31/2016	NON-BROKER TRADE		52,004	53,978	53,439	51,873	1,709	30	0	1,719	0	53,582	0	(1,589)	(1,589)	0	05/21/2020	AFE
.87053H-AD-6	NUMERICABLE US LLC		01/29/2016	NON-BROKER TRADE		308	308	307	293	13	0	0	13	0	303	0	4	4	(1)	07/29/2022	AFE
.87107Y-AB-8	BERLIN PACKAGING LLC		03/31/2016	NON-BROKER TRADE		153	153	152	151	1	0	0	1	0	152	0	1	1	0	10/01/2021	AFE
.88276Q-AB-2	ONEX SCHMACHER FINNANCE		03/31/2016	NON-BROKER TRADE		133	133	132	131	1	0	0	1	0	132	0	1	1	2	07/31/2022	AFE
.89073K-AP-7	OWENS-BROCKWAY		03/31/2016	NON-BROKER TRADE		667	667	665	665	0	0	0	0	0	665	0	2	2	9	09/01/2022	SFE
.89353F-AK-0	PO CORP		03/31/2016	NON-BROKER TRADE		336	336	332	332	3	0	0	3	0	336	0	0	0	3	08/07/2017	AFE
.70219E-AL-7	PARTY CITY HOLDINGS INC		03/31/2016	NON-BROKER TRADE		239	239	239	231	7	0	0	7	0	238	0	1	1	2	08/19/2022	AFE
.70757D-AA-1	PEAN NATIONAL GUM INC		03/31/2016	NON-BROKER TRADE		498	498	501	493	8	0	0	8	0	498	0	0	0	4	10/30/2030	SFE
.71601K-AF-6	PETCO ANIMAL SUPPLIES INC		01/28/2016	NON-BROKER TRADE		130,248	130,248	131,063	129,737	688	(14)	0	684	0	130,621	0	(372)	(372)	376	11/24/2017	AFE
.71677H-AF-2	PETSMART INC		01/29/2016	NON-BROKER TRADE		700	700	697	681	16	0	0	16	0	697	0	3	3	1	03/10/2022	SFE
.72348D-AS-2	PINNACLE ENTERTAINMENT INC		03/31/2016	NON-BROKER TRADE		19,184	19,184	19,268	19,106	135	(2)	0	133	0	19,239	0	(55)	(55)	67	08/13/2020	SFE
.72347H-AP-5	PINNACLE FOODS FINNANCE LLC		03/31/2016	NON-BROKER TRADE		167	167	166	0	0	0	0	0	0	166	0	1	1	0	01/13/2023	SFE
.727493-AB-4	PLANTRONICS INC		02/18/2016	MORGAN STANLEY & CO		6,650	7,000	6,965	6,965	35	0	0	35	0	7,000	0	(350)	(350)	105	05/31/2023	SFE
.729417-AH-8	PLY GEN INDUSTRIES INC		03/31/2016	NON-BROKER TRADE		9,697	9,697	9,648	9,503	19	1	0	160	0	9,663	0	34	34	0	01/30/2021	AFE
.737446-AB-0	POST HOLDINGS INC		01/15/2016	JEFFERIES & CO INC		42,867	41,000	44,177	42,743	531	(34)	0	497	0	43,240	0	(373)	(373)	1,302	02/15/2022	AFE
.737446-AJ-3	POST HOLDINGS INC		03/09/2016	STATE ST BK & TR CO		7,761	7,761	7,700	7,700	0	0	0	0	0	7,700	0	761	761	320	07/15/2025	AFE
.74112Q-AS-2	PRESTIGE BRANDS INC		03/31/2016	NON-BROKER TRADE		988	988	984	981	3	0	0	3	0	985	0	4	4	9	08/03/2021	AFE
.74879H-AP-0	QUINTILES TRANSNATIONAL		03/31/2016	NON-BROKER TRADE		100	100	100	100	0	0	0	0	0	100	0	0	0	1	05/12/2022	SFE
.74858J-AC-8	RPN SI SERIES 2007-SH2 TRUST		03/01/2016	PAYDOWN		961	1,474	785	1,234	0	241	0	241	0	1,474	0	(514)	(514)	8	04/25/2037	FINL
.76059H-AL-4	REALOGY GROUP LLC		03/31/2016	NON-BROKER TRADE		738	738	738	729	7	0	0	7	0	738	0	0	0	0	03/05/2020	SFE
.76168J-AK-2	RBS GLOBAL INC		03/31/2016	NON-BROKER TRADE		470	470	471	455	16	0	0	16	0	471	0	0	0	0	08/21/2020	AFE
.76857H-AG-0	RIVERBED TECHNOLOGY INC		03/31/2016	NON-BROKER TRADE		267	267	265	265	0	0	0	0	0	265	0	1	1	4	04/27/2022	AFE
.77114T-AA-9	ROSE ROCK MIDSTREAM LP / ROSE ROCK FINAN		01/12/2016	NON-BROKER TRADE		6,891	7,000	6,884	4,370	1,921	0	0	1,921	0	6,891	0	0	0	62	11/15/2023	AFE
.78404K-AF-2	SBA SENIOR FINNANCE 11 LLC		03/31/2016	NON-BROKER TRADE		489	489	487	478	0	0	0	0	0	488	0	1	1	0	03/24/2021	AFE
.78447Y-AA-6	SLM PRIVATE EDUCATION LOAN TRUST 2013-B		03/15/2016	PAYDOWN		45,975	45,975	45,975	45,975	0	0	0	0	0	45,975	0	0	0	69	07/15/2022	FINL
.78468D-AH-6	SSIC TECHNOLOGIES INC		03/31/2016	NON-BROKER TRADE		1,674	1,674	1,666	1,660	7	0	0	7	0	1,667	0	8	8	17	07/09/2022	SFE
.78855Q-AK-2	SABINE PASS LIQUEFACTION LLC		01/14/2016	NON-BROKER TRADE		237,000	237,000	237,000	200,351	36,439	0	0	36,439	0	237,000	0	0	0	4,925	03/01/2025	SFE
.78867A-AE-7	SAGE PRODUCTS HLDGS 111 LLC		03/15/2016	NON-BROKER TRADE		545	545	547	536	9	0	0	9	0	545	0	0	0	0	12/19/2019	AFE
.80294C-AD-4	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/12/2016	PERSHING LLC, JERSEY		499,805	500,000	499,931	499,964	0	4	0	4	0	499,964	0	(163)	(163)	1,111	02/15/2019	FINL
.80575A-AJ-0	SCIENTIFIC GAMES INTERNATIO		03/31/2016	NON-BROKER TRADE		647	647	648	590	57	0	0	57	0	647	0	0	0	0	10/18/2020	SFE
.81732L-AL-2	SEQUA CORP		03/31/2016	NON-BROKER TRADE		487	487	341	336	0	22	0	22	0	336	0	130	130	0	06/19/2017	SFE
.81760H-AB-8	SERVICEMASTER COMPANY LLC		03/31/2016	NON-BROKER TRADE		591	591	586	584	3	0	0	3	0	587	0	4	4	0	07/01/2021	AFE
.82434E-AP-7	SHERWIN-WILLIAMS CO/THE		01/20/2016	CREDIT SUISSE, NEW Y		713,895	690,000	689,598	689,555	0	(6)	0	(6)	0	689,550	0	24,345	24,345	11,572	06/01/2025	AFE
.82670M-AB-4	SIGNODE INDUSTRIAL GROUP		03/31/2016	NON-BROKER TRADE		5,531	5,531	5,518	5,324	197	0	0	197	0	5,521	0	10	10	19	05/01/2021	AFE
.83225P-AP-8	SINCLAIR TELEVISION GROUP		03/																		



STATEMENT AS OF MARCH 31, 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)
.83495-AV-4	SONIC AUTOMOTIVE INC		03/09/2016	BARCLAYS CAP/FI/IED I		50,490	46,000	51,960	50,760	154	(156)	0	(2)	0	50,758	0	(267)	(267)	2,231	07/15/2022	4FE
.84130E-AC-0	SOUTHCROSS HOLDINGS BORROME		03/31/2016	NON-BROKER TRADE		4,134	39,375	21,489	21,525	0	2,462	0	2,462	0	23,977	0	(19,843)	(19,843)	0	07/28/2021	3FE
.84762L-AT-2	SPECTRUM BRANDS INC		02/09/2016	NON-BROKER TRADE		92,000	92,000	92,000	92,000	0	0	0	0	0	92,000	0	0	0	3,806	07/15/2025	4FE
.84762L-AU-9	SPECTRUM BRANDS INC		03/16/2016	BARCLAYS CAPITAL INC		13,845	13,000	13,000	13,000	0	0	0	0	0	13,000	0	845	845	137	07/15/2025	4FE
.84762H-BB-6	SPECTRUM BRANDS INC		03/31/2016	NON-BROKER TRADE		365	365	364	363	612	0	0	612	0	364	0	1	1	0	06/23/2022	3FE
.85349E-AA-5	STANDARD INDUSTRIES INC/NU		03/14/2016	WELLS FARGO SECURITI		13,536	13,000	13,000	13,000	0	0	0	0	0	13,000	0	536	536	44	02/15/2021	3FE
.855031-AK-6	STAPLES INC		03/15/2016	VARIOUS		(28,325)	(300,000)	(296,500)	0	0	0	0	0	0	(296,500)	0	(825)	(825)	500	02/02/2022	3FE
.85700E-AG-6	STATION CASINOS LLC		03/10/2016	NON-BROKER TRADE		2,667	2,716	2,667	2,667	0	0	0	0	0	2,667	0	0	0	19	03/01/2020	4FE
.86915J-AB-9	STERGENICS-HORDON HOLDINGS		03/31/2016	NON-BROKER TRADE		600	600	599	592	17	0	0	17	0	599	0	1	1	6	05/15/2022	4FE
.86420M-AB-4	STYROLUTION US HOLDING L		03/31/2016	NON-BROKER TRADE		100	100	98	98	0	0	0	0	0	98	0	1	1	2	09/30/2019	4FE
.86686E-AC-9	SUN PRODUCTS CORP		03/31/2016	NON-BROKER TRADE		15	15	15	14	1	0	0	1	0	15	0	0	0	0	03/18/2020	4FE
.87247E-AQ-2	T1 GROUP AUTO SYSTEMS LLC		03/31/2016	NON-BROKER TRADE		300	300	298	293	6	0	0	6	0	299	0	1	1	2	06/30/2022	3FE
.87258P-AG-5	NO AMERICAN LIFTING HOLD		03/31/2016	NON-BROKER TRADE		184	184	180	132	48	0	0	48	0	181	0	3	3	0	11/27/2020	4FE
.87263V-AB-4	T-MOBILE USA INC		03/31/2016	NON-BROKER TRADE		667	667	663	663	0	0	0	0	0	664	0	3	3	0	11/09/2022	2FE
.88023V-AE-9	TEMPUR SEALY INTERNATIONAL		03/31/2016	NON-BROKER TRADE		1,132	1,132	1,132	1,131	11	0	0	11	0	1,132	0	0	0	0	03/18/2020	3FE
.88236T-CQ-6	TOYOTA MOTOR CREDIT CORP		01/21/2016	CREDIT SUISSE, NEW Y		580,750	575,000	573,585	573,672	0	33	0	33	0	573,694	0	7,066	7,066	8,631	07/13/2022	4FE
.88334D-AP-9	TRANS UNION LLC		03/31/2016	NON-BROKER TRADE		1,074	1,074	1,072	1,041	31	0	0	31	0	1,072	0	0	0	2	04/08/2021	4FE
.88364H-BB-9	TRANSIGM INC		03/31/2016	NON-BROKER TRADE		757	757	731	731	0	0	0	0	0	737	0	0	0	16	05/14/2022	4FE
.89463A-AC-8	TREEHOUSE FOODS INC		03/21/2016	JEFFERIES & CO INC		24,380	23,000	23,000	23,000	0	0	0	0	0	23,000	0	1,380	1,380	211	02/15/2024	3FE
.90131H-AA-3	21ST CENTURY FOX AMERICA INC		01/26/2016	BAIRD, ROBERT W & CO		617,724	590,000	588,016	588,381	0	34	0	34	0	588,384	0	29,330	29,330	7,736	10/01/2023	3FE
.902701-BC-2	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2		03/01/2016	PAYDOWN		43,241	43,241	43,241	43,235	0	6	0	6	0	43,241	0	0	0	6	03/01/2046	4FE
.90290P-AH-7	US PENAL CARE INC		03/31/2016	NON-BROKER TRADE		333	333	330	330	0	0	0	0	0	330	0	3	3	4	12/31/2022	4FE
.90343H-AC-0	U.S. FOODSERVICE		03/31/2016	NON-BROKER TRADE		879	879	865	867	16	0	0	16	0	882	0	(3)	(3)	0	03/31/2019	4FE
.90347B-AG-3	AXALTA COATING SYSTEMS US H		03/31/2016	NON-BROKER TRADE		504	504	506	499	5	0	0	5	0	504	0	0	0	0	02/01/2020	3FE
.90783B-AE-7	UNION PACIFIC RAILROAD CO 1998 PASS TRHD		02/23/2016	SINKING PAYMENT		10,109	10,109	11,522	10,113	0	(15)	0	(15)	0	10,109	0	0	0	339	02/23/2019	4FE
.90783B-AA-0	UNION PACIFIC RAILROAD CO 2003 PASS TRHD		01/02/2016	SINKING PAYMENT		40,732	40,732	39,962	40,493	0	239	0	239	0	40,731	0	0	0	957	01/02/2024	4FE
.91138E-BC-7	UNITED RENTALS NORTH AMERICA INC		03/10/2016	VARIOUS		53,000	53,000	53,000	52,868	133	0	0	133	0	53,000	0	(444)	(444)	1,633	07/15/2023	3FE
.91335P-AB-5	UNIVAR USA INC		03/31/2016	NON-BROKER TRADE		267	267	265	258	0	0	0	0	0	265	0	3	3	0	07/01/2022	4FE
.91490E-AS-1	UNIVISION COMMUNICATIONS INC		03/16/2016	VARIOUS		52,227	53,000	53,454	50,350	3,072	(11)	0	3,061	0	53,411	0	(1,184)	(1,184)	1,626	02/15/2025	4FE
.91490E-AU-2	UNIVISION COMMUNICATIONS		03/24/2016	NON-BROKER TRADE		35	35	34	34	0	0	0	0	0	34	0	1	1	0	03/01/2020	4FE
.91490E-AV-0	UNIVISION COMMUNICATIONS		03/24/2016	NON-BROKER TRADE		1,298	1,298	1,306	1,268	205	0	0	205	0	1,298	0	0	0	0	03/01/2020	4FE
.92210M-AH-7	VANTIV LLC		03/31/2016	NON-BROKER TRADE		1,493	1,493	1,486	1,485	3	0	0	3	0	1,488	0	6	6	14	06/13/2021	3FE
.92890P-AA-2	WFBS COMMERCIAL MORTGAGE TRUST 2013-C14		03/01/2016	PAYDOWN		31,983	31,983	31,983	31,979	0	5	0	5	0	31,983	0	0	0	46	06/01/2046	4FE
.92890P-AE-4	WFBS COMMERCIAL MORTGAGE TRUST 2013-C14		03/17/2016	JPMORGAN SECURITIES		909,150	870,000	865,377	867,291	0	48	0	48	0	867,338	0	41,812	41,812	8,951	06/01/2046	4FE
.9292L-AI-2	WNG ACQUISITION CORP		03/31/2016	NON-BROKER TRADE		500	500	502	472	29	0	0	29	0	501	0	(1)	(1)	5	07/01/2020	4FE
.9292P-AA-0	WFBS COMMERCIAL MORTGAGE TRUST 2012-C9		03/01/2016	PAYDOWN		95,948	95,948	95,948	95,948	0	0	0	0	0	95,948	0	0	0	130	11/01/2045	4FE
.93142Z-AF-5	WALGREENS BOOTS ALLIANCE INC		01/26/2016	JP MORGAN CHASE BANK		595,400	600,000	595,362	595,629	0	52	0	52	0	595,681	0	719	719	3,905	11/18/2021	2FE
.94105H-AA-2	WASTE INDUSTRIES USA INC		03/31/2016	NON-BROKER TRADE		150	150	150	150	0	0	0	0	0	150	0	0	0	0	02/27/2020	4FE
.94974E-FU-9	WELLS FARGO & CO		02/06/2016	FTN FINANCIAL SECURI		3,164,982	3,143,322	3,143,322	3,145,505	0	(219)	0	(219)	0	3,145,724	0	19,238	19,238	24,172	04/22/2019	3FE
.94974E-QL-8	WELLS FARGO & CO		01/12/2016	WELLS FARGO SECURITI		367,920	360,000	358,671	358,671	0	3	0	3	0	358,674	0	9,246	9,246	7,439	07/22/2027	4FE
.94983V-AH-2	WELLS FARGO MORTGAGE V		03/01/2016	PAYDOWN		21,185	21,189	12,281	17,888	0	3,301	0	3,301	0	21,189	0	(24)	(24)	77	07/22/2036	4FE
.9523L-AQ-3	WEST CORP		02/24/2016	NON-BROKER TRADE		3,342	3,342	3,357	3,282	80	0	0	80	0	3,342	0	0	0	27	06/30/2018	3FE
.96328D-AC-8	WHEELS SPV 2 LLC		03/20/2016	PAYDOWN		100,319	100,319	100,319	100,316	0	3	0	3	0	100,319	0	0	0	142	03/20/2023	4FE
.97248F-AD-8	WILSONART INTERNATIONAL HLD		03/31/2016	NON-BROKER TRADE		1,034	1,034	1,013	1,016	14	0	0	14	0	1,021	0	33	33	0	10/31/2019	4FE
.97381H-AH-9	WINDSTREAM SERVICES LLC		01/21/2016	NON-BROKER TRADE		63,537	63,333	65,007	63,353	1,771	4	0	1,775	0	65,129	0	(1,592)	(1,592)	260	08/08/2019	3FE
.97381H-AJ-3	WINDSTREAM SERVICES LLC		03/29/2016	NON-BROKER TRADE		138,395	138,000	143,627	138,399	7,246	(1,308)	0	5,943	0	134,843	0	1,552	1,552	4,078	11/01/2017	4FE
.97789P-AB-3	TRAVEL HEALTH ANALYTICS		03/31/2016	NON-BROKER TRADE		617	617	621	591	29	0	0	29	0	619	0	(2)	(2)	0	06/08/2019	4FE
.98619H-AD-7	TRAVEL GROUP LLC		01/13/2016	NON-BROKER TRADE		13,366	13,333	13,200	13,200	0	0	0	0	0	13,200	0	167	167	0	07/02/2019	3FE
.98919H-AG-0	ZAYO GROUP LLC		01/13/2016	NON-BROKER TRADE		13,366	13,333	13,200	13,200	0	0	0	0	0	13,200	0	166	166	0	06/06/2021	3FE
.98920U-AF-1	ZEBRA TECHNOLOGIES CORP		02/23/2016	NON-BROKER TRADE		970	970	963	964	0	0	0	0	0	964	0	6	6	12	10/27/2021	3FE
.99A87-12-1	TIBCO SOFTWARE 11/14 COV-LITE TLB		02/26/2016	NON-BROKER TRADE		52,795	60,380	57,361	54,720	3,153	73	0	3,226	0	57,945	0	(5,149)	(5,149)	449	11/25/2020	4FE
.99A87-31-1	DEALER TIRE 12/14 T		03/31/2016	NON-BROKER TRADE		50	50	49	50	0	0	0	0	0	50	0	0	0	1	12/31/2017	4FE
.99A90-12-5	HANESBRANDS 4/15 TL		03/31/2016	NON-BROKER TRADE		17	17	17	17	0	0										

