



QUARTERLY STATEMENT
AS OF June 30, 2012
OF THE CONDITION AND AFFAIRS OF THE
Paramount Health Care

NAIC Group Code 1212 , 1212 NAIC Company Code 95189 Employer's ID Number 341549926
(Current Period) (Prior Period)

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

Country of Domicile United States of America

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

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

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

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

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

Mail Address 1901 Indian Wood Circle , Maumee, OH 43537
(Street and Number or P.O. Box) (City, or Town, State and Zip Code)

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

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

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Mary Kathereen Siefke, Mrs. (419)887-2909
(Name) (Area Code)(Telephone Number)(Extension)

mary.siefke@promedica.org (419)887-2020
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
David Scott Hickman Mr.	Chairman #
John Charles Randolph Mr.	President
Kathleen Sheline Hanley Ms.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

John David Meier M.D. Jeffrey William Martin Mr.
 Mark Henry Moser Mr.

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.	Richard Dean Heltzel Mr.
Dee Ann Bialecki-Haase M.D. #	John Charles Randolph Mr.
Cynthia Ann Geronimo Ms. #	Calvin Joseph Lawshe Mr.
Stephen Peter Malia Mr. #	Russell Leo Dempsey Mr.
Steven R. Zirkel Mr.	Timothy Ingraham Martindale Mr.

State of Ohio
 County of Lucas ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of the said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)
 John Charles Randolph

(Printed Name)
 1.
 President

(Title)

(Signature)
 Jeffrey William Martin

(Printed Name)
 2.
 VP, Operations & Finance

(Title)

(Signature)
 Jeffrey Craig Kuhn

(Printed Name)
 3.
 Secretary

(Title)

Subscribed and sworn to before me this _____ day of _____, 2012

- a. Is this an original filing?
 b. If no, 1. State the amendment number
 2. Date filed
 3. Number of pages attached

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Richard Lawrence Munk M.D.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Dale Joseph Seymour Mr.

Deborah Anne Dickenson Peters Ms.
Cathy Lynn Cantor M.D.
David Scott Hickman Mr.
Daniel Sullivan Murtagh M.D. #

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	63,392,518		63,392,518	82,398,900
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	23,404,943		23,404,943	21,506,128
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....24,692,336), cash equivalents (\$.....0) and short-term investments (\$.....1,693,935)	26,386,271		26,386,271	7,089,781
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	220,658	220,658		
9. Receivables for securities	214,638		214,638	5,290
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	113,619,028	220,658	113,398,370	111,000,099
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	446,757		446,757	548,061
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,925,545	373,299	2,552,246	1,766,573
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	155,008		155,008	348,220
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans	1,457,775		1,457,775	676,495
18.1 Current federal and foreign income tax recoverable and interest thereon	4,370,087		4,370,087	1,423,232
18.2 Net deferred tax asset	2,988,711	1,246,708	1,742,003	2,157,001
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	808,846	285,872	522,974	520,790
21. Furniture and equipment, including health care delivery assets (\$.....0)	658,045	658,045		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	5,810,675		5,810,675	1,811,452
24. Health care (\$.....543,023) and other amounts receivable	728,923	185,900	543,023	572,663
25. Aggregate write-ins for other than invested assets	259,099	259,099		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	134,228,499	3,229,581	130,998,918	120,824,586
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	134,228,499	3,229,581	130,998,918	120,824,586
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. AR	22,462	22,462		
2502. Prepays	236,637	236,637		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	259,099	259,099		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	26,872,263		26,872,263	28,073,500
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	1,218,000		1,218,000	1,250,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	1,120,558		1,120,558	1,838,179
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	14,009,347		14,009,347	1,920,127
9. General expenses due or accrued	9,911,126		9,911,126	11,642,290
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	446,160		446,160	529,736
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates	9,334,331		9,334,331	3,575,909
16. Derivatives				
17. Payable for securities	647,739		647,739	4,239
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers)				
20. Reinsurance in unauthorized companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	6,294,676		6,294,676	6,914,751
23. Aggregate write-ins for other liabilities (including \$.....0 current)				
24. Total liabilities (Lines 1 to 23)	69,854,200		69,854,200	55,748,731
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X	4,700,000	4,700,000
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	40,619,246	40,619,246
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other than special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	15,825,472	19,756,609
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	61,144,718	65,075,855
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	130,998,918	120,824,586
DETAILS OF WRITE-INS				
2301.				
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	267,689	283,387	560,987
2. Net premium income (including \$.....0 non-health premium income)	X X X	137,074,593	139,654,908	277,928,973
3. Change in unearned premium reserves and reserves for rate credits	X X X			
4. Fee-for-service (net of \$.....0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	137,074,593	139,654,908	277,928,973
Hospital and Medical:				
9. Hospital/medical benefits		105,652,086	98,845,307	201,839,451
10. Other professional services		766,679	786,557	1,784,231
11. Outside referrals				
12. Emergency room and out-of-area		8,763,346	9,549,745	21,155,891
13. Prescription drugs		17,497,253	15,781,478	28,871,161
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts			(90,036)	
16. Subtotal (Lines 9 to 15)		132,679,364	124,873,051	253,650,734
Less:				
17. Net reinsurance recoveries		364,323	96,779	1,004,883
18. Total hospital and medical (Lines 16 minus 17)		132,315,041	124,776,272	252,645,851
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....1,754,752 cost containment expenses		2,590,291	1,989,677	5,618,205
21. General administrative expenses		11,505,173	12,647,662	(2,916,460)
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		146,410,505	139,413,611	255,347,596
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(9,335,912)	241,297	22,581,377
25. Net investment income earned		755,606	742,079	1,602,085
26. Net realized capital gains (losses) less capital gains tax of \$.....0		717,399	2,578,874	5,181,618
27. Net investment gains or (losses) (Lines 25 plus 26)		1,473,005	3,320,953	6,783,703
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				
29. Aggregate write-ins for other income or expenses		2,976	4,794	18,159
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	(7,859,931)	3,567,044	29,383,239
31. Federal and foreign income taxes incurred	X X X	(2,946,856)	999,512	1,995,647
32. Net income (loss) (Lines 30 minus 31)	X X X	(4,913,075)	2,567,532	27,387,592
DETAILS OF WRITE-INS				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901. Other Expense		2,976	4,794	18,159
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		2,976	4,794	18,159

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	65,075,855	43,057,920	43,057,920
34. Net income or (loss) from Line 32	(4,913,075)	2,567,532	27,387,592
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	770,709	(27,856)	(1,764,252)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax		19,739	(7,992,224)
39. Change in nonadmitted assets	211,229	312,569	4,386,819
40. Change in unauthorized reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	(3,931,137)	2,871,984	22,017,935
49. Capital and surplus end of reporting period (Line 33 plus 48)	61,144,718	45,929,904	65,075,855
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	147,508,093	138,681,484	277,203,247
2. Net investment income	1,448,519	1,238,349	2,771,644
3. Miscellaneous income			
4. Total (Lines 1 to 3)	148,956,612	139,919,833	279,974,891
5. Benefit and loss related payments	132,644,500	122,217,942	249,302,266
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	17,257,008	10,353,810	23,053,693
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	(414,999)	617,901	4,003,545
10. Total (Lines 5 through 9)	149,486,509	133,189,653	276,359,504
11. Net cash from operations (Line 4 minus Line 10)	(529,897)	6,730,180	3,615,387
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	36,247,827	178,091,885	333,091,736
12.2 Stocks	3,459,348	9,242,598	13,571,126
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			20,348
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	434,152	1,047,924	1,124,313
12.8 Total investment proceeds (Lines 12.1 to 12.7)	40,141,327	188,382,407	347,807,523
13. Cost of investments acquired (long-term only):			
13.1 Bonds	17,621,277	180,943,106	332,295,437
13.2 Stocks	3,597,806	9,398,694	13,819,435
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			241,006
13.6 Miscellaneous applications	484,026		25,721,369
13.7 Total investments acquired (Lines 13.1 to 13.6)	21,703,109	190,341,800	372,077,247
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	18,438,218	(1,959,393)	(24,269,724)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	1,388,169	118,690	1,594,427
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,388,169	118,690	1,594,427
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	19,296,490	4,889,477	(19,059,910)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	7,089,781	26,149,691	26,149,691
19.2 End of period (Line 18 plus Line 19.1)	26,386,271	31,039,168	7,089,781

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

20.0001				
---------	--	--	--	--

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	45,681	58	33,036					12,587		
2. First Quarter	44,592	55	32,112					12,425		
3. Second Quarter	44,265	50	31,853					12,362		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	267,689	326	192,839					74,524		
Total Member Ambulatory Encounters for Period:										
7. Physician	9,336	6	4,428					4,902		
8. Non-Physician	24,150	20	13,433					10,697		
9. Total	33,486	26	17,861					15,599		
10. Hospital Patient Days Incurred	33,959	6	6,855					27,098		
11. Number of Inpatient Admissions	3,355	2	1,207					2,146		
12. Health Premiums Written (a)	137,979,142	174,884	64,105,540					73,698,718		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	137,979,142	174,884	64,105,540					73,698,718		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	133,202,034	324,304	54,074,581					78,803,149		
18. Amount Incurred for Provision of Health Care Services	132,679,364	323,690	52,644,499					79,711,175		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....65,941,333.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	5,530,751	760,864	224,906	82,057	146,070	6,744,648
0499999 Subtotals	5,530,751	760,864	224,906	82,057	146,070	6,744,648
0599999 Unreported claims and other claim reserves						20,127,615
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						26,872,263
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT**ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE**