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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)
..99M94-53-1	JARDEN 7/15 TLB2		03/11/2016	NON-BROKER TRADE	..56,659	..57,001	..56,574	..56,631	..0	..0	..29	..0	..29	..0	..56,659	..0	..0	..0	..302	06/28/2018	..9FE
..99M98-08-6	PINNACLE FOODS 1/16		01/27/2016	NON-BROKER TRADE	..66,332	..66,664	..66,331	..0	..0	..1	..0	..1	..0	..0	..66,332	..0	..0	..0	..0	01/06/2020	..9FE
..99M98-62-3	KEURIG 1/16 (USD) C		02/25/2016	VARIOUS	..117,747	..119,594	..117,594	..0	..0	..27	..0	..27	..0	..117,621	..0	..127	..127	..14	12/31/2019	..9FE	
..99M98-89-6	KAR AUCTION 2/16 TL		03/25/2016	NON-BROKER TRADE	..138,604	..138,993	..138,598	..0	..0	..11	..0	..11	..0	..138,604	..0	..0	..0	..0	12/31/2018	..9FE	
..G2089F-AC-7	CHESAPEAKE/MULTI PACKAGING 1/14 (USD) RD		03/31/2016	NON-BROKER TRADE	..483	..483	..486	..464	..21	..0	..0	..21	..0	..485	..0	..(2)	..(2)	..5	09/30/2020	..4FE	
..L0001U-AB-5	MONARCH 3/13 COV-L1		01/05/2016	NON-BROKER TRADE	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	23	09/20/2019	..4FE
..99M97-13-8	TEAM HEALTH 11/15 T		03/31/2016	NON-BROKER TRADE	..117	..117	..115	..116	..0	..0	..0	..0	..0	..116	..0	..1	..1	..1	11/17/2022	..9FE	
..39001L-AD-9	BURGER KING 5/15 TLB		03/31/2016	NON-BROKER TRADE	..672	..672	..666	..666	..1	..0	..0	..1	..0	..667	..0	..5	..5	..0	12/10/2021	..4FE	
..G412E-AC-0	GRIFOLS WORLDWIDE OPERAT		03/31/2016	NON-BROKER TRADE	..809	..809	..801	..801	..2	..0	..0	..2	..0	..804	..0	..6	..6	..0	02/27/2021	..9FE	
..L0001U-AC-3	MONARCH 3/13 COV-L1		02/29/2016	NON-BROKER TRADE	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	12	09/20/2019	..4FE
..D08916-AP-3	AGRIUM INC	A	03/04/2016	BARCLAYS CAPITAL INC	..243,360	..265,000	..264,616	..264,646	..0	..6	..0	..6	..6	..264,652	..0	..(21,292)	..(21,292)	..4,323	03/15/2025	..2FE	
..67001B-AO-6	NOVELIS INC	A	03/31/2016	NON-BROKER TRADE	..250	..250	..240	..248	..11	..0	..0	..11	..0	..249	..0	..1	..1	..3	06/02/2022	..9FE	
..G9413P-AR-4	VALEANT 9/13 SERIES C TLB	A	03/15/2016	NON-BROKER TRADE	..79,540	..84,393	..85,395	..81,312	..3,733	..(37)	..0	..3,696	..0	..85,009	..0	..(5,468)	..(5,468)	..0	12/11/2019	..9FE	
..G9413P-AU-7	VALEANT PHARMACEUTICALS INTERNATIONAL IN	A	03/16/2016	NON-BROKER TRADE	..105,521	..113,604	..113,036	..109,031	..4,061	..81	..0	..81	..0	..113,173	..0	..(7,652)	..(7,652)	..1,142	04/01/2022	..9FE	
..D0458H-AC-7	ATRIUM INNOVATIONS INC	A	03/31/2016	NON-BROKER TRADE	..150	..150	..149	..138	..11	..0	..0	..11	..0	..140	..0	..1	..1	..0	02/15/2021	..4FE	
..D0772B-AD-3	AEROP IRELAND CAPITAL LTD / AEROP GLOB	F	02/28/2016	BARCLAYS CAP/FIRED I	..80,000	..80,000	..79,842	..79,861	..0	..7	..0	..7	..0	..79,868	..0	..132	..132	..692	05/15/2019	..9FE	
..D0772B-AM-3	AEROP IRELAND CAPITAL LTD / AEROP GLOB	F	02/28/2016	GOLDMAN SACHS & CO	..163,174	..159,000	..159,000	..159,000	..0	..0	..0	..0	..0	..159,000	..0	..4,174	..4,174	..3,357	10/01/2021	..9FE	
..28359D-AA-7	ENSCO PLC	F	02/23/2016	JPMORGAN SECURITIES	..131,325	..230,000	..230,667	..230,369	..0	..(14)	..0	..(14)	..0	..230,575	..0	..(99,250)	..(99,250)	..4,678	03/15/2021	..9FE	
..28359D-AC-3	ENSCO PLC	F	02/08/2016	VARIOUS	..77,512	..135,000	..134,816	..134,836	..0	..2	..0	..2	..0	..134,837	..0	..(57,325)	..(57,325)	..2,173	10/01/2024	..9FE	
..40428D-AN-9	HBC HOLDINGS PLC	F	02/09/2016	J.P. MORGAN CHASE BANK	..698,810	..670,000	..674,622	..702,562	..0	..(545)	..0	..(545)	..0	..702,017	..0	..(3,207)	..(3,207)	..9,827	03/30/2022	..4FE	
..40428D-AP-4	HBC HOLDINGS PLC	F	03/02/2016	GOLDMAN SACHS & CO	..545,653	..560,000	..556,304	..556,861	..0	..58	..0	..58	..0	..556,919	..0	..(11,266)	..(11,266)	..11,437	03/14/2024	..4FE	
..4841P-AA-3	HUTCHISON WHARFPOA INTERNATIONAL O9 LTD	F	01/20/2016	MORGAN STANLEY & CO	..755,268	..630,000	..739,427	..695,990	..0	..(658)	..0	..(658)	..0	..695,332	..0	..89,936	..89,936	..14,593	04/09/2019	..4FE	
..4824F-AR-6	INTELSAT JACKSON HOLDINGS SA	F	03/22/2016	CITIGROUP GBL MKTS/S	..13,293	..13,000	..13,000	..0	..0	..0	..0	..0	..0	..13,000	..0	..293	..293	..3	02/15/2024	..4FE	
..46115H-AG-2	INTESA SANPAOLO SPA	F	01/15/2016	MATURITY	..1,400,000	..1,400,000	..1,399,534	..1,399,994	..0	..6	..0	..6	..0	..1,400,000	..0	..293	..293	..21,675	01/15/2016	..2FE	
..48983H-AE-0	KP GERMANY ERSTE G8H		03/31/2016	NON-BROKER TRADE	..30	..30	..30	..30	..0	..0	..0	..0	..0	..30	..0	..0	..0	..0	04/28/2020	..4FE	
..55191M-AA-2	VIRGIN MEDIA SECURED FINANCE PLC	F	03/07/2016	WELLS FARGO BANK	..3,762	..3,600	..3,600	..3,600	..0	..0	..0	..0	..0	..3,600	..0	..162	..162	..78	04/15/2021	..9FE	
..551233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE SA /	F	03/10/2016	BROWN BROS HARRISON	..6,965	..7,000	..7,000	..5,738	..263	..0	..0	..263	..0	..7,000	..0	..(35)	..(35)	..142	04/15/2020	..4FE	
..7212H-AB-2	PLAYA RESORTS HOLDING B.V.	F	03/31/2016	NON-BROKER TRADE	..47,704	..48,664	..49,121	..47,083	..0	..1,635	..(20)	..1,615	..0	..48,718	..0	..(1,014)	..(1,014)	..495	09/09/2019	..4FE	
..7946D-AM-4	SSIC EUROPEAN HOLDINGS SARL	F	03/31/2016	NON-BROKER TRADE	..561	..561	..558	..558	..2	..0	..0	..2	..0	..558	..0	..3	..3	..0	07/08/2022	..9FE	
..81726J-AE-1	SENSATA TECHNOLOGIES BV	F	03/31/2016	NON-BROKER TRADE	..199	..199	..198	..198	..0	..0	..0	..0	..0	..198	..0	..1	..1	..2	10/14/2021	..2FE	
..99M95-91-0	AMAS AVIATION 6/12	F	01/19/2016	NON-BROKER TRADE	..2,877	..2,877	..2,881	..2,865	..15	..0	..0	..15	..0	..2,879	..0	..(2)	..(2)	..27	06/26/2018	..9FE	
..99M98-42-6	SIG COMBIBLOC 1/15	F	03/31/2016	NON-BROKER TRADE	..267	..267	..265	..265	..251	..0	..0	..251	..0	..266	..0	..1	..1	..0	02/03/2022	..4FE	
..99M96-74-2	NIP 10/15 COV-LITE	F	02/23/2016	NON-BROKER TRADE	..205,208	..206,665	..205,115	..205,134	..0	..74	..0	..74	..0	..205,208	..0	..0	..0	..0	12/31/2018	..2FE	
..99M98-90-8	AVAGO 10/15 TLB	F	02/23/2016	NON-BROKER TRADE	..646,862	..653,327	..646,738	..0	..69	..0	..0	..69	..0	..646,862	..0	..0	..0	..309	12/31/2018	..2FE	
..G2867P-AB-0	AVAGO TECHNOLOGIES CAYMAN	F	02/01/2016	NON-BROKER TRADE	..288,525	..288,525	..286,460	..286,871	..0	..26	..0	..26	..0	..286,896	..0	..1,628	..1,628	..1,443	05/06/2021	..9FE	
..G6361C-AD-8	NEL CORP (NORFOLK) GRUISE 11/14	F	03/31/2016	NON-BROKER TRADE	..117	..117	..116	..116	..0	..0	..0	..0	..0	..116	..0	..0	..0	..0	11/19/2021	..9FE	
..L0178U-AD-8	ALTRICE 1/15 (USD) T	F	03/31/2016	NON-BROKER TRADE	..107	..107	..107	..107	..0	..0	..0	..0	..0	..107	..0	..0	..0	..0	01/28/2022	..4FE	
..L1300R-AB-8	MAUSER 6/14 (USD) C	F	03/31/2016	NON-BROKER TRADE	..210	..210	..209	..205	..4	..0	..0	..4	..0	..209	..0	..1	..1	..0	07/31/2021	..4FE	
..L5137L-AE-5	INTELSAT JACKSON 11	F	03/09/2016	NON-BROKER TRADE	..116,453	..128,661	..126,661	..119,513	..7,147	..0	..0	..7,147	..0	..126,661	..0	..(10,208)	..(10,208)	..0	06/30/2019	..4FE	
..L6232L-AB-3	MALLINCKRODT 3/14 COV-LITE TL	F	03/31/2016	NON-BROKER TRADE	..362	..362	..361	..350	..11	..0	..0	..11	..0	..361	..0	..1	..1	..0	03/19/2021	..9FE	
..N0309F-AF-2	AMAYA HOLDINGS BV	F	03/31/2016	NON-BROKER TRADE	..132,855	..141,764	..140,346	..132,549	..8,065	..104	..0	..104	..0	..140,718	..0	..(7,863)	..(7,863)	..1,246	08/01/2021	..4FE	
..N6945L-AN-5	NIP 12/15 COV-LITE	F	03/31/2016	NON-BROKER TRADE	..783	..783	..778	..0	..0	..0	..0	..0	..0	..778	..0	..5	..5	..0	12/07/2020	..2FE	
..O9293D-AB-3	ORION ENGINEERED CARBONS GM	F	03/31/2016	NON-BROKER TRADE	..83	..83	..82	..83	..0	..0	..0	..0	..0	..83	..0	..1	..1	..1	07/25/2021	..9FE	
..L2867F-AF-3	ENDO LUXEMBOURG FINANCE	F	03/31/2016	NON-BROKER TRADE	..600	..600	..599	..591	..7	..0	..0	..7	..0	..599	..0	..1	..1	..0	08/25/2021	..9FE	
38999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				30,210,564	30,267,945	30,388,679	28,648,990	164,416	164,416	0	174,718	0	30,313,173	0	(102,613)	(102,613)	31,653	XXXX	XXXX	
..99923-3M-4	GENERAL ELECTRIC CO		02/03/2016	NON-BROKER TRADE, 80	..1,833,875	..1,700,000	..1,816,450	..1,807,800	..0	..(5,105)	..0	..(5,105)	..0	..1,802,695	..0	..31,180	..31,180	..23,481	11/15/2067	..4FE	
48999999	Subtotal - Bonds - Hybrid Securities				1,833,875	1,700,000	1,816,450	1,807,800	0	(5,105)	0	(5,105)	0	1,802,695	0	31,180	31,180	23,481	XXXX	XXXX	
83999997	Total - Bonds - Part 4				53,272,944	52,702,310	53,298,171	51,272,661	154,120	(71,148)	0	82,972	0	52,941,699	0	331,245	331,245	459,504	XXXX	XXXX	
83999998	Total - Bonds - Part 5				XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX	XXXX
83999999	Total - Bonds				53,272,944	52,702,310	53,298,171	51,272,													