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	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 & medical)	9,442,171	44,802,101	158,359	9,768,856	9,600,530	11,425,389
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	17,546,770	61,046,670	161,543	16,783,505	17,708,313	16,648,111
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Lines 1 to 8)	26,988,941	105,848,771	319,902	26,552,361	27,308,843	28,073,500
10. Healthcare receivables (a)		728,923				1,407,489
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Lines 9 - 10 + 11 + 12)	26,988,941	105,119,848	319,902	26,552,361	27,308,843	26,666,011

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2012	Dec. 31 2011
NET(LOSS) INCOME	Ohio		
Paramount Health Care state basis		(4,913,075)	27,387,592
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(4,913,075)	27,387,592
SURPLUS			
Paramount Health Care state basis		61,144,718	65,075,855
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		61,144,718	65,075,855

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Expenses incurred in connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. Common stock investments are stated at Fair Market Value.
4. The Company does not have any preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.

Notes to Financial Statement

9. The Company does not invest in derivatives.
10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
11. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.
12. The Company's capitalization policy is those qualifying expenses over \$2,500.
13. The Company estimates its pharmaceutical rebate receivables based on historical recoveries per script and the number of scripts written.

2. Accounting Changes and Corrections of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

D. 1. When necessary the Company obtains prepayment information from its custodial bank for use in determining whether an other-than-temporary impairment has occurred.

2. None

3. None

4. None

5. None

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

7. Investment Income

No significant change.

8. Derivative Instruments

-NOT APPLICABLE

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

11. Debt

-NOT APPLICABLE

Notes to Financial Statement

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

No significant change.

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

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

No significant change.

16. Off-Balance Sheet Risk

No significant change.

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

-NOT APPLICABLE

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

No significant change.

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

-NOT APPLICABLE

20. Fair Value Measurement

Assets Measured at Fair Value on a Recurring Basis

	2012		
	Level 1	Level 2	Level 3
Equity securities	\$ 23,404,943		
Total assets at Fair Value	\$ 23,404,943	\$ -	
	2011		
	Level 1	Level 2	Level 3
Equity securities	\$ 21,506,128		
Total assets at Fair Value	\$ 21,506,128	\$ -	

21. Other Items

No significant change.

22. Subsequent Events

-NOT APPLICABLE

23. Reinsurance

No significant change.

Notes to Financial Statement

24. Retrospectively Rated Contracts

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2011 were \$29,323,500. As of June 30, 2012, \$27,464,281 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$319,902 principally on Commercial and Medicare lines of insurance. Therefore, there has been a \$1,539,317 favorable prior-year development since December 31, 2011 to June 30, 2012. The decrease is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	\$ -
2. Date of the most recent evaluation of this liability	1/20/2012
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

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

- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[] No[X]
- 2.2 If yes, date of change:

- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

- 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 entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[] No[] N/A[X]
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2010.....
- 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.12/31/2010.....
- 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).09/07/2011.....
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[] N/A[]

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

- 8.1 Is the company a subsidiary of a bank holding company regulated 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
.....	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

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

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$..... 0

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

GENERAL INTERROGATORIES (Continued)

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes[] No[X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes[] No[] N/A[X]

16. 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[]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

Yes[] No[X]

16.4 If yes, give full and complete information relating thereto:

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

16.5 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
See attached		

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes[X] No[]

17.2 If no, list exceptions:

General Interrogatories Part 1 Attachments

Broker Code	Broker Name
ORK	AVONDALE PARTNERS LLC, NASHVILLE
RBC	BAIRD, ROBERT W & CO INC, MILWAUKEE
YQD	BARCLAYS CAPITAL LE, JERSEY CITY
SAN	BERNSTEIN SANFORD C & CO, NEW YORK
FED	BLUEFIN RESEARCH PARTNER, JERSEY CITY
BFT	BMO CAPITAL MARKETS CORP, NEW YORK
AVN	BNY CONVERGEX / LJR, HOUSTON
G9W	BTIG LLC, JERSEY CITY
R4X	BUCKINGHAM RESEARCH GRP INC, BROOKLYN
ANV	CANACCORD GENUITY INC, JERSEY CITY
CAN	CANTOR FITZGERALD & CO INC, NEW YORK
OFF	CARIS & COMPANY INC, JERSEY CITY
K82	CITATION GROUP/BCC CLRG, NEW YORK
SHY	CITIGROUP GBL MKTS INC, NEW YORK
SSI	CLEARVIEW CORRESPONDENT SRVS,LLC,RICHMON
TFF	COWEN AND COMPANY LLC, NEW YORK
FOB	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)
V6S	CUTTONE & CO INC, JERSEY CITY
KIO	DAHLMAN ROSE & CO LLC, JERSEY CITY
DVI	DAVIDSON(D A) & CO INC, NEW YORK
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
A46	DOUGHERTY COMPANY, BROOKLYN
C5H	FIRST ANALYSIS SECS CORP, CHICAGO
RCB	FRIEDMAN BILLINGS, WASHINGTON DC
GOL	GOLDMAN SACHS & CO, NY
SLK	GOLDMAN SACHS EXECUTION & CLEARING, NY
IET	INSTINET CORP, NY
EUI	INVESTMENT TECHNOLOGY GROUP, NEW YORK
RTG	ISI GROUP INC, NY
74L	J P MORGAN SECURITIES INC, BROOKLYN
JAN	JANNEY MONTGOMERY SCOTT, PHILADELPHIA
JEF	JEFFERIES & CO INC, NEW YORK
CSK	JMP SECURITIES, SAN FRANCISCO
HKI	KEEFE BRUYETTE AND WOODS, JERSEY CITY
MCD	KEYBANC CAPITAL MARKETS INC, NEW YORK
KNG	KING (CL) & ASSOCIATES, ALBANY
BJO	KNIGHT DIRECT LLC, JERSEY CITY
B2T	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY
LAZ	LAZARD CAPITAL MARKETS LLC, NEW YORK
AM8	LEERINK SWANN & CO, JERSEY CITY
805	LIQUIDNET INC, BROOKLYN
T86	MACQUARIE SECURITIES(USA)INC JERSEY CITY
MER	MERRILL LYNCH PIERCE FENNER SMITH INC NY
WAS	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS
A5H	MKM PARTNERS LLC, GREENWICH
MGK	MORGAN KEEGAN & CO INC, MEMPHIS
MOS	MORGAN STANLEY & CO INC, NY
NEE	NEEDHAM & CO, NEW YORK
FAH	OPPENHEIMER & CO INC, NEW YORK
XWR	PACIFIC CREST SEC, PORTLAND
D1R	PACIFIC CREST SECURITIES, PORTLAND
DON	PERSHING LLC, JERSEY CITY
PIP	PIPER JAFFRAY & CO, MINNEAPOLIS
89G	PULSE TRADING LLC, BOSTON
RAY	RAYMOND JAMES & ASSOC INC, ST PETERSBURG
DAB	RBC CAPITAL MARKETS LLC, NEW YORK
JEI	SIDOTI & CO LLC, NEW YORK
86S	SIMMONS & CO INTL, HOUSTON
T9U	STATE STREET BROKERAGE SVCS, BOSTON
SHS	STEPHENS INC, LITTLE ROCK
STI	STIFEL NICOLAUS
BIT	SUNTRUST CAPITAL MARKETS INC, ATLANTA
SBI	UBS SECURITIES LLC, STAMFORD
WED	WEDBUSH MORGAN SECS INC, LOS ANGELES
WEQ	WEEDEN & CO, NEW YORK
IY6	WELLS FARGO SECURITIES LLC, CHARLOTTE
BWC	WILLIAM BLAIR & CO, CHICAGO

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent 98.000%
1.2 A&H cost containment percent 1.000%
1.3 A&H expense percent excluding cost containment expenses 9.000%
2.1 Do you act as a custodian for health savings accounts?	Yes[] No[X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	\$..... 0
2.3 Do you act as an administrator for health savings accounts?	Yes[] No[X]
2.4 If yes, please provide the balance of the funds administered as of the reporting date.	\$..... 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
Accident and Health - Non-affiliates						
93440	06-1041332	01/01/2012	HM LIFE INS CO	PA	SSL/A/G	Yes[X] No []
93440	06-1041332	01/01/2012	HM LIFE INS CO	PA	SSL/A/I	Yes[X] No []

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**Current Year to Date - Allocated by States and Territories**

State, Etc.	1 Active Status	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
24. Minnesota (MN)	N								
25. Mississippi (MS)	N								
26. Missouri (MO)	N								
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	L	64,280,424	73,698,718				137,979,142		
37. Oklahoma (OK)	N								
38. Oregon (OR)	N								
39. Pennsylvania (PA)	N								
40. Rhode Island (RI)	N								
41. South Carolina (SC)	N								
42. South Dakota (SD)	N								
43. Tennessee (TN)	N								
44. Texas (TX)	N								
45. Utah (UT)	N								
46. Vermont (VT)	N								
47. Virginia (VA)	N								
48. Washington (WA)	N								
49. West Virginia (WV)	N								
50. Wisconsin (WI)	N								
51. Wyoming (WY)	N								
52. American Samoa (AS)	N								
53. Guam (GU)	N								
54. Puerto Rico (PR)	N								
55. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CN)	N								
58. Aggregate other alien (OT)	XXX								
59. Subtotal	XXX	64,280,424	73,698,718				137,979,142		
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 1	64,280,424	73,698,718				137,979,142		
DETAILS OF WRITE-INS									
5801.	XXX								
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX								

(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.

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

No significant changes noted.