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.000957-10-0	ABM INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	258,000	7,173		8,028	7,345	.682	.0	.0	.682	.0	8,028	.0	.684	.684	.0		
.00101J-10-6	ADT CORP/THE		01/04/2016	ITG INC, NEW YORK	715,000	23,123		15,291	28,281	(8,290)	.0	.0	(8,290)	.0	15,291	.0	7,832	7,832	.0		
.001547-10-8	AK STEEL HOLDING CORP		01/04/2016	ITG INC, NEW YORK	11,921	12,027		11,921	11,921	.0	.0	.0	.0	.0	11,921	.0	106	106	.0		
.00208R-10-2	AT&T INC		01/04/2016	ITG INC, NEW YORK	1,874,000	63,985		65,567	64,484	1,083	.0	.0	1,083	.0	65,567	.0	(1,582)	(1,582)	.0		
.002535-30-0	AARON'S INC		03/17/2016	VARIOUS	8,436,000	188,607		189,739	129,772	.0	.0	.0	.0	.0	189,739	.0	(1,192)	(1,192)	145		
.004239-10-9	ACADIA REALTY TRUST		01/04/2016	ITG INC, NEW YORK	1,910,000	61,787		38,740	63,316	(24,576)	.0	.0	(24,576)	.0	38,740	.0	23,047	23,047	965		
.004446-10-0	ACETO CORP		01/04/2016	ITG INC, NEW YORK	970,000	24,444		20,098	26,171	(6,072)	.0	.0	(6,072)	.0	20,098	.0	4,345	4,345	.0		
.00494M-10-6	ACORON THERAPEUTICS INC		01/04/2016	ITG INC, NEW YORK	1,040,000	43,889		43,300	44,491	(989)	.0	.0	(989)	.0	43,300	.0	166	166	.0		
.00724F-10-1	ADDEE SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	639,000	58,340		35,985	60,028	(24,043)	.0	.0	(24,043)	.0	35,985	.0	22,355	22,355	.0		
.007800-10-5	ARROPE ROCKETDOME HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	768,000	11,704		13,210	12,027	1,183	.0	.0	1,183	.0	13,210	.0	(1,505)	(1,505)	.0		
.007873-10-0	ADVANCED ENERGY INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	1,407,000	37,751		31,165	39,720	(8,555)	.0	.0	(8,555)	.0	31,165	.0	6,586	6,586	.0		
.008171-10-0	AETNA INC		01/04/2016	ITG INC, NEW YORK	998,000	107,243		68,048	107,904	(39,856)	.0	.0	(39,856)	.0	68,048	.0	39,195	39,195	.0		
.008282-10-8	AFFILIATED MANAGERS GROUP INC		03/17/2016	INVESTMENT TECHNOLOG	911,000	141,944		145,541	145,541	.0	.0	.0	.0	145,541	.0	(3,598)	(3,598)	.0			
.00848U-10-1	AGILENT TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	1,034,000	41,815		40,988	43,232	(2,244)	.0	.0	(2,244)	.0	40,988	.0	827	827	119		
.009363-10-2	AIRGAS INC		01/04/2016	ITG INC, NEW YORK	36,000	4,977		2,267	4,980	(2,713)	.0	.0	(2,713)	.0	2,267	.0	2,710	2,710	.0		
.012349-10-8	ALBANY INTERNATIONAL CORP		01/04/2016	ITG INC, NEW YORK	247,000	8,759		4,658	9,028	(4,370)	.0	.0	(4,370)	.0	4,658	.0	4,101	4,101	42		
.013817-10-1	ALCOA INC		01/04/2016	JEFFERIES & CO INC	10,823,000	78,601		106,820	106,920	.0	.0	.0	.0	106,820	.0	(30,222)	(30,222)	.0			
.017419-10-2	ALLEGHEE TECHNOLOGIES INC COM		01/04/2016	ITG INC, NEW YORK	819,000	9,074		9,214	9,214	.0	.0	.0	.0	9,214	.0	(138)	(138)	.0			
.020409-10-8	ALMOST FAMILY INC		01/04/2016	ITG INC, NEW YORK	585,000	22,007		8,740	22,365	(13,625)	.0	.0	(13,625)	.0	8,740	.0	13,267	13,267	.0		
.023436-10-8	AMERISYS INC		01/04/2016	ITG INC, NEW YORK	446,000	16,912		4,415	17,537	(13,122)	.0	.0	(13,122)	.0	4,415	.0	12,497	12,497	.0		
.025031-10-3	AMERICAN CAPITAL LTD		03/17/2016	M RAMSEY KING SECURI	15,200,000	220,590		190,169	209,808	(19,439)	.0	.0	(19,439)	.0	190,169	.0	30,420	30,420	.0		
.026874-78-4	AMERICAN INTERNATIONAL GROUP INC		01/04/2016	ITG INC, NEW YORK	1,250,000	75,324		79,150	77,462	1,688	.0	.0	1,688	.0	79,150	.0	(3,826)	(3,826)	.0		
.029429-10-6	AMERICAN SCIENCE & ENGR INC		01/04/2016	ITG INC, NEW YORK	207,000	8,178		8,566	8,566	.0	.0	.0	.0	8,566	.0	(387)	(387)	.0			
.030371-10-8	AMERICAN VANGUARD CORP		01/04/2016	ITG INC, NEW YORK	721,000	8,770		8,198	10,101	(1,908)	.0	.0	(1,908)	.0	8,198	.0	576	576	.0		
.030506-10-0	AMERICAN WOODMARK CORP		01/04/2016	ITG INC, NEW YORK	360,000	27,709		11,483	28,793	(17,329)	.0	.0	(17,329)	.0	11,483	.0	16,245	16,245	.0		
.03071H-10-0	AMERISAFE INC		01/04/2016	ITG INC, NEW YORK	355,000	17,548		6,126	38,089	(11,944)	.0	.0	(11,944)	.0	6,126	.0	11,422	11,422	.0		
.03073E-10-5	AMERISOURCEBERNEN CORP COM		02/25/2016	INVESTMENT TECHNOLOG	1,175,000	102,563		79,444	121,859	(42,416)	.0	.0	(42,416)	.0	79,444	.0	29,119	29,119	388		
.031100-10-0	AMETEK INC		01/04/2016	ITG INC, NEW YORK	838,000	33,370		33,598	34,083	(485)	.0	.0	(485)	.0	33,598	.0	(228)	(228)	.0		
.032035-10-1	AMPHENOL CORP		01/04/2016	ITG INC, NEW YORK	356,000	18,070		7,424	18,594	(11,169)	.0	.0	(11,169)	.0	7,424	.0	10,646	10,646	50		
.032654-10-0	ANALOG DEVICES INC		01/04/2016	ITG INC, NEW YORK	996,000	53,391		41,492	54,546	(13,054)	.0	.0	(13,054)	.0	41,492	.0	11,899	11,899	.0		
.032857-20-7	ANALOGIC CORP		01/04/2016	ITG INC, NEW YORK	388,000	31,117		32,874	32,049	826	.0	.0	826	.0	32,874	.0	(1,757)	(1,757)	39		
.033752-10-3	ANTHEM INC		01/04/2016	ITG INC, NEW YORK	113,000	15,551		18,051	15,757	2,294	.0	.0	2,294	.0	18,051	.0	(2,500)	(2,500)	.0		
.037411-10-5	APACHE CORP		01/04/2016	ITG INC, NEW YORK	738,000	32,383		32,819	32,819	.0	.0	.0	.0	32,819	.0	(436)	(436)	.0			
.037804-10-5	APOLLO EDUCATION GROUP INC		02/08/2016	JEFFERIES & CO INC	32,800,000	275,646		251,576	251,576	.0	.0	.0	.0	251,576	.0	24,070	24,070	.0			
.038222-10-5	APPLIED MATERIALS INC		01/04/2016	ITG INC, NEW YORK	2,511,000	46,177		44,728	46,880	(2,157)	.0	.0	(2,157)	.0	44,728	.0	3,454	3,454	.0		
.038344-10-3	APPROCH RESOURCES INC		01/04/2016	ITG INC, NEW YORK	200,000	354		1,276	358	910	.0	.0	910	.0	1,276	.0	(824)	(824)	.0		
.038483-10-2	ARCHER-DANIELS-MIDLAND CO		01/04/2016	ITG INC, NEW YORK	399,000	14,168		18,941	14,835	4,205	.0	.0	4,205	.0	18,941	.0	(4,673)	(4,673)	.0		
.046213-10-8	ASSURANT INC		01/04/2016	ITG INC, NEW YORK	866,000	67,668		17,381	89,748	(52,966)	.0	.0	(52,966)	.0	17,381	.0	50,287	50,287	.0		
.049079-20-5	ATLANTIC TELE-NETWORK INC COM NEW		01/04/2016	ITG INC, NEW YORK	279,000	21,125		16,801	21,826	(5,225)	.0	.0	(5,225)	.0	16,801	.0	4,524	4,524	89		
.05484-10-3	AVANORAY COMMUNITIES INC		01/06/2016	INVESTMENT TECHNOLOG	1,269,000	232,480		176,090	233,661	(57,571)	.0	.0	(57,571)	.0	176,090	.0	56,391	56,391	1,586		
.05551H-10-1	AVANGRID INC		01/04/2016	ITG INC, NEW YORK	3,755,000	141,112		117,412	144,192	(26,780)	.0	.0	(26,780)	.0	117,412	.0	23,700	23,700	.0		
.056811-10-9	AVERY DENNISON CORP COM		01/04/2016	ITG INC, NEW YORK	562,000	34,338		22,762	35,215	(12,453)	.0	.0	(12,453)	.0	22,762	.0	11,576	11,576	.0		
.05508R-10-6	BAG FOODS INC		01/04/2016	ITG INC, NEW YORK	1,685,000	57,002		35,628	39,009	(23,381)	.0	.0	(23,381)	.0	35,628	.0	21,375	21,375	590		
.058486-10-6	BALL CORP		01/04/2016	ITG INC, NEW YORK	240,000	17,172		4,890	17,455	(12,765)	.0	.0	(12,765)	.0	4,890	.0	12,482	12,482	.0		
.060505-10-4	BANK OF AMERICA CORP		01/04/2016	ITG INC, NEW YORK	4,087,000	66,739		72,749	69,794	3,954	.0	.0	3,954	.0	72,749	.0	(6,009)	(6,009)	.0		
.064059-10-0	BANK OF NEW YORK MELLON CORP/THE		01/04/2016	ITG INC, NEW YORK	800,000	23,814		26,808	24,732	2,076	.0	.0	2,076	.0	26,808	.0	(2,894)	(2,894)	.0		
.066523-20-8	BANNER CORP		01/04/2016	ITG INC, NEW YORK	690,000	32,449		21,338	31,643	(10,309)	.0	.0	(10,309)	.0	21,338	.0	9,115	9,115	124		
.067806-10-9	BARNES GROUP INC		01/04/2016	ITG INC, NEW YORK	938,000	32,173		33,158	33,196	(38)	.0	.0	(38)	.0	33,158	.0	(986)	(986)	.0		
.073255-10-7	BBON BANCORP INC		01/04/2016	ITG INC, NEW YORK	5,290,000	88,312		70,621	91,094	(20,472)	.0	.0	(20,472)	.0	70,621	.0	17,691	17,691	.0		
.075887-10-9	BECTON DICKINSON AND CO		01/04/2016	ITG INC, NEW YORK	378,000	55,735		27,497	26,246	(30,749)	.0	.0	(30,749)	.0	27,497	.0	28,238	28,238	.0		
.084670-70-2	BERKSHIRE HATHAWAY INC		01/04/2016	ITG INC, NEW YORK	617,000	80,654		88,114	81,469	6,645	.0	.0	6,645	.0	88,114	.0	(8,060)	(8,060)	.0		
.08896R-10-1	BIGLARI HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	28,000	9,126		9,128	9,123	.0	.0	.0	.0	9,123	.0	3	3	.0			
.0978R-10-3	BLUE NILE INC COM		01/04/2016																		