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	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name 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)	*
		00000	34-1901465				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1887062				Academic Health Center Corp	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	26-1815305				NWO Health Partners, LLC	OH	NIA	Fostoria Hospital Association		50.0	ProMedica Health System, Inc.	
		00000	26-1815305				NWO Health Partners, LLC	OH	OTH	Northwest Ohio Orthopedic and Sports Medicine, Inc.		50.0	Northwest Ohio Orthopedic and Sports Medicine, Inc.	1
		00000	34-1880767				ProMedica Physicians and Continuum Services	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation		25.0	ProMedica Health System, Inc.	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Life Star Ambulance		25.0	Life Star Ambulance	1
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Huron Valley Ambulance		25.0	Huron Valley Ambulance	1
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Mercy Memorial Hospital Corporation		25.0	Mercy Memorial Hospital Corporation	1
		00000	34-4427949				Toledo District Nurse Association	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	34-1887065				ProMedica Physician Hospital Organization, Inc.	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Physicians and Continuum Services		100.0	ProMedica Health System, Inc.	
		00000	27-1325141				The Pharmacy Counter, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	27-4319239				EVOLV Medical Aesthetics, LLC	OH	NIA	ProMedica Physician Group, Inc.		50.0	ProMedica Health System, Inc.	
		00000	27-4319239				EVOLV Medical Aesthetics, LLC	OH	OTH	Frank Barone, M.D.		50.0	Frank Barone, M.D.	1
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1893773				ProMedica West Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1898679				ProMedica South Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1881145				ProMedica East Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	20-8050622				ProMedica Orthopedic Physicians	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	26-3015991				ProMedica GI Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	27-0978204				ProMedica Cardiothoracic Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	

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	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name 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)	*
		00000	27-1401750				ProMedica Hematology/Oncology Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	27-5165922				ProMedica Critical Care Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	27-2404505				ProMedica ENT, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	45-3251737				ProMedica Anesthesiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	---				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	61-1528443				WellCare Physicians Group, LLC	OH	NIA	ProMedica Physician Group, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
		00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.		100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	NIA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
		00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	IA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	IA	ProMedica Insurance Corporation		100.0	ProMedica Health System, Inc.	
		00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	45-3458982				ProMedica Bay Park Surgical Services Co-Management Company	OH	NIA	Bay Park Community Hospital		50.0	ProMedica Health System, Inc.	
		00000	45-3458982				ProMedica Bay Park Surgical Services Co-Management Company	OH	OTH	Various Corporations		50.0	Various Corporations	1
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	NIA	Emma L. Bixby Medical Center		64.4	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	OTH	Various Physicians		35.6	Various Physicians	1
		00000	27-1302183				Monroe Cancer Center	MI	NIA	Emma L. Bixby Medical Center		33.3	ProMedica Health System, Inc.	
		00000	27-1302183				Monroe Cancer Center	MI	OTH	Barbara Ann Karamanos Cancer Ceter		33.3	Barbara Ann Karamanos Cancer Corporation	1
		00000	27-1302183				Monroe Cancer Center	MI	OTH	Mercy Memorial Hospital Corporation		33.3	Mercy Memorial Hospital Corporation	1
		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center		100.0	ProMedica Health System, Inc.	
		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center		100.0	ProMedica Health System, Inc.	

Q16.1

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	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name 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)	*
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation		41.7	ProMedica Health System, Inc.	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians		58.3	Various Physicians	1
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	NIA	Emma L. Bixby Medical Center		50.0	ProMedica Health System, Inc.	
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	OTH	Raisin River Physicians		50.0	Raisin River Physicians	1
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital		62.7	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians		37.3	Various Physicians	1
		00000	31-1515460				Parkway Surgery Center, LLC	OH	NIA	The Toledo Hospital		40.0	ProMedica Health System, Inc.	
		00000	31-1515460				Parkway Surgery Center, LLC	OH	OTH	Various Physicians		60.0	Various Physicians	1
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital		50.0	ProMedica Health System, Inc.	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC		50.0	TRA Investment Club, LLC	1
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital		30.0	ProMedica Health System, Inc.	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC		70.0	Toledo Holding Company, LLC	1
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital		50.0	ProMedica Health System, Inc.	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians		50.0	Various Physicians	1
		00000	34-4428794				Flower Hospital	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1880473				PHS Ventures, Inc.	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-4428232				St. Luke's Hospital	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	NIA	St. Luke's Hospital		50.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	OTH	Various Physicians		50.0	Various Physicians	1
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	NIA	St. Luke's Hospital		50.0	ProMedica Health System, Inc.	
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	OTH	Various Physicians		50.0	Various Physicians	1
		00000	34-1366709				Care Enterprises, Inc.	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	NIA	Care Enterprises, Inc.		11.1	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	OTH	Various Physicians & Investment Groups		88.9	Various Physicians & Investment Groups	1
		00000	32-0160784				Waterville Medical Center, LLC	OH	NIA	Care Enterprises, Inc.		70.0	ProMedica Health System, Inc.	
		00000	32-0160784				Waterville Medical Center, LLC	OH	OTH	SB Medical Building Venture, Ltd.		30.0	SB Medical Building Venture, Ltd.	1
		00000	34-1796790				Care Holdings, Inc.	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	06-1811760				Physicians Advantage Management Services Organization, Inc.	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	34-1292849				St. Luke's Hospital Foundation	OH	NIA	ProMedica Health System, Inc.		100.0	ProMedica Health System, Inc.	
		00000	20-4671613				Cobra Ventures, LLC	OH	NIA	St. Luke's Hospital Foundation		100.0	ProMedica Health System, Inc.	

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	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name 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)	*
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, Inc.		50.0	ProMedica Health System, Inc.	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital		50.0	Lima Memorial Hospital	1
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital		40.0	ProMedica Health System, Inc.	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians		60.0	Various Physicians	1
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital		40.0	ProMedica Health System, Inc.	
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	OTH	Various Physicians		60.0	Various Physicians	1

Q16.3

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95189201236500002

2012

Document Code: 365

SCHEDULE A - VERIFICATION**Real Estate**

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

NONE**SCHEDULE B - VERIFICATION****Mortgage Loans**

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

NONE**SCHEDULE BA - VERIFICATION****Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	220,658	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		241,006
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		20,348
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	220,658	220,658
12. Deduct total nonadmitted amounts	220,658	220,658
13. Statement value at end of current period (Line 11 minus Line 12)		

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	103,905,028	103,076,950
2. Cost of bonds and stocks acquired	21,219,083	346,114,872
3. Accrual of discount	33,716	18,226
4. Unrealized valuation increase (decrease)	1,254,734	(2,884,283)
5. Total gain (loss) on disposals	717,399	5,177,335
6. Deduct consideration for bonds and stocks disposed of	39,707,175	346,662,862
7. Deduct amortization of premium	625,324	935,210
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)	86,797,461	103,905,028
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	86,797,461	103,905,028

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	80,835,613	11,063,057	30,302,352	(268,896)	80,835,613	61,327,423		84,404,005
2. Class 2 (a)	3,748,372	165,757	140,313	(14,787)	3,748,372	3,759,030		3,397,289
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	84,583,986	11,228,815	30,442,665	(283,683)	84,583,986	65,086,453		87,801,293
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	84,583,986	11,228,815	30,442,665	(283,683)	84,583,986	65,086,453		87,801,293

(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 \$.....1,515,706; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DA - PART 1**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	1,693,935	X X X	1,703,339	7,641	

SCHEDULE DA - Verification**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,402,393	32,392,020
2. Cost of short-term investments acquired	750	8,619,281
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	1,672	4,282
6. Deduct consideration received on disposals	3,689,388	35,579,449
7. Deduct amortization of premium	21,492	33,741
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)	1,693,935	5,402,393
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,693,935	5,402,393

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SI08 Schedule E - Verification (Cash Equivalents) NONE