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
103304-10-1	BOND GAMING CORP		01/04/2016	ITG INC, NEW YORK	5,200.000	99,058		48,743	103,324	(54,581)	0	0	(54,581)	0	48,743	0	50,316	50,316	0		
104674-10-6	BRADY CORP		01/04/2016	ITG INC, NEW YORK	1,394.000	31,169		32,034	32,034	0	0	0	0	0	32,034	0	(865)	(865)	0		
110122-10-8	BRISTOL-WATERS SQUIBB CO		01/04/2016	ITG INC, NEW YORK	43,806	43,806		44,010	45,057	(1,047)	0	0	(1,047)	0	44,010	0	(205)	(205)	249		
111320-10-7	BROADCOM CORP		02/01/2016	MMN-BROKER TRADE	2,008.000	71,256		71,256	104,828	(44,732)	0	0	(44,732)	0	71,256	0	0	0	0		
111621-30-6	BROADCOM COMMUNICATIONS SYS INC COM NEW		01/06/2016	NORTH SOUTH CAPITAL	19,200.000	169,926		149,324	176,256	(26,932)	0	0	(26,932)	0	149,324	0	20,602	20,602	864		
115637-20-9	BROWN-FORMAN CORP		01/04/2016	ITG INC, NEW YORK	217.000	20,944		22,476	21,944	533	0	0	533	0	22,476	0	(1,532)	(1,532)	0		
124657-20-2	CSX CORP		01/04/2016	ITG INC, NEW YORK	352.000	16,361		16,949	16,590	359	0	0	359	0	16,949	0	(2,488)	(2,488)	53		
12504-10-9	CSRE GROUP INC		01/04/2016	ITG INC, NEW YORK	762.000	25,481		11,468	26,350	(14,869)	0	0	(14,869)	0	11,468	0	14,015	14,015	0		
125509-10-9	CIGNA CORP		01/04/2016	ITG INC, NEW YORK	747.000	108,313		94,229	109,309	(15,080)	0	0	(15,080)	0	94,229	0	14,084	14,084	0		
125720-10-5	CME GROUP INC/IL		01/04/2016	ITG INC, NEW YORK	946.000	83,295		92,744	85,708	7,036	0	0	7,036	0	92,744	0	(9,459)	(9,459)	2,743		
125896-10-0	CMS ENERGY CORP		01/04/2016	ITG INC, NEW YORK	2,158.000	77,794		36,794	77,861	(41,067)	0	0	(41,067)	0	36,794	0	41,001	41,001	0		
126349-10-9	CSX SYSTEMS INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	1,696.000	59,376		37,547	61,022	(23,475)	0	0	(23,475)	0	37,547	0	21,829	21,829	0		
126507-10-4	CSRA INC		01/04/2016	ITG INC, NEW YORK	463.000	13,667		8,365	13,890	(5,525)	0	0	(5,525)	0	8,365	0	5,302	5,302	46		
126600-10-5	CVS FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	1,806.000	29,621		19,900	30,558	(10,657)	0	0	(10,657)	0	19,900	0	9,721	9,721	217		
126739-10-5	CA INC		01/04/2016	ITG INC, NEW YORK	396.000	10,746		11,850	11,024	826	0	0	826	0	11,850	0	(1,104)	(1,104)	0		
126890-10-9	CABLEVISION SYSTEMS CORP		01/04/2016	ITG INC, NEW YORK	1,170.000	37,031		24,176	37,323	(13,147)	0	0	(13,147)	0	24,176	0	12,855	12,855	0		
131391-10-4	CALLWAY GOLF CO		01/04/2016	ITG INC, NEW YORK	2,900.000	27,947		24,122	27,318	(3,196)	0	0	(3,196)	0	24,122	0	3,225	3,225	0		
133428-10-5	CAMERON INTERNATIONAL CORP		01/04/2016	ITG INC, NEW YORK	416.000	25,977		22,515	26,291	(3,716)	0	0	(3,716)	0	22,515	0	3,462	3,462	0		
134429-10-9	CAMPBELL SOUP CO		01/04/2016	ITG INC, NEW YORK	436.000	22,445		18,832	22,912	(4,080)	0	0	(4,080)	0	18,832	0	3,615	3,615	0		
140404-10-5	CAPITAL ONE FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	13.000	919		1,140	838	302	0	0	302	0	1,140	0	(221)	(221)	0		
14149F-10-9	CARDINAL FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	435.000	9,544		8,063	9,896	(1,834)	0	0	(1,834)	0	8,063	0	1,481	1,481	0		
141491-10-8	CARDINAL HEALTH INC COM		01/04/2016	ITG INC, NEW YORK	416.000	36,549		35,734	37,136	(1,402)	0	0	(1,402)	0	35,734	0	815	815	161		
141628-10-6	CARE CAPITAL PROPERTIES INC		01/04/2016	ITG INC, NEW YORK	398.000	12,167		11,339	12,167	(827)	0	0	(827)	0	11,339	0	827	827	0		
151897-10-7	CENTERPOINT ENERGY INC COM		01/04/2016	ITG INC, NEW YORK	117.000	2,133		1,706	2,148	(442)	0	0	(442)	0	1,706	0	427	427	0		
153527-20-5	CENTRAL GARDEN & PET CO		01/04/2016	ITG INC, NEW YORK	8,269	8,269		3,382	8,514	(5,131)	0	0	(5,131)	0	3,382	0	4,887	4,887	0		
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	978.000	20,732		19,790	21,536	(1,746)	0	0	(1,746)	0	19,790	0	1,001	1,001	0		
156700-10-6	CENTURILINK INC		01/04/2016	ITG INC, NEW YORK	946.000	21,107		21,285	21,285	0	0	0	0	21,285	0	(178)	(178)	0			
156782-10-4	CERNER CORP		01/04/2016	ITG INC, NEW YORK	110.000	6,389		2,385	5,619	(4,234)	0	0	(4,234)	0	2,385	0	4,004	4,004	0		
157210-10-5	CEVA INC		01/04/2016	ITG INC, NEW YORK	850.000	19,524		12,937	19,858	(6,919)	0	0	(6,919)	0	12,937	0	6,587	6,587	0		
161150-30-8	CHART INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	1,062.000	18,983		19,074	19,074	0	0	0	0	19,074	0	(91)	(91)	0			
163851-10-8	CHEMURS CO/THE		01/04/2016	ITG INC, NEW YORK	894.000	4,756		5,028	4,792	236	0	0	236	0	5,028	0	(272)	(272)	0		
166764-10-0	CEVRON CORP		01/04/2016	ITG INC, NEW YORK	876.000	77,165		105,319	78,805	26,514	0	0	26,514	0	105,319	0	(28,153)	(28,153)	0		
171046-10-5	CHRISTOPHER & BANKS CORP COM		01/04/2016	ITG INC, NEW YORK	1,140.000	1,904		2,414	1,881	533	0	0	533	0	2,414	0	(510)	(510)	0		
171232-10-1	CHUBB CORP/THE		01/15/2016	VARIOUS	2,255.000	293,604		202,525	299,103	(96,579)	0	0	(96,579)	0	202,525	0	91,080	91,080	1,285		
172062-10-1	CINCINNATI FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	908.000	51,596		26,602	53,431	(26,829)	0	0	(26,829)	0	26,602	0	24,944	24,944	415		
172756-10-0	CINELUX LOGIC INC		01/04/2016	ITG INC, NEW YORK	1,730.000	50,641		34,030	51,067	(17,057)	0	0	(17,057)	0	34,030	0	16,612	16,612	0		
172908-10-5	CINTEAS CORP		01/04/2016	ITG INC, NEW YORK	427.000	37,767		9,961	38,078	(29,896)	0	0	(29,896)	0	9,961	0	29,767	29,767	0		
172967-42-4	CITIGROUP INC		01/04/2016	ITG INC, NEW YORK	1,818.000	32,030		104,808	94,081	10,728	0	0	10,728	0	104,808	0	(12,776)	(12,776)	0		
177835-10-5	CITY HOLDING CO		01/04/2016	ITG INC, NEW YORK	362.000	16,072		11,184	16,522	(5,338)	0	0	(5,338)	0	11,184	0	4,889	4,889	0		
180054-10-9	CLOAK CO/THE		01/04/2016	ITG INC, NEW YORK	361.000	44,911		40,462	45,786	(5,323)	0	0	(5,323)	0	40,462	0	4,448	4,448	0		
189754-10-4	COACH INC		01/04/2016	ITG INC, NEW YORK	324.000	10,718		12,101	10,805	1,497	0	0	1,497	0	12,101	0	(1,394)	(1,394)	0		
191227-10-0	COCA-COLA ENTERPRISES INC		01/04/2016	ITG INC, NEW YORK	882.000	42,652		33,962	43,430	(9,468)	0	0	(9,468)	0	33,962	0	8,890	8,890	0		
192479-10-3	COHERENT INC		01/04/2016	ITG INC, NEW YORK	889.000	56,006		53,118	57,883	(4,764)	0	0	(4,764)	0	53,118	0	2,889	2,889	0		
192576-10-6	COHU INC		01/04/2016	ITG INC, NEW YORK	1,083.000	12,383		11,095	13,072	(1,977)	0	0	(1,977)	0	11,095	0	1,288	1,288	65		
197236-10-2	COLUMBIA BANKING SYSTEM INC		01/04/2016	ITG INC, NEW YORK	961.000	27,431		20,796	27,991	(7,225)	0	0	(7,225)	0	20,796	0	5,665	5,665	0		
198068-10-4	COMFORT SYSTEMS USA INC		01/04/2016	ITG INC, NEW YORK	2,490.000	67,383		32,197	70,462	(38,265)	0	0	(38,265)	0	32,197	0	35,167	35,167	0		
200300-10-1	CONCAST CORP		01/04/2016	ITG INC, NEW YORK	1,055.000	58,377		66,676	59,534	7,142	0	0	7,142	0	66,676	0	(8,299)	(8,299)	264		
20341J-10-4	COMMUNICATIONS SALES & LEASING INC		01/04/2016	ITG INC, NEW YORK	534.000	10,306		9,980	9,980	0	0	0	0	9,980	0	326	326	0			
203607-10-6	COMMUNITY BANK SYSTEM INC		01/04/2016	ITG INC, NEW YORK	1,340.000	51,736		43,839	53,520	(9,681)	0	0	(9,681)	0	43,839	0	7,896	7,896	415		
205363-10-4	COMPUTER SCIENCES CORP COM		01/04/2016	ITG INC, NEW YORK	1,351.000	42,893		21,353	44,151	(22,798)	0	0	(22,798)	0	21,353	0	21,541	21,541	189		
20564H-10-2	CONSCO INC		03/22/2016	CITIGROUP GEL MTS/S	628.000	19,097		25,377	0	0	0	0	0	25,377	0	(6,280)	(6,280)	0			
205887-10-5	COLOGRA FOODS INC		01/04/2016	ITG INC, NEW YORK	24,728	26,763		26,763	25,085	1,678	0	0	1,678	0	26,763	0	(2,035)	(2,035)	0		
207410-10-1	COMED CORP		01/04/2016	ITG INC, NEW YORK</																	