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	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)
Bonds - U.S. Governments									
3133XFJF4	FEDERAL HOME LN BK CONS BD		06/04/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	591,544	500,000.00	1,269	1FE
31398AZV7	FEDERAL NATL MTG ASSN		06/25/2012	MORGAN STANLEY & CO INC, NY	X X X	1,704,259	1,620,000.00	4,253	1
912828SD3	U S TREASURY NOTE		06/05/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	519,007	510,000.00	2,224	1
912828SU5	U S TREASURY NOTE		06/08/2012	MORGAN STANLEY & CO INC, NY	X X X	583,448	585,000.00	107	1
912828EE6	U S TREASURY NOTE		05/03/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	842,288	750,000.00	6,918	1
912828NT3	U S TREASURY NOTE		04/16/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	386,973	360,000.00	1,662	1
36179MC24	GNMA II POOL #0MA0089		05/24/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	975,771	897,389.83	1,894	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	5,603,290	5,222,389.83	18,327	X X X
Bonds - All Other Governments									
6832348Z4	PROVINCE OF ONTARIO CANADA	C	04/03/2012	CIBC WORLD MARKETS CORP, NEW YORK	X X X	308,220	300,000.00	375	1FE
1099999	Subtotal - Bonds - All Other Governments				X X X	308,220	300,000.00	375	X X X
Bonds - U.S. States, Territories and Possessions									
452152MS7	ILLINOIS ST		05/02/2012	JEFFERIES & COMPANY, JERSEY CITY	X X X	223,096	200,000.00		1FE
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	223,096	200,000.00		X X X
Bonds - U.S. Special Revenue, Special Assessment									
251250AB2	DETROIT MI WTR & SEWERAGE DEPT		06/21/2012	GOLDMAN SACHS & CO, NY	X X X	270,913	250,000.00		1FE
59259YRA9	MET TRANSPRTN AUTH NY REVENUE		06/29/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	288,558	250,000.00		1FE
65854RAR1	N CENTRL TX HLTH FAC DEV CORP		06/06/2012	GOLDMAN SACHS & CO, NY	X X X	586,410	500,000.00		1FE
67756A3M2	OHIO ST HGR EDUCTNL FAC COMMIS		04/25/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	554,115	500,000.00		1FE
685869CZ0	OREGON ST HLTH & SCIENCE UNIV		05/02/2012	MORGAN STANLEY & CO INC, NY	X X X	228,344	200,000.00		1FE
812643GK4	SEATTLE WA MUNI LIGHT & PWR RE		06/27/2012	CITIGROUP GBL MKTS INC, NEW YORK	X X X	296,780	250,000.00		1FE
31418AFD5	FNMA POOL #0MA1063		04/26/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	157,992	150,000.00	363	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	2,383,111	2,100,000.00	363	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
053332AM4	AUTOZONE INC		04/17/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	84,986	85,000.00		2FE
084664BN0	BERKSHIRE HATHAWAY FINANCE COR		05/04/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	157,427	150,000.00	1,470	1FE
210518CT1	CONSUMERS ENERGY CO		05/01/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	134,988	135,000.00		1FE
38259PAC6	GOOGLE INC		04/04/2012	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	103,962	100,000.00	832	1FE
60871RAB6	MOLSON COORS BREWING CO		04/26/2012	MORGAN STANLEY & CO INC, NY	X X X	80,771	81,000.00		2FE
913017BV0	UNITED TECHNOLOGIES CORP		05/24/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	124,904	125,000.00		1FE
931142CT8	WAL-MART STORES INC		06/04/2012	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	313,467	300,000.00	2,794	1FE
377373AD7	GLAXOSMITHKLINE CAPITAL PLC	F	05/02/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	104,286	105,000.00		1FE
377373AB1	GLAXOSMITHKLINE CAPITAL PLC	F	05/02/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	84,784	85,000.00		1
822582AQ5	SHELL INTERNATIONAL FINANCE BV	F	04/03/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	107,156	100,000.00	870	1FE
85771SAC0	STATOIL ASA	F	04/04/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	158,028	150,000.00	2,115	1FE
06052YAC3	BANK OF AMERICA AUTO TRUS 1 A3		04/11/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	54,998	55,000.00		1FE
14313HAC9	CARMAX AUTO OWNER TRUS 11-1 A3		05/04/2012	MORGAN STANLEY & CO INC, NY	X X X	231,491	230,000.00	198	1FE
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3		06/06/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	269,944	270,000.00		1FE
12622XAD2	CHN EQUIPMENT TRUST A A4		04/02/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	174,934	170,000.00	193	1FE
80282WAC4	SANTANDER DRIVE AUTO REC 3A3		05/07/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	94,997	95,000.00		1FE
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		06/05/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	429,973	430,000.00		1FE