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.221006-10-9	ORVEL CORP		01/04/2016	ITG INC, NEW YORK	310,000	13,466		10,773	33,615	(2,843)	0	0	(2,843)	0	10,773	0	2,694	2,694	0		
.22180K-10-5	CORCO WHOLESALE CORP		01/04/2016	ITG INC, NEW YORK	1,270,000	201,977		148,599	205,105	(56,506)	0	0	(56,506)	0	148,599	0	53,378	53,378	0		
.227483-10-4	CROSS COUNTRY HEALTHCARE INC		01/04/2016	ITG INC, NEW YORK	1,164,000	17,855		5,587	19,078	(13,491)	0	0	(13,491)	0	5,587	0	12,268	12,268	0		
.228221-10-1	CROWN CASTLE INTERNATIONAL CORP		02/25/2016	IMPERIAL CAPITAL LLC	2,444,000	211,781		208,016	211,284	(3,268)	0	0	(3,268)	0	208,016	0	3,765	3,765	0		
.231561-10-1	CURTISS-WRIGHT CORP		01/29/2016	ITG INC, NEW YORK	1,860,000	129,412		123,815	51,375	(2,329)	0	0	(2,329)	0	123,815	0	5,596	5,596	0		
.235931-10-2	DAHAHER CORP		01/04/2016	ITG INC, NEW YORK	294,000	26,918		26,478	27,317	(1,829)	0	0	(1,829)	0	26,478	0	1,440	1,440	40		
.23919K-10-8	DAVITA HEALTHCARE PARTNERS INC		01/04/2016	ITG INC, NEW YORK	14,000	961		467	467	(509)	0	0	(509)	0	467	0	494	494	0		
.244159-10-5	DEERE & CO		01/04/2016	ITG INC, NEW YORK	594,000	44,587		57,172	45,304	11,888	0	0	11,888	0	57,172	0	(12,606)	(12,606)	266		
.249030-10-7	DENTSPLY INTERNATIONAL INC		03/01/2016	NON-BROKER TRADE	948,000	41,733		41,733	37,179	(15,219)	0	0	(15,219)	0	41,733	0	0	0	44		
.251794-10-3	DEVON ENERGY CORP		01/04/2016	ITG INC, NEW YORK	1,094,000	35,007		35,008	0	0	0	0	0	0	35,008	0	(1)	(1)	0		
.252603-10-5	DIAMOND FOODS INC		03/01/2016	NON-BROKER TRADE	885,000	23,845		12,098	34,117	(22,019)	0	0	(22,019)	0	12,098	0	(1,747)	(1,747)	0		
.253736-10-2	DIGI INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	727,000	7,873		6,205	8,273	(2,068)	0	0	(2,068)	0	6,205	0	1,668	1,668	0		
.256746-10-8	DOLLAR TREE INC		08/17/2015	NON-BROKER TRADE	0	(5)		0	0	0	0	0	0	0	0	0	(5)	(5)	0		
.26168L-20-5	DREW INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	850,000	38,356		31,309	39,378	(8,270)	0	0	(8,270)	0	31,309	0	7,047	7,047	0		
.264411-50-5	DUKE REALTY CORP		03/17/2016	M RAMSEY KING SECURI	10,514,000	231,076		198,321	221,004	(22,683)	0	0	(22,683)	0	198,321	0	32,754	32,754	1,893		
.26441C-20-4	DUKE ENERGY CORP		01/04/2016	ITG INC, NEW YORK	962,000	66,246		66,939	65,893	3,046	0	0	3,046	0	66,939	0	(3,693)	(3,693)	0		
.267475-10-1	DYSON INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	1,070,000	73,947		37,576	74,857	(37,279)	0	0	(37,279)	0	37,576	0	36,369	36,369	0		
.26785-10-2	EP ENERGY CORP		03/29/2016	VARIOUS	59,079,000	343,138		247,934	0	0	0	0	0	0	247,934	0	35,205	35,205	0		
.26894U-10-9	EPF PROFERIES		02/17/2016	ITG INC, NEW YORK	2,208,000	135,569		96,919	104,509	(42,063)	0	0	(42,063)	0	96,919	0	48,650	48,650	1,247		
.269246-40-1	ETRAH FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	1,090,000	31,130		26,895	32,318	(5,421)	0	0	(5,421)	0	26,895	0	4,235	4,235	0		
.276715-20-6	EBIX INC		01/04/2016	ITG INC, NEW YORK	1,210,000	38,126		13,296	39,676	(26,380)	0	0	(26,380)	0	13,296	0	24,330	24,330	0		
.276751-10-1	ECHO GLOBAL LOGISTICS INC		01/21/2016	VARIOUS	5,295,000	104,436		101,655	107,965	(6,310)	0	0	(6,310)	0	101,655	0	2,781	2,781	0		
.282014-10-0	80S INC		01/04/2016	ITG INC, NEW YORK	3,280,000	36,047		28,339	37,556	(9,217)	0	0	(9,217)	0	28,339	0	7,707	7,707	0		
.283677-85-4	EL PASO ELECTRIC CO		01/04/2016	ITG INC, NEW YORK	1,185,000	44,777		43,930	45,622	(1,692)	0	0	(1,692)	0	43,930	0	946	946	0		
.290990-10-5	EMERGENCY BIOSOLUTIONS INC		01/04/2016	ITG INC, NEW YORK	835,000	24,428		9,982	25,416	(16,424)	0	0	(16,424)	0	9,982	0	15,446	15,446	0		
.291011-10-4	EMERSON ELECTRIC CO		01/04/2016	ITG INC, NEW YORK	925,000	43,428		50,879	44,243	6,636	0	0	6,636	0	50,879	0	(7,451)	(7,451)	0		
.292219-10-4	EMPLOYERS HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	2,100,000	55,082		48,309	57,330	(9,021)	0	0	(9,021)	0	48,309	0	6,783	6,783	0		
.294429-10-5	ENVIROFAX INC		01/04/2016	ITG INC, NEW YORK	294,000	30,930		16,082	31,629	(15,547)	0	0	(15,547)	0	16,082	0	14,947	14,947	0		
.29444J-70-0	EQUINIX INC		02/19/2016	NON-BROKER TRADE	1,000	217		224	227	(4)	0	0	(4)	0	224	0	(6)	(6)	0		
.296774-10-5	EVERCORE PARTNERS INC		01/04/2016	ITG INC, NEW YORK	1,130,000	59,923		57,088	61,099	(4,011)	0	0	(4,011)	0	57,088	0	2,835	2,835	0		
.30040M-10-8	EVERSOURCE ENERGY		01/04/2016	ITG INC, NEW YORK	387,000	19,624		19,558	19,764	(206)	0	0	(206)	0	19,558	0	66	66	0		
.30161N-10-1	EXELON CORP		01/04/2016	ITG INC, NEW YORK	852,000	18,158		21,360	18,106	3,253	0	0	3,253	0	21,360	0	(3,202)	(3,202)	0		
.302081-10-4	EXLSERVICE HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	920,000	39,972		24,817	41,336	(16,519)	0	0	(16,519)	0	24,817	0	15,156	15,156	0		
.302130-10-9	EXPEDITORS INTERNATIONAL OF WASHINGTON I		01/04/2016	ITG INC, NEW YORK	316,000	13,916		15,396	14,252	1,144	0	0	1,144	0	15,396	0	(1,479)	(1,479)	0		
.30214U-10-2	EXPONENT INC		01/04/2016	ITG INC, NEW YORK	890,000	33,136		19,941	33,956	(15,125)	0	0	(15,125)	0	19,941	0	14,295	14,295	0		
.30214E-10-3	EXPRESS INC		01/04/2016	ITG INC, NEW YORK	831,000	11,055		12,237	11,359	878	0	0	878	0	12,237	0	(1,183)	(1,183)	0		
.302310-10-2	EXXON MOBIL CORP		01/04/2016	ITG INC, NEW YORK	1,477,000	113,404		146,292	115,132	31,160	0	0	31,160	0	146,292	0	(32,848)	(32,848)	0		
.302320-10-1	FNB CORP/PA		02/17/2016	ITG INC, NEW YORK	11,506,000	140,837		147,930	127,397	(4,996)	0	0	(4,996)	0	147,930	0	(6,953)	(6,953)	0		
.311835-10-8	FEDERAL SIGNAL CORP		01/04/2016	ITG INC, NEW YORK	731,000	11,184		10,907	11,966	(680)	0	0	(680)	0	10,907	0	278	278	0		
.317485-10-0	FINANCIAL ENGINES INC		01/04/2016	ITG INC, NEW YORK	1,350,000	43,550		46,440	45,454	986	0	0	986	0	46,440	0	(2,890)	(2,890)	94		
.32020R-10-9	FIRST FINANCIAL BANKSHARES INC		01/04/2016	ITG INC, NEW YORK	1,880,000	54,756		51,550	56,720	(5,170)	0	0	(5,170)	0	51,550	0	3,206	3,206	301		
.326433-10-6	FIRST SOLAR INC		03/17/2016	VARIOUS	3,290,000	238,275		226,345	5,939	(1,309)	0	0	(1,309)	0	226,345	0	11,930	11,930	0		
.337738-10-8	FISERV INC		01/04/2016	ITG INC, NEW YORK	316,000	28,155		6,049	28,501	(22,853)	0	0	(22,853)	0	6,049	0	22,107	22,107	0		
.343412-10-2	FLOOR CORP		01/04/2016	ITG INC, NEW YORK	317,000	14,877		16,901	14,969	1,932	0	0	1,932	0	16,901	0	(2,024)	(2,024)	87		
.345370-86-0	FORD MOTOR CO		01/04/2016	ITG INC, NEW YORK	3,923,000	26,576		30,139	27,095	3,038	0	0	3,038	0	30,139	0	(3,557)	(3,557)	0		
.346233-10-9	FORESTAR GROUP INC		01/04/2016	ITG INC, NEW YORK	998,000	10,453		10,809	10,809	0	0	0	0	0	10,809	0	(566)	(566)	0		
.350267-10-9	FOUR CORNERS PROPERTY TRUST INC		01/04/2016	ITG INC, NEW YORK	411,000	9,827		7,569	9,930	(2,362)	0	0	(2,362)	0	7,569	0	2,259	2,259	0		
.36473H-10-4	GANNETT CO INC		01/04/2016	ITG INC, NEW YORK	773,000	11,904		6,955	12,922	(5,637)	0	0	(5,637)	0	6,955	0	4,949	4,949	124		
.369604-10-3	GENERAL ELECTRIC CO		01/04/2016	ITG INC, NEW YORK	32,098,000	978,058		878,473	999,572	(321,099)	0	0	(321,099)	0	878,473	0	299,585	299,585	7,380		
.372470-10-6	GENORTH FINANCIAL INC		01/04/2016	ITG INC, NEW YORK	4,313,000	16,222		16,087	16,087	0	0	0	0	0	16,087	0	134	134	0		
.37364-10-9	GEOSPACE TECHNOLOGIES CORP		01/04/2016	ITG INC, NEW YORK	125,000	1,801		1,759	1,759	0	0	0	0	0	1,759	0	42	42	0		
.37429-10-9	GETTY REALTY CORP		01/27/2016	VARIOUS	820,000	13,922		10,982	14,046	(3,079)	0	0	(3,079)	0	10,982	0	2,940	2,940	385		
.374689-10-7	GIBBALTAR INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	860,000																

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
39433-10-2	GRIFFIN CORP		01/04/2016	ITG INC, NEW YORK	3,351,000	57,782		28,719	39,648	(30,929)	0	0	(30,929)	0	28,719	0	29,064	29,064	0		
402635-30-4	GULFPORT ENERGY CORP		01/20/2016	BAIRD, ROBERT W & CO	6,753,000	149,667		165,921	165,921	0	0	0	0	0	165,921	0	(16,255)	(16,255)	0		
406216-10-1	HALLIBURTON CO		01/04/2016	ITG INC, NEW YORK	227,000	7,711		9,525	7,727	1,798	0	0	1,798	0	9,525	0	(1,814)	(1,814)	0		
41043-20-8	HANGER INC		03/22/2016	CITIGROUP GBL MKTS/S	2,031,000	13,323		27,328	38,410	0	0	0	0	0	33,410	0	(2,087)	(2,087)	0		
410495-20-4	HANMI FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	2,128,000	48,773		24,514	50,476	(25,962)	0	0	(25,962)	0	24,514	0	24,259	24,259	296		
413875-10-5	HARRIS CORP		01/04/2016	ITG INC, NEW YORK	488,000	42,611		38,586	42,494	(3,908)	0	0	(3,908)	0	38,586	0	4,025	4,025	0		
416151-10-4	HARTFORD FINANCIAL SERVICES GROUP INC/TH		01/04/2016	ITG INC, NEW YORK	1,283,000	54,528		35,796	55,759	(19,964)	0	0	(19,964)	0	35,796	0	18,731	18,731	269		
418056-10-7	HASBRO INC		01/04/2016	ITG INC, NEW YORK	37,000	5,730		6,385	5,960	1,025	0	0	1,025	0	6,385	0	(1,155)	(1,155)	0		
419879-10-1	HAWAIIAN HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,900,000	62,701		46,112	67,127	(21,015)	0	0	(21,015)	0	46,112	0	16,589	16,589	0		
422284-10-1	HEALTHSQUITY INC		01/04/2016	ITG INC, NEW YORK	409,000	10,282		10,254	10,254	0	0	0	0	0	10,254	0	8	8	0		
422291-10-8	HEARTLAND PAYMENT SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	860,000	30,460		11,581	31,545	(69,965)	0	0	(69,965)	0	11,581	0	68,880	68,880	0		
422819-10-2	HEIDRICK & STRUGGLES INTL INC COM		01/04/2016	ITG INC, NEW YORK	1,200,000	30,789		18,235	32,664	(14,369)	0	0	(14,369)	0	18,235	0	12,494	12,494	0		
428091-10-7	HESS CORP COM		01/04/2016	ITG INC, NEW YORK	322,000	15,446		22,588	15,611	6,978	0	0	6,978	0	22,588	0	(7,142)	(7,142)	0		
428240-10-9	HENLETT PACKARD ENTERPRISE CO		01/04/2016	ITG INC, NEW YORK	5,701,000	94,887		91,399	96,655	4,744	0	0	4,744	0	91,399	0	(6,512)	(6,512)	314		
438516-10-6	HOEY WELLS INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	593,000	60,337		62,490	61,417	1,073	0	0	1,073	0	62,490	0	(2,154)	(2,154)	0		
440432-10-0	HOMEL FOODS CORP		01/04/2016	ITG INC, NEW YORK	29,064	29,064		21,339	29,418	(8,085)	0	0	(8,085)	0	21,339	0	7,731	7,731	0		
44320-10-6	HSB GROUP INC		01/22/2016	VARIOUS	4,727,000	137,377		180,004	155,755	24,250	0	0	24,250	0	180,004	0	(42,627)	(42,627)	0		
444859-10-2	HUMAN INC		01/04/2016	ITG INC, NEW YORK	411,000	73,067		58,918	73,368	(14,450)	0	0	(14,450)	0	58,918	0	14,169	14,169	119		
446110-10-4	HUNTINGTON BANCSHARES INC		01/04/2016	ITG INC, NEW YORK	7,308,000	77,781		62,817	90,938	(18,021)	0	0	(18,021)	0	62,817	0	14,964	14,964	512		
449199-50-8	IAC/INTERACTIVECORP		01/06/2016	IMPERIAL CAPITAL LLC	2,700,000	159,290		162,135	162,135	0	0	0	0	0	162,135	0	(2,845)	(2,845)	0		
45071R-10-9	IXIA		01/04/2016	ITG INC, NEW YORK	914,000	11,126		11,061	11,361	(300)	0	0	(300)	0	11,061	0	67	67	0		
482308-10-9	ILLINOIS TOOL WORKS INC		01/04/2016	ITG INC, NEW YORK	271,000	24,457		25,040	25,116	(76)	0	0	(76)	0	25,040	0	(583)	(583)	149		
483836-10-8	INDEPENDENT BANK CORP/ROCKLAND MA		01/04/2016	ITG INC, NEW YORK	854,000	29,613		14,700	30,424	(15,724)	0	0	(15,724)	0	14,700	0	14,913	14,913	170		
487685-10-5	INOSPEC INC COM		01/04/2016	ITG INC, NEW YORK	1,600,000	54,193		32,992	36,896	6,096	0	0	6,096	0	32,992	0	(8,799)	(8,799)	0		
487780-10-7	INSPIRETY INC		01/04/2016	ITG INC, NEW YORK	381,000	47,185		24,009	47,235	(23,226)	0	0	(23,226)	0	24,009	0	23,176	23,176	0		
487985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP		01/04/2016	ITG INC, NEW YORK	865,000	57,160		29,478	39,630	(29,152)	0	0	(29,152)	0	29,478	0	27,682	27,682	0		
48841R-10-7	INTERACTIVE BROKERS GROUP INC		01/04/2016	ITG INC, NEW YORK	2,585,000	109,470		46,432	112,706	(66,274)	0	0	(66,274)	0	46,432	0	83,038	83,038	0		
488665-30-4	INTERFACE INC		01/04/2016	ITG INC, NEW YORK	4,395,000	82,581		58,669	84,120	(25,451)	0	0	(25,451)	0	58,669	0	23,912	23,912	0		
48986F-10-4	INTERCONTINENTAL EXCHANGE INC		01/04/2016	ITG INC, NEW YORK	127,000	31,875		19,021	32,545	(13,524)	0	0	(13,524)	0	19,021	0	12,854	12,854	0		
489200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		01/04/2016	ITG INC, NEW YORK	2,665,000	359,414		443,610	366,757	76,853	0	0	76,853	0	443,610	0	(84,196)	(84,196)	0		
489206-10-1	INTL FLAVORS & FRAGRANCES INC COM		01/04/2016	ITG INC, NEW YORK	267,000	31,439		21,918	31,944	(10,026)	0	0	(10,026)	0	21,918	0	9,520	9,520	150		
489680-10-0	INTERPUBLIC GROUP OF COS INC/THE		01/04/2016	ITG INC, NEW YORK	630,000	14,251		12,894	14,666	(1,773)	0	0	(1,773)	0	12,894	0	1,357	1,357	0		
48145-10-5	INVESTMENT TECHNOLOGY GROUP INC		01/04/2016	BERNSTEIN SANFORD C	1,208,000	20,010		23,615	20,300	3,015	0	0	3,015	0	23,615	0	(3,605)	(3,605)	0		
482044-10-8	ION GEOPHYSICAL CORP		01/04/2016	ITG INC, NEW YORK	6,515,000	4,142		4,283	4,283	0	0	0	0	0	4,283	0	(1,411)	(1,411)	0		
486291-10-0	ION GEOPHYSICAL CHASE & CO COM		01/04/2016	ITG INC, NEW YORK	1,430,000	90,547		97,583	94,423	3,160	0	0	3,160	0	97,583	0	(7,036)	(7,036)	629		
477639-10-4	JOHN DEW TECHNOLOGIES CORP		01/04/2016	ITG INC, NEW YORK	1,055,000	51,015		12,008	32,371	(40,562)	0	0	(40,562)	0	12,008	0	39,007	39,007	0		
478066-10-7	JOHNSON CONTROLS INC		01/04/2016	ITG INC, NEW YORK	861,000	25,567		32,415	26,103	6,313	0	0	6,313	0	32,415	0	(6,948)	(6,948)	182		
481165-10-8	JOY GLOBAL INC COM		01/04/2016	ITG INC, NEW YORK	788,000	9,469		9,684	9,684	0	0	0	0	0	9,684	0	(215)	(215)	0		
48203R-10-4	JUNIPER NETWORKS INC COM		01/04/2016	ITG INC, NEW YORK	2,177,000	59,387		40,982	60,085	(19,104)	0	0	(19,104)	0	40,982	0	18,406	18,406	0		
482490-10-0	KLA-TENCOR CORP		01/04/2016	ITG INC, NEW YORK	196,000	13,424		13,197	13,593	(396)	0	0	(396)	0	13,197	0	227	227	0		
483007-70-4	KAISER ALUMINUM CORP		01/04/2016	ITG INC, NEW YORK	771,000	63,167		38,798	64,502	(25,704)	0	0	(25,704)	0	38,798	0	24,369	24,369	0		
487836-10-8	KELLOGG CO		01/04/2016	ITG INC, NEW YORK	77,000	5,480		5,329	5,565	(236)	0	0	(236)	0	5,329	0	151	151	0		
48271R-10-0	KERUBIG GREEN MOUNTAIN INC		03/03/2016	MMN-BROKER TRADE	1,000,000	92,000		89,300	31,763	(666)	0	0	(666)	0	89,300	0	2,610	2,610	325		
48448R-10-9	KIMCO REALTY CORP		01/27/2016	BTIG LLC, SAN FRANCIS	7,316,000	193,628		194,895	198,381	1,314	0	0	1,314	0	194,895	0	(1,267)	(1,267)	1,866		
500800-10-1	KOPIN CORP		01/04/2016	ITG INC, NEW YORK	3,190,000	8,741		10,556	9,877	679	0	0	679	0	10,556	0	(1,815)	(1,815)	0		
500843-20-0	KORNFERRY INTERNATIONAL		01/04/2016	ITG INC, NEW YORK	2,010,000	84,141		27,081	39,682	(39,611)	0	0	(39,611)	0	27,081	0	37,861	37,861	201		
50179-10-4	L BRANDS INC		01/04/2016	ITG INC, NEW YORK	448,000	42,398		33,141	43,023	(9,882)	0	0	(9,882)	0	33,141	0	9,257	9,257	0		
501874-10-1	LHC GROUP INC		01/04/2016	ITG INC, NEW YORK	740,000	31,894		10,566	33,515	(22,948)	0	0	(22,948)	0	10,566	0	21,328	21,328	0		
502175-10-2	LTC PROPERTIES INC		01/04/2016	ITG INC, NEW YORK	210,000	8,990		5,967	9,059	(3,090)	0	0	(3,090)	0	5,967	0	3,023	3,023	0		
502424-10-4	L-3 COMMUNICATIONS HDQSQ INC COM		01/04/2016	ITG INC, NEW YORK	39,000	4,545		4,635	4,661	(2,026)	0	0	(2,026)	0	4,635	0	1,909	1,909	0		
505336-10-7	LA-Z-BOY INC		01/04/2016	ITG INC, NEW YORK	1,582,000	37,287		41,365	38,632	2,732	0	0	2,732	0	41,365	0	(4,078)	(4,078)	0		
50540R-40-9	LABORATORY CORP OF AMERICA HOLDINGS		01/04/2016	ITG INC, NEW YORK	767,000	33,903		82,436	94,832	(12											

STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

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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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
.527288-10-4	LEUCADIA NATIONAL CORP		01/04/2016	ITG INC, NEW YORK	483,000	8,225		8,399	8,399	0	0	0	0	0	8,399	0	(174)	(174)	0		
.536678-10-6	LINEAR TECHNOLOGY CORP COM		01/04/2016	ITG INC, NEW YORK	161,000	6,709		4,754	6,838	(2,083)	0	0	(2,083)	0	4,754	0	1,954	1,954	0		
.536797-10-3	LITHIA MOTORS INC		01/04/2016	ITG INC, NEW YORK	720,000	75,600		61,754	76,802	(15,048)	0	0	(15,048)	0	61,754	0	13,945	13,945	0		
.537008-10-4	LITTELFUSE INC		01/04/2016	ITG INC, NEW YORK	49,000	5,102		4,501	5,243	(743)	0	0	(743)	0	4,501	0	602	602	0		
.540428-10-8	LOEWS CORP		01/04/2016	ITG INC, NEW YORK	506,000	18,955		19,792	19,430	362	0	0	362	0	19,792	0	(837)	(837)	0		
.550240-10-9	LUMENUM HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,031,000	22,630		22,084	22,703	(619)	0	0	(619)	0	22,084	0	546	546	0		
.550276-10-2	LUMINEY CORP		01/04/2016	ITG INC, NEW YORK	1,090,000	22,214		20,792	23,315	(2,563)	0	0	(2,563)	0	20,792	0	1,462	1,462	0		
.553026-10-1	M/I HOMES INC		01/04/2016	ITG INC, NEW YORK	494,000	10,443		10,328	10,328	0	0	0	0	0	10,328	0	(366)	(366)	0		
.565934-10-2	MARATHON PETROLEUM CORP		01/04/2016	ITG INC, NEW YORK	168,000	8,554		7,445	8,709	(1,264)	0	0	(1,264)	0	7,445	0	1,110	1,110	0		
.566330-10-6	MARLBOR CORP/THE		01/04/2016	ITG INC, NEW YORK	597,000	10,740		7,125	11,325	(4,200)	0	0	(4,200)	0	7,125	0	3,615	3,615	0		
.570600-10-8	MARRETAXES HOLDINGS INC		02/04/2016	CANTOR FITZGERALD &	1,099,000	124,872		41,517	122,637	(81,120)	0	0	(81,120)	0	41,517	0	83,355	83,355	0		
.571746-10-2	MARSH & MCLENNAN COS INC COM		01/04/2016	ITG INC, NEW YORK	1,372,000	74,252		45,660	76,077	(30,418)	0	0	(30,418)	0	45,660	0	28,592	28,592	0		
.574599-10-6	MASCO CORP		01/04/2016	ITG INC, NEW YORK	1,254,000	34,522		20,857	35,468	(14,631)	0	0	(14,631)	0	20,857	0	13,665	13,665	0		
.574735-10-0	MASIMO CORP		01/04/2016	ITG INC, NEW YORK	1,260,000	49,807		34,132	52,303	(18,170)	0	0	(18,170)	0	34,132	0	15,674	15,674	0		
.576853-10-5	MATRIX SERVICE CO		01/04/2016	ITG INC, NEW YORK	835,000	16,806		16,438	17,151	(718)	0	0	(718)	0	16,433	0	374	374	0		
.577081-10-2	MATEL INC		01/04/2016	ITG INC, NEW YORK	530,000	14,093		15,820	14,400	1,420	0	0	1,420	0	15,820	0	(1,272)	(1,272)	0		
.577328-10-1	MATHEWS INTERNATIONAL CORP		01/04/2016	ITG INC, NEW YORK	1,020,000	53,396		43,109	54,519	(11,410)	0	0	(11,410)	0	43,109	0	10,288	10,288	0		
.579780-20-6	MCORMICK & CO INC/COM		01/04/2016	ITG INC, NEW YORK	37,000	7,344		3,541	7,444	(3,903)	0	0	(3,903)	0	3,541	0	3,803	3,803	37		
.580135-10-6	MC DONALD'S CORP		01/04/2016	ITG INC, NEW YORK	936,000	108,958		92,170	110,579	(18,409)	0	0	(18,409)	0	92,170	0	16,788	16,788	0		
.580645-10-9	MCGRW HILL FINANCIAL INC		01/04/2016	ITG INC, NEW YORK	879,000	83,117		59,871	86,652	(26,781)	0	0	(26,781)	0	59,871	0	23,246	23,246	0		
.584045-10-8	MEDASSETS INC		01/28/2016	VARIOUS	1,760,000	54,976		36,175	54,454	(16,279)	0	0	(16,279)	0	36,175	0	16,801	16,801	0		
.584688-10-5	MEDICINES CO/THE		01/04/2016	ITG INC, NEW YORK	453,000	16,073		11,362	16,915	(5,553)	0	0	(5,553)	0	11,362	0	4,710	4,710	0		
.584714-10-5	MEDITATA SOLUTIONS INC		01/04/2016	ITG INC, NEW YORK	1,370,000	65,019		62,225	67,527	(5,302)	0	0	(5,302)	0	62,225	0	2,794	2,794	0		
.587118-10-0	MEN'S WEARHOUSE INC/THE		02/01/2016	MAN-BROKER TRADE	3,511,000	49,543		49,543	44,436	(1,960)	0	0	(1,960)	0	49,543	0	0	0	0		
.589378-10-8	MERIT SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	1,156,000	30,985		32,675	21,224	(18,550)	0	0	(18,550)	0	32,675	0	8,310	8,310	0		
.589584-10-1	MERIDIAN BIOSCIENCE INC		01/04/2016	ITG INC, NEW YORK	543,000	10,719		9,939	11,142	(2,205)	0	0	(2,205)	0	9,939	0	1,781	1,781	0		
.589839-10-4	MERIT MEDICAL SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	2,861,000	51,716		41,737	53,558	(11,821)	0	0	(11,821)	0	41,737	0	9,979	9,979	0		
.591566-10-8	METLIFE INC		01/04/2016	ITG INC, NEW YORK	388,000	18,174		21,716	18,705	3,011	0	0	3,011	0	21,716	0	(3,543)	(3,543)	0		
.595017-10-4	MICROCHIP TECHNOLOGY INC COM		01/04/2016	ITG INC, NEW YORK	543,000	24,668		23,688	25,271	(1,573)	0	0	(1,573)	0	23,688	0	970	970	0		
.595137-10-0	MICROSEMI CORP		01/04/2016	ITG INC, NEW YORK	2,250,000	71,346		54,987	73,327	(18,340)	0	0	(18,340)	0	54,987	0	16,359	16,359	0		
.606130-10-4	MOHAWK INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	204,000	37,663		37,053	38,636	(1,582)	0	0	(1,582)	0	37,053	0	599	599	0		
.608777-10-0	MOMENTA PHARMACEUTICALS INC		01/04/2016	ITG INC, NEW YORK	1,510,000	21,427		17,847	22,408	(4,561)	0	0	(4,561)	0	17,847	0	3,580	3,580	0		
.609027-10-7	MORPHX CASINO & RESORT INC		01/04/2016	ITG INC, NEW YORK	360,000	7,898		6,134	8,179	(2,045)	0	0	(2,045)	0	6,134	0	1,765	1,765	0		
.609207-10-5	MONDELEZ INTERNATIONAL INC		01/04/2016	ITG INC, NEW YORK	6,839,000	387,321		254,711	388,341	(141,630)	0	0	(141,630)	0	254,711	0	132,610	132,610	1,503		
.610236-10-1	MONRO MUFFLER BRAKE INC		01/04/2016	ITG INC, NEW YORK	810,000	32,422		34,018	39,638	(19,620)	0	0	(19,620)	0	34,018	0	18,404	18,404	0		
.611742-10-7	MONSTER WORLDWIDE INC COM		01/04/2016	ITG INC, NEW YORK	3,042,000	17,068		14,054	17,431	(3,377)	0	0	(3,377)	0	14,054	0	3,014	3,014	0		
.615389-10-5	MOODY'S CORP		01/04/2016	ITG INC, NEW YORK	711,000	88,894		16,374	17,342	(9,967)	0	0	(9,967)	0	16,374	0	52,620	52,620	0		
.617446-44-8	MORGAN STANLEY		01/04/2016	ITG INC, NEW YORK	4,280,000	134,092		160,618	136,147	24,471	0	0	24,471	0	160,618	0	(26,526)	(26,526)	0		
.620076-30-7	MOTOROLA SOLUTIONS INC		01/04/2016	ITG INC, NEW YORK	481,000	32,285		14,389	32,924	(18,536)	0	0	(18,536)	0	14,389	0	17,876	17,876	197		
.626778-10-2	NBT BANKCORP INC		01/04/2016	ITG INC, NEW YORK	1,336,000	35,991		32,234	37,248	(5,014)	0	0	(5,014)	0	32,234	0	3,757	3,757	0		
.629148-10-0	NIC INC		01/04/2016	ITG INC, NEW YORK	1,490,000	28,385		25,131	29,323	(4,192)	0	0	(4,192)	0	25,131	0	3,254	3,254	819		
.631103-10-8	NASDAQ INC		01/04/2016	ITG INC, NEW YORK	531,000	30,054		23,791	30,888	(7,098)	0	0	(7,098)	0	23,791	0	6,263	6,263	0		
.637138-10-8	NATIONAL PENN BANKSHARES INC		01/04/2016	ITG INC, NEW YORK	4,257,000	51,211		46,244	52,489	(6,244)	0	0	(6,244)	0	46,244	0	4,966	4,966	0		
.637215-10-4	NATIONAL PRESTO INDUSTRIES INC		01/04/2016	ITG INC, NEW YORK	176,000	13,957		10,339	14,583	(4,244)	0	0	(4,244)	0	10,339	0	3,597	3,597	0		
.638394-10-7	NAVIGANT CONSULTING INC		01/04/2016	ITG INC, NEW YORK	1,592,000	25,217		23,185	25,958	(2,783)	0	0	(2,783)	0	23,185	0	2,032	2,032	0		
.640461-10-6	NEOSPH CORP		01/04/2016	ITG INC, NEW YORK	900,000	49,103		43,079	50,868	(7,789)	0	0	(7,789)	0	43,079	0	6,025	6,025	0		
.641110-10-4	NETSCOUT INC		01/04/2016	ITG INC, NEW YORK	1,474,000	59,794		48,338	61,775	(13,442)	0	0	(13,442)	0	48,338	0	11,451	11,451	0		
.646025-10-6	NEW JERSEY RESOURCES CORP		03/07/2016	ITG INC, NEW YORK	6,230,000	213,480		155,449	109,955	(48,994)	0	0	(48,994)	0	155,449	0	58,031	58,031	801		
.651229-10-6	NEWELL RUBENMAID INC		01/04/2016	ITG INC, NEW YORK	587,000	25,258		5,741	25,875	(20,134)	0	0	(20,134)	0	5,741	0	19,517	19,517	0		
.651290-10-8	NEWFIELD EXPLORATION CO		01/04/2016	ITG INC, NEW YORK	388,000	12,544		13,274	12,633	641	0	0	641	0	13,274	0	(730)	(730)	0		
.651639-10-6	NEWKANT MINING CORP HOLDING CO COM		01/04/2016	ITG INC, NEW YORK	143,000	2,615		2,703	2,573	130	0	0	130	0	2,703	0	(87)	(87)	0		
.652483-10-9	NEWS CORP		01/04/2016	ITG INC, NEW YORK	1,631,000	21,382		24,188	21,790	2,398	0	0	2,398	0	24,188						

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)	
.670346-10-5	NUDOR CORP		01/27/2016	VARIOUS	155,308	155,308		173,215	173,048	167	0	0	167	0	173,215	0	173,048	(17,827)	0			
.670630-10-8	NURSYSYSTEM INC		01/04/2016	ITG INC, NEW YORK	1,105,000	23,249		8,841	23,912	(15,071)	0	0	(15,071)	0	8,841	0	14,407	14,407	0			
.670704-10-5	NUVASIVE INC		01/04/2016	ITG INC, NEW YORK	1,280,000	57,071		62,259	59,251	(7,002)	0	0	(7,002)	0	62,259	0	4,812	4,812	0			
.670791-10-8	NUVECTRA CORP		03/21/2016	NON-BROKER TRADE	1,000	3		8	0	0	0	0	0	8	0	(5)	(5)	0				
.671044-10-5	OSI SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	520,000	45,005		30,160	46,103	(15,943)	0	0	(15,943)	0	30,160	0	14,845	14,845	0			
.674599-10-5	OCCIDENTAL PETROLEUM CORP		02/25/2016	VARIOUS	1,854,000	123,902		142,328	125,349	16,986	0	0	16,986	0	142,328	0	(18,426)	(18,426)	1,391			
.681919-10-6	OMNIGROW GROUP INC		01/04/2016	ITG INC, NEW YORK	136,000	9,989		9,912	10,290	(378)	0	0	(378)	0	9,912	0	77	77	0			
.683794-10-3	ORCO HEALTH INC		01/04/2016	ITG INC, NEW YORK	2,338,000	23,381		20,964	23,497	(2,533)	0	0	(2,533)	0	20,964	0	2,418	2,418	0			
.689278-10-1	OPC ENERGY INC		01/04/2016	ITG INC, NEW YORK	1,565,000	54,448		51,708	83,540	(31,833)	0	0	(31,833)	0	51,708	0	32,740	32,740	0			
.689475-10-5	OPIC FINANCIAL SERVICES GROUP		01/04/2016	ITG INC, NEW YORK	251,000	23,330		24,580	23,923	658	0	0	658	0	24,580	0	(1,250)	(1,250)	0			
.68960J-10-7	PS BUSINESS PARKS INC		01/04/2016	ITG INC, NEW YORK	172,000	14,754		11,990	15,038	(3,048)	0	0	(3,048)	0	11,990	0	2,764	2,764	0			
.704326-10-1	PAYCHEX INC		01/04/2016	ITG INC, NEW YORK	552,000	28,450		26,402	29,195	(2,794)	0	0	(2,794)	0	26,402	0	2,048	2,048	0			
.704501-10-3	PAYPAL HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	1,783,000	61,637		69,287	64,545	4,743	0	0	4,743	0	69,287	0	(7,650)	(7,650)	0			
.707882-10-6	PENNY VIRGINIA CORP		01/04/2016	ITG INC, NEW YORK	4,750,000	1,438		1,425	1,425	0	0	0	0	0	1,425	0	13	13	0			
.713278-10-9	PEP BOYS-HANNY MOE & JACK/THE		03/11/2016	NON-BROKER TRADE	3,911,000	72,354		38,370	59,483	(33,645)	0	0	(33,645)	0	38,370	0	33,983	33,983	0			
.713291-10-2	PERDO HOLDINGS LLC		03/25/2016	NON-BROKER TRADE	2,394,000	84,964		44,859	86,405	(17,047)	0	0	(17,047)	0	44,859	0	20,105	20,105	0			
.714046-10-9	PERKHEIMER INC		01/04/2016	ITG INC, NEW YORK	800,000	31,379		11,148	32,142	(20,994)	0	0	(20,994)	0	11,148	0	20,231	20,231	0			
.716382-10-6	PERMEX EXPRESS INC		01/04/2016	ITG INC, NEW YORK	785,000	13,119		9,391	13,455	(4,064)	0	0	(4,064)	0	9,391	0	3,728	3,728	0			
.717081-10-3	PFIZER INC COM STK USD0.05		01/04/2016	ITG INC, NEW YORK	17,944,000	568,814		605,608	579,232	26,376	0	0	26,376	0	605,608	0	(36,794)	(36,794)	0			
.718596-10-4	PHILLIPS 66		01/04/2016	ITG INC, NEW YORK	752,000	59,866		62,532	51,514	1,019	0	0	1,019	0	62,532	0	(2,667)	(2,667)	0			
.720186-10-5	PIONNER NATURAL GAS CO INC		01/04/2016	ITG INC, NEW YORK	2,803,000	159,852		66,175	139,827	(83,652)	0	0	(83,652)	0	66,175	0	93,677	93,677	925			
.724841-10-1	PINNACLE WEST CAPITAL CORP		01/04/2016	ITG INC, NEW YORK	653,000	41,815		26,362	42,105	(15,744)	0	0	(15,744)	0	26,362	0	15,453	15,453	0			
.723787-10-1	PIONEER NATURAL RESOURCES CO		01/04/2016	ITG INC, NEW YORK	334,000	41,051		40,604	41,877	(1,273)	0	0	(1,273)	0	40,604	0	448	448	0			
.732251-10-8	PULM CREEK TIMBER CO INC COM		02/22/2016	VARIOUS	844,000	33,638		31,397	40,276	(8,879)	0	0	(8,879)	0	31,397	0	2,241	2,241	0			
.732276-10-3	POWER INTEGRATIONS INC		01/04/2016	ITG INC, NEW YORK	267,000	12,792		9,796	12,964	(3,188)	0	0	(3,188)	0	9,796	0	2,966	2,966	0			
.740189-10-5	PRECISION CASTPARTS CORP		02/01/2016	VARIOUS	301,000	211,317		144,973	209,041	(64,068)	0	0	(64,068)	0	144,973	0	66,344	66,344	27			
.742670-10-6	PROSOURCING CORP		01/04/2016	ITG INC, NEW YORK	2,103,000	100,274		90,235	102,059	(11,823)	0	0	(11,823)	0	90,235	0	10,069	10,069	2,755			
.743315-10-3	PROGRESSIVE CORP/THE		01/04/2016	ITG INC, NEW YORK	1,560,000	48,437		43,711	49,608	(5,897)	0	0	(5,897)	0	43,711	0	4,726	4,726	0			
.74340W-10-3	PROLOGIS INC		01/04/2016	ITG INC, NEW YORK	3,344,000	139,509		119,022	143,524	(24,502)	0	0	(24,502)	0	119,022	0	20,487	20,487	0			
.744320-10-2	PRUDENTIAL FINANCIAL INC		01/04/2016	ITG INC, NEW YORK	470,000	37,270		42,046	38,263	3,784	0	0	3,784	0	42,046	0	(4,778)	(4,778)	0			
.74733V-10-0	QEP RESOURCES INC		01/04/2016	ITG INC, NEW YORK	1,134,000	15,526		15,196	15,196	0	0	0	0	15,196	0	330	330	0				
.747582-10-4	QUALITY SYSTEMS INC		01/04/2016	ITG INC, NEW YORK	296,000	4,964		5,254	4,772	483	0	0	483	0	5,254	0	(290)	(290)	52			
.747819-10-4	QUANEX BUILDING PRODUCTS CORP		01/04/2016	ITG INC, NEW YORK	1,579,000	32,705		30,777	32,922	(2,145)	0	0	(2,145)	0	30,777	0	1,928	1,928	0			
.74834L-10-0	QUEST DIAGNOSTICS INC COM		01/04/2016	ITG INC, NEW YORK	176,000	12,374		12,771	12,521	250	0	0	250	0	12,771	0	(396)	(396)	0			
.749607-10-7	RLI CORP		01/04/2016	ITG INC, NEW YORK	1,420,000	84,261		82,306	87,665	(5,359)	0	0	(5,359)	0	82,306	0	31,955	31,955	0			
.749678-10-6	RMR GROUP INC/THE		01/12/2016	VARIOUS	210,000	3,319		2,730	3,026	(296)	0	0	(296)	0	2,730	0	589	589	0			
.755111-53-7	RAYTHEON CO		01/04/2016	ITG INC, NEW YORK	978,000	19,539		105,660	121,790	(16,131)	0	0	(16,131)	0	105,660	0	13,979	13,979	655			
.756577-10-1	RED HAT INC		01/04/2016	ITG INC, NEW YORK	66,000	5,358		1,901	5,465	(3,565)	0	0	(3,565)	0	1,901	0	3,457	3,457	0			
.756894-10-1	RED ROBIN GOURMET BURGERS INC		01/04/2016	ITG INC, NEW YORK	435,000	26,309		26,857	26,957	0	0	0	0	26,857	0	(547)	(547)	0				
.758730-10-3	REGAL BELLOIT CORP		03/17/2016	CANTOR FITZGERALD &	3,087,000	184,558		180,651	180,651	0	0	0	0	180,651	0	3,906	3,906	710				
.759832-10-7	REGIS CORP		01/04/2016	ITG INC, NEW YORK	188,000	2,670		3,121	2,860	460	0	0	460	0	3,121	0	(451)	(451)	0			
.760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC		02/26/2016	ITG INC, NEW YORK	3,697,000	3,272		13,568	0	0	0	0	0	13,568	0	(10,296)	(10,296)	0				
.761220-10-5	RESOURCES CONNECTION INC COM		01/04/2016	ITG INC, NEW YORK	1,430,000	22,708		21,606	23,356	(1,751)	0	0	(1,751)	0	21,606	0	1,102	1,102	0			
.776886-10-6	ROPER TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	197,000	36,606		28,179	37,389	(9,210)	0	0	(9,210)	0	28,179	0	8,427	8,427	0			
.781270-10-3	RODOLPH TECHNOLOGIES INC		01/04/2016	ITG INC, NEW YORK	1,223,000	15,935		12,511	17,391	(4,880)	0	0	(4,880)	0	12,511	0	3,424	3,424	0			
.783232-10-9	RUFF'S HOSPITALITY GROUP INC		01/04/2016	ITG INC, NEW YORK	300,000	14,031		12,915	14,328	(1,413)	0	0	(1,413)	0	12,915	0	1,116	1,116	0			
.783829-10-1	SAT BANCORP INC		01/04/2016	ITG INC, NEW YORK	840,000	24,721		14,648	25,889	(11,241)	0	0	(11,241)	0	14,648	0	10,078	10,078	0			
.79468L-30-2	SALESFORCE.COM INC		01/04/2016	ITG INC, NEW YORK	910,000	69,323		22,519	71,344	(48,825)	0	0	(48,825)	0	22,519	0	46,804	46,804	0			
.808513-10-5	CHARLES SCHWAB CORP/THE		01/04/2016	ITG INC, NEW YORK	2,616,000	82,952		61,850	86,145	(24,295)	0	0	(24,295)	0	61,850	0	21,102	21,102	0			
.812557-10-8	SEASPIRE HOLDINGS CORP		01/04/2016	ITG INC, NEW YORK	1,000	17		11	17	0	0	0	0	11	0	6	6	0				
.816300-10-7	SELECTIVE INSURANCE GROUP INC		01/04/2016	ITG INC, NEW YORK	1,968,000	63,054		33,275	66,085	(32,810)	0	0	(32,810)	0	33,275	0	29,779	29,779	184			
.817070-50-1	SENECA FOODS CORP																					



STATEMENT AS OF MARCH 31, 2016 OF THE Regence BlueCross BlueShield of Oregon

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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 Contract Maturity Date	NAIC Designation or Market Indicator (a)
..833551-10-4	SNIDER'S-LANCE INC		03/29/2016	VARIOUS	2,284,000	70,753		65,772	0	0	0	0	0	0	65,772	0	4,981	4,981	256		
..842697-10-7	SOUTHERN CO		01/04/2016	ITG INC, NEW YORK	281,000	13,131		14,120	33,148	972	0	0	972	0	14,120	0	(989)	(989)	0		
..845002-10-1	STANLEY BLACK & DECKER INC		01/04/2016	ITG INC, NEW YORK	1,526,000	158,340		162,870	162,870	(76,530)	0	0	(76,530)	0	86,340	0	72,163	72,163	0		
..855244-10-9	STARBUCKS CORP		01/04/2016	ITG INC, NEW YORK	2,505,000	145,538		113,970	130,375	(36,406)	0	0	(36,406)	0	113,970	0	31,568	31,568	0		
..858119-10-0	STEEL DYNAMICS INC		01/27/2016	BTIG LLC, SAN FRANCISCO	6,700,000	112,331		119,729	119,729	0	0	0	0	0	119,729	0	(7,398)	(7,398)	921		
..85917A-10-0	STELING BANCORP/DE		01/04/2016	ITG INC, NEW YORK	9,952,000	156,245		142,773	161,421	(18,648)	0	0	(18,648)	0	142,773	0	13,472	13,472	0		
..861642-10-6	STONE ENERGY CORP		01/04/2016	ITG INC, NEW YORK	745,000	3,199		3,199	0	0	0	0	0	0	3,199	0	(18)	(18)	0		
..864159-10-8	STROM RUDER & CO INC		01/04/2016	ITG INC, NEW YORK	830,000	38,555		24,425	37,554	(13,129)	0	0	(13,129)	0	24,425	0	14,130	14,130	0		
..866082-10-0	SUMMIT HOTEL PROPERTIES INC		01/04/2016	ITG INC, NEW YORK	2,696,000	31,030		33,780	32,217	1,563	0	0	1,563	0	33,780	0	(2,750)	(2,750)	0		
..867892-10-1	SUNSTONE HOTEL INVESTORS INC		02/01/2016	NON-BROKER TRADE	1,000	6		6	6	0	0	0	0	0	6	0	0	0	1		
..867914-10-3	SUNTRUST BANKS INC		01/04/2016	ITG INC, NEW YORK	680,000	28,213		29,920	29,131	789	0	0	789	0	29,920	0	(1,707)	(1,707)	0		
..868873-10-0	SUNWDI CS INC		01/04/2016	ITG INC, NEW YORK	350,000	6,622		7,658	7,094	564	0	0	564	0	7,658	0	(1,036)	(1,036)	0		
..871237-10-3	SWKS ENTERPRISES INC COM		01/04/2016	ITG INC, NEW YORK	1,766,000	51,813		37,874	54,357	(16,484)	0	0	(16,484)	0	37,874	0	13,940	13,940	0		
..871607-10-7	SYNCRYS INC		01/06/2016	BTIG LLC, SAN FRANCISCO	4,400,000	194,767		208,836	200,684	8,152	0	0	8,152	0	208,836	0	(14,070)	(14,070)	0		
..871628-10-0	SYNTEL CORP COM		01/04/2016	ITG INC, NEW YORK	1,856,000	160,040		33,554	166,910	(133,356)	0	0	(133,356)	0	33,554	0	126,486	126,486	0		
..871629-10-7	SYSCO CORP		01/04/2016	ITG INC, NEW YORK	31,499	31,499		29,275	31,939	(2,664)	0	0	(2,664)	0	29,275	0	2,212	2,212	0		
..872757-10-0	TECO ENERGY INC		01/04/2016	ITG INC, NEW YORK	456,000	12,157		8,517	12,152	(3,636)	0	0	(3,636)	0	8,517	0	3,640	3,640	0		
..872540-10-5	TEL COS INC/TE		01/04/2016	ITG INC, NEW YORK	1,545,000	108,905		106,810	109,556	(2,746)	0	0	(2,746)	0	106,810	0	2,092	2,092	0		
..87422J-10-9	TALEN ENERGY INC		01/05/2016	ITG INC, NEW YORK	475,000	2,817		2,959	2,959	0	0	0	0	0	2,959	0	(142)	(142)	0		
..87482J-10-1	TALMER BANCORP INC		01/04/2016	ITG INC, NEW YORK	2,696,000	47,762		43,526	48,643	(5,117)	0	0	(5,117)	0	43,526	0	4,236	4,236	0		
..87612E-10-6	TARGET CORP		01/04/2016	ITG INC, NEW YORK	395,000	28,906		33,148	28,681	4,467	0	0	4,467	0	33,148	0	(4,243)	(4,243)	0		
..87815E-10-0	TEAM INC		01/28/2016	VARIOUS	8,112,000	194,234		259,260	259,260	0	0	0	0	0	259,260	0	(65,026)	(65,026)	0		
..87901J-10-5	TEGNA INC		01/04/2016	ITG INC, NEW YORK	419,000	10,388		13,148	10,693	2,455	0	0	2,455	0	13,148	0	(2,760)	(2,760)	59		
..879939-10-6	TELETECH HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	613,000	16,520		10,010	17,109	(7,099)	0	0	(7,099)	0	10,010	0	6,510	6,510	0		
..881609-10-1	TESORO CORP		01/04/2016	ITG INC, NEW YORK	354,000	37,414		33,796	37,311	(3,555)	0	0	(3,555)	0	33,796	0	3,847	3,847	0		
..88162F-10-5	TETRA TECHNOLOGIES INC DEL COM		01/04/2016	ITG INC, NEW YORK	2,611,000	19,715		17,441	19,635	(2,190)	0	0	(2,190)	0	17,441	0	2,273	2,273	0		
..882008-10-4	TEXAS INSTRUMENTS INC		01/04/2016	ITG INC, NEW YORK	96,000	5,177		5,056	5,262	(206)	0	0	(206)	0	5,056	0	122	122	0		
..88732J-20-7	TIME WARNER CABLE INC		01/04/2016	ITG INC, NEW YORK	460,000	83,902		80,601	85,371	(4,770)	0	0	(4,770)	0	80,601	0	3,301	3,301	345		
..890110-10-9	TOMPKINS FINANCIAL CORP		01/04/2016	ITG INC, NEW YORK	734,000	38,833		28,943	41,221	(12,278)	0	0	(12,278)	0	28,943	0	10,890	10,890	0		
..89052F-10-3	TORPBUOLD CORP		01/04/2016	ITG INC, NEW YORK	1,211,000	38,626		34,142	37,262	(3,121)	0	0	(3,121)	0	34,142	0	2,494	2,494	0		
..89417E-10-0	TRAVELERS COS INC/THE		01/04/2016	ITG INC, NEW YORK	364,000	39,861		38,548	41,081	(2,533)	0	0	(2,533)	0	38,548	0	1,313	1,313	0		
..89785X-10-1	TREBLEU INC		01/04/2016	ITG INC, NEW YORK	2,818,000	70,291		48,990	72,592	(23,602)	0	0	(23,602)	0	48,990	0	21,301	21,301	0		
..90130A-10-1	TWENTY-FIRST CENTURY FOX INC		01/04/2016	ITG INC, NEW YORK	3,945,000	104,501		133,948	107,146	26,802	0	0	26,802	0	133,948	0	(29,447)	(29,447)	0		
..902104-10-8	11-VI INC		01/04/2016	ITG INC, NEW YORK	3,450,000	61,459		66,117	64,032	(17,915)	0	0	(17,915)	0	66,117	0	15,342	15,342	0		
..902494-10-3	TYSON FOODS INC		01/04/2016	ITG INC, NEW YORK	319,000	16,897		13,692	17,012	(3,320)	0	0	(3,320)	0	13,692	0	3,205	3,205	0		
..903019-10-9	UNIT CORP		02/17/2016	ITG INC, NEW YORK	478,000	3,270		5,838	5,838	0	0	0	0	0	5,838	0	(2,562)	(2,562)	0		
..90364P-30-3	UNITED COMMUNITY BANKS INC/OA		01/04/2016	ITG INC, NEW YORK	1,965,000	37,197		35,380	38,298	(2,908)	0	0	(2,908)	0	35,380	0	1,807	1,807	118		
..909007-10-7	UNITED BANKSHARES INC/IV		01/04/2016	ITG INC, NEW YORK	548,000	19,667		13,333	20,271	(6,938)	0	0	(6,938)	0	13,333	0	6,335	6,335	181		
..910340-10-8	UNITED FIRE GROUP INC		01/04/2016	ITG INC, NEW YORK	669,000	24,799		12,962	25,629	(12,667)	0	0	(12,667)	0	12,962	0	11,837	11,837	0		
..911312-10-6	UNITED PARCEL SERVICE INC		01/04/2016	ITG INC, NEW YORK	300,000	28,319		30,900	28,969	2,031	0	0	2,031	0	30,900	0	(2,581)	(2,581)	0		
..913017-10-9	UNITED TECHNOLOGIES CORP COM		01/04/2016	ITG INC, NEW YORK	287,000	27,242		32,483	27,572	4,911	0	0	4,911	0	32,483	0	(5,241)	(5,241)	0		
..91324P-10-2	UNITED HEALTH GROUP INC COM		01/04/2016	ITG INC, NEW YORK	439,000	50,422		53,677	51,644	2,033	0	0	2,033	0	53,677	0	(3,255)	(3,255)	0		
..913543-10-4	UNIVERSAL FOREST PRODUCTS INC		01/04/2016	ITG INC, NEW YORK	1,452,000	96,730		45,106	99,273	(54,167)	0	0	(54,167)	0	45,106	0	51,624	51,624	0		
..915291-10-6	UNUM GROUP		01/04/2016	ITG INC, NEW YORK	1,642,000	53,495		31,920	54,662	(22,742)	0	0	(22,742)	0	31,920	0	21,575	21,575	0		
..919131-10-0	VALERO ENERGY CORP		01/04/2016	ITG INC, NEW YORK	394,000	27,217		27,738	27,860	(106)	0	0	(106)	0	27,738	0	(536)	(536)	0		
..92343-10-4	VERIZON COMMUNICATIONS COM		01/04/2016	ITG INC, NEW YORK	9,550,000	430,623		452,731	441,401	(11,330)	0	0	(11,330)	0	452,731	0	(16,108)	(16,108)	0		
..92550-10-5	VIAVI SOLUTIONS INC		01/04/2016	ITG INC, NEW YORK	3,499,000	21,204		19,646	21,309	(1,664)	0	0	(1,664)	0	19,646	0	1,558	1,558	0		
..929160-10-0	VULCAN MATERIALS CO		01/04/2016	ITG INC, NEW YORK	245,000	22,221		19,639	28,268	(8,568)	0	0	(8,568)	0	19,639	0	2,522	2,522	0		
..929236-10-7	W-D-40 CO		01/04/2016	ITG INC, NEW YORK	330,000	31,632		28,045	32,555	(4,510)	0	0	(4,510)	0	28,045	0	3,587	3,587	0		
..930059-10-0	WADDELL & REED FINANCIAL INC		02/25/2016	INVESTMENT TECHNOLOG	2,322,000	53,471		66,549	66,549	0	0	0	0	0	66,549	0	(13,078)	(13,078)	1,068		
..931142-10-3	WAL-MART STORES INC		01/04/2016	ITG INC, NEW YORK	576,000	35,262		50,780	35,309	15,471	0	0	15,471	0	50,780	0	(15,518)	(15,518)	282		
..931427-10-8	WALGREENS BOOTS ALLIANCE INC		01/04/2016	ITG INC, NEW YORK	2,947,000	245,097		253,481	250,962	2,530	0	0	2,530								

STATEMENT AS OF MARCH 31, 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 Contract Maturity Date	NAIC Designation or Market Indicator (a)	
.963320-10-6	WHIRLPOOL CORP		01/04/2016	ITG INC, NEW YORK	7,000	1,007		1,221	1,028	198	0	0	198	0	1,221	0	(214)	(214)	0			
.966837-10-6	WHOLE FOODS MARKET INC		01/04/2016	ITG INC, NEW YORK	448,000	14,833		15,008	35,008	0	0	0	0	0	15,008	0	(175)	(175)	0			
.971867-10-8	WILSHIRE BANCORP INC COM		01/04/2016	ITG INC, NEW YORK	3,037,000	34,035		28,787	35,077	(6,290)	0	0	(6,290)	0	28,787	0	5,248	5,248	182			
.97382A-20-0	WINDSTREAM HOLDINGS INC		01/04/2016	ITG INC, NEW YORK	445,000	2,717		2,866	2,717	0	0	0	0	0	2,866	0	(149)	(149)	67			
.981811-10-2	WORTHINGTON INDUSTRIES INC		03/17/2016	BTIG LLC, SAN FRANCISCO	3,311,000	115,351		99,794	99,794	0	0	0	0	0	99,794	0	15,558	15,558	629			
.98310W-10-8	WYNDHAM WORLDWIDE CORP COM		01/04/2016	ITG INC, NEW YORK	573,000	40,717		33,168	41,628	(28,461)	0	0	(28,461)	0	33,168	0	27,549	27,549	140			
.984121-10-3	XEROX CORP		01/04/2016	ITG INC, NEW YORK	1,994,000	20,348		20,201	21,196	(996)	0	0	(996)	0	20,201	0	148	148	140			
.994194-10-0	XYLEM INC/NY		01/04/2016	ITG INC, NEW YORK	448,000	16,119		16,139	16,393	(256)	0	0	(256)	0	16,139	0	(14)	(14)	0			
.99690G-40-6	ASCENDAS REITS RIGHT		01/18/2016	NON-BROKER TRADE	225,000	0		0	10	(10)	0	0	0	0	0	0	0	0	0			
.99177J-10-8	ALLERGAN PLC		01/04/2016	ITG INC, NEW YORK	51,000	15,638		16,198	15,938	256	0	0	256	0	16,198	0	(555)	(555)	0			
.99408V-10-2	AON CORP		01/04/2016	ITG INC, NEW YORK	11,000	994		1,120	1,014	105	0	0	105	0	1,120	0	(126)	(126)	0			
.99589I-10-6	ASSURED GUARANTY LTD SHS		03/17/2016	NORTH SOUTH CAPITAL	7,558,000	196,464		195,794	199,758	(3,974)	0	0	(3,974)	0	195,794	0	680	680	983			
.91245Z-17-3	BG GROUP PLC ORD GRPO, 10		02/15/2016	NON-BROKER TRADE	6,080,000	93,842		75,656	88,269	(11,940)	0	0	(11,940)	(673)	75,656	(831)	19,018	18,187	0			
.92782B-10-6	DELPHI AUTOMOTIVE PL		01/04/2016	ITG INC, NEW YORK	1,573,000	132,224		113,980	134,853	(20,874)	0	0	(20,874)	0	113,980	0	18,244	18,244	0			
.93323L-10-0	FABRINET		01/04/2016	ITG INC, NEW YORK	1,980,000	47,047		36,738	47,184	(10,431)	0	0	(10,431)	0	36,738	0	10,315	10,315	0			
.93389E-10-8	FERROLOGIE PLC		01/04/2016	ITG INC, NEW YORK	2,110,000	23,505		37,044	22,683	14,362	0	0	14,362	0	37,044	0	(13,539)	(13,539)	0			
.951804-15-8	JOBSON MATTHEY PLC		01/11/2016	NON-BROKER TRADE	798,000	27,042		27,042	30,131	(8,177)	0	0	(8,177)	2,089	27,042	0	0	0	2,081			
.95353F-10-3	MARBORS INDUSTRIES LTD SHS		01/04/2016	ITG INC, NEW YORK	1,981,000	16,782		6,357	16,658	0	0	0	0	0	16,658	0	(97)	(97)	0			
.955431-10-1	MOBILE CORP PLC		01/04/2016	ITG INC, NEW YORK	20,033	20,033		20,013	20,013	0	0	0	0	0	20,013	0	19	19	0			
.97690A-11-8	ROYAL DUTCH SHELL PLC		02/15/2016	NON-BROKER TRADE	1	1		1	1	0	0	0	0	0	1	0	0	0	0			
.987210-10-3	UTI WORLDWIDE INC		01/22/2016	NON-BROKER TRADE	6,701,000	47,577		47,114	42,883	0	0	0	0	0	47,114	0	463	463	0			
.H0023R-10-5	CHUBB LTD		01/15/2016	VARIOUS	3,218,000	222,510		221,081	376,023	(154,943)	0	0	(154,943)	0	221,081	0	1,429	1,429	2,156			
.H1467J-10-4	CHUBB LTD		03/09/2016	NON-BROKER TRADE	4	4		4	4	0	0	0	0	0	4	0	0	0	0			
.H84989-10-4	TE CONNECTIVITY LTD		01/04/2016	ITG INC, NEW YORK	342,000	21,522		21,539	22,097	(557)	0	0	(557)	0	21,539	0	(18)	(18)	0			
.H8574E-10-0	LYONDELLBASELL INDUSTRIES NV		01/04/2016	ITG INC, NEW YORK	1,386,000	119,817		119,477	120,443	(966)	0	0	(966)	0	119,477	0	340	340	0			
.J9194A-15-5	TRANSURBAN GROUP		01/04/2016	NON-BROKER TRADE	461,000	3,183		3,183	3,441	(221)	0	0	(221)	(37)	3,183	0	0	0	0			
.K0486S-10-4	KWID TECHNOLOGIES L		02/01/2016	NON-BROKER TRADE	90,964	90,964		90,964	140,350	(49,386)	0	0	(49,386)	0	90,964	0	0	0	0			
.K09827-10-9	BROADCOM LTD		02/19/2016	NON-BROKER TRADE	13	13		13	13	0	0	0	0	13	0	0	0	0	0			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					23,384,387	XXX	19,912,210	23,111,239	(4,199,122)	0	0	(4,199,122)	1,379	19,928,798	(831)	3,458,451	3,455,800	52,194	XXX	XXX	
.72701U-40-1	FLAN INVESTMENT FUND ULTRASHORT DURATION		03/18/2016	NON-BROKER TRADE	4,042,208,000	40,280,390		40,340,657	40,175,521	120,645	0	0	120,645	0	40,340,657	0	(80,266)	(80,266)	62,519			
9299999	Subtotal - Common Stocks - Mutual Funds					40,280,390	XXX	40,340,657	40,175,521	120,645	0	0	120,645	0	40,340,657	0	(80,266)	(80,266)	62,519	XXX	XXX	
9799997	Total - Common Stocks - Part 4					63,644,787	XXX	60,252,867	63,286,760	(4,069,477)	0	0	(4,069,477)	1,379	60,289,455	(831)	3,376,163	3,375,332	114,653	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					63,644,787	XXX	60,252,867	63,286,760	(4,069,477)	0	0	(4,069,477)	1,379	60,289,455	(831)	3,376,163	3,375,332	114,653	XXX	XXX	
9899999	Total - Preferred and Common Stocks					63,644,787	XXX	60,252,867	63,286,760	(4,069,477)	0	0	(4,069,477)	1,379	60,289,455	(831)	3,376,163	3,375,332	114,653	XXX	XXX	
9999999	Totals					116,917,731	XXX	113,551,038	114,559,421	(3,915,357)	(71,148)	0	(3,986,505)	1,379	113,211,154	(831)	3,707,408	3,706,577	574,157	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....6

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**NONE**







SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 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 .....	1,014,857	XXX		XXX	1,014,857
2. Earned Premiums .....	1,015,745	XXX		XXX	XXX
3. Claims Paid .....	991,029	XXX		XXX	991,029
4. Claims Incurred .....	1,020,253	XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a) .....	XXX	(614,852)	XXX		(614,852)
6. Aggregate Policy Reserves - Change .....		XXX		XXX	XXX
7. Expenses Paid .....	234,491	XXX		XXX	234,491
8. Expenses Incurred .....	233,507	XXX		XXX	XXX
9. Underwriting Gain or Loss .....	(238,015)	XXX	0	XXX	XXX
10. Cash Flow Result .....	XXX	XXX	XXX	XXX	404,189

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$ \_\_\_\_\_ due from CMS or \$ (345,288) due to CMS