QE04

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)
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	2,711,097	2,666,000.00	8,471	X X X
8399997	Subtotal - Bonds - Part 3				X X X	11,228,815	10,488,389.83	27,535	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	11,228,815	10,488,389.83	27,535	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
Common Stock - Industrial and Miscellaneous (Unaffiliated)									
00081T108	ACCO BRANDS CORP		05/01/2012	CONVERSION OF MEADWESTVACO	293.580	3,358	X X X		L
007974108	ADVENT SOFTWARE INC		04/10/2012	LIQUIDNET INC, BROOKLYN	200.000	4,958	X X X		L
00971T101	AKAMAI TECHNOLOGIES INC		06/01/2012	WILLIAM BLAIR & CO, CHICAGO	610.000	17,359	X X X		L
01741R102	ALLEGHENY TECHNOLOGIES INC		06/04/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	610.000	21,034	X X X		L
03073E105	AMERISOURCEBERGEN CORP		05/30/2012	J P MORGAN SECURITIES INC, BROOKLYN	290.000	10,643	X X X		L
04269Q100	ARRIS GROUP INC		06/05/2012	AVONDALE PARTNERS LLC, NASHVILLE	90.000	1,094	X X X		L
071813109	BAXTER INTERNATIONAL INC		06/21/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	525.000	27,393	X X X		L
084670702	BERKSHIRE HATHAWAY INC		05/07/2012	J P MORGAN SECURITIES INC, BROOKLYN	510.000	41,746	X X X		L
111320107	BROADCOM CORP		04/26/2012	COWEN AND COMPANY LLC, NEW YORK	430.000	15,316	X X X		L
14149Y108	CARDINAL HEALTH INC		05/04/2012	LIQUIDNET INC, BROOKLYN	730.000	31,439	X X X		L
144577103	CARRIZO OIL & GAS INC		06/21/2012	KEYBANC CAPITAL MARKETS INC, NEW YORK	730.000	15,260	X X X		L
124857202	CBS CORP		05/30/2012	RBC CAPITAL MARKETS LLC, NEW YORK	335.000	10,606	X X X		L
150870103	CELANESE CORP		06/21/2012	AVONDALE PARTNERS LLC, NASHVILLE	500.000	18,809	X X X		L
189754104	COACH INC		05/22/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,240.000	83,214	X X X		L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		06/18/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	210.000	12,520	X X X		L
216648402	COOPER COS INC/THE		06/29/2012	PULSE TRADING LLC, BOSTON	660.000	52,780	X X X		L
232806109	CYPRESS SEMICONDUCTOR CORP		06/14/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	760.000	9,522	X X X		L
278058102	EATON CORP		05/23/2012	OPPENHEIMER & CO INC, NEW YORK	240.000	10,208	X X X		L
285512109	ELECTRONIC ARTS INC		05/10/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	2,600.000	39,681	X X X		L
26884L109	EQT CORP		06/21/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	860.000	43,116	X X X		L
30231G102	EXXON MOBIL CORP		06/21/2012	LIQUIDNET INC, BROOKLYN	580.000	47,820	X X X		L
303726103	FAIRCHILD SEMICONDUCTOR INTERN		06/25/2012	JEFFERIES & CO INC, NEW YORK	390.000	5,257	X X X		L
316773100	FIFTH THIRD BANCORP		05/23/2012	RBC CAPITAL MARKETS LLC, NEW YORK	1,195.000	16,018	X X X		L
371901109	GENTEX CORP		06/21/2012	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	200.000	4,170	X X X		L
39304D102	GREEN DOT CORP		06/13/2012	LIQUIDNET INC, BROOKLYN	340.000	7,522	X X X		L
415864107	HARSCO CORP		05/17/2012	BTIG LLC, JERSEY CITY	1,040.000	21,444	X X X		L
42983D104	HIGHER ONE HOLDINGS INC		06/12/2012	MACQUARIE SECURITIES(USA)INC JERSEY CITY	470.000	5,710	X X X		L
440694305	HORSEHEAD HOLDING CORP		05/31/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	2,130.000	21,365	X X X		L
444903108	HUMAN GENOME SCIENCES INC		04/16/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	300.000	2,162	X X X		L
457153104	INGRAM MICRO INC		05/10/2012	STATE STREET BROKERAGE SVCS, BOSTON	1,490.000	28,300	X X X		L
45884X103	INTERMUNE INC		06/28/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	60.000	685	X X X		L
46118H104	INTRALINKS HOLDINGS INC		04/05/2012	LIQUIDNET INC, BROOKLYN	450.000	2,359	X X X		L
472319102	JEFFERIES GROUP INC		05/18/2012	MORGAN STANLEY & CO INC, NY	230.000	2,963	X X X		L
477143101	JETBLUE AIRWAYS CORP		05/18/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	240.000	999	X X X		L
46625H100	JPMORGAN CHASE & CO		05/11/2012	BARCLAYS CAPITAL LE, JERSEY CITY	2,800.000	119,259	X X X		L
48273U102	K12 INC		05/15/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	750.000	15,275	X X X		L
500255104	KOHL'S CORP		05/16/2012	J P MORGAN SECURITIES INC, BROOKLYN	510.000	24,690	X X X		L
50075N104	KRAFT FOODS INC		06/08/2012	LIQUIDNET INC, BROOKLYN	2,550.000	98,174	X X X		L
517834107	LAS VEGAS SANDS CORP		05/14/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	260.000	12,984	X X X		L
55973B102	MAGNUM HUNTER RESOURCES CORP		06/01/2012	INSTINET CORP, NY	6,380.000	29,134	X X X		L

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
560879108	MAKO SURGICAL CORP		06/04/2012	PIPER JAFFRAY & CO, MINNEAPOLIS	550.000	12,160	X X X		L
583334107	MEADWESTVACO CORP		04/23/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	890.000	28,073	X X X		L
59001K100	MERITOR INC		06/28/2012	WILLIAM BLAIR & CO, CHICAGO	540.000	2,753	X X X		L
59156R108	METLIFE INC		05/23/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	520.000	15,861	X X X		L
591708102	METROPCS COMMUNICATIONS INC		04/27/2012	SIDOTI & CO LLC, NEW YORK	720.000	5,120	X X X		L
55345K103	MRC GLOBAL INC		06/04/2012	GOLDMAN SACHS & CO, NY	1,290.000	27,019	X X X		L
62855J104	MYRIAD GENETICS INC		06/29/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	250.000	5,908	X X X		L
62913F201	NII HOLDINGS INC		04/27/2012	LIQUIDNET INC, BROOKLYN	340.000	4,942	X X X		L
654106103	NIKE INC		05/21/2012	UBS SECURITIES LLC, STAMFORD	460.000	49,197	X X X		L
674599105	OCCIDENTAL PETROLEUM CORP		04/26/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	150.000	13,721	X X X		L
701094104	PARKER HANNIFIN CORP		05/16/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	640.000	54,656	X X X		L
733174700	POPULAR INC		06/04/2012	CONVERSION OF POPULAR INC	1,631.000	26,159	X X X		L
733174106	POPULAR INC		05/21/2012	WEEDEN & CO, NEW YORK	9,990.000	16,339	X X X		L
693506107	PPG INDUSTRIES INC		04/24/2012	PULSE TRADING LLC, BOSTON	1,020.000	102,414	X X X		L
740189105	PRECISION CASTPARTS CORP		05/17/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	150.000	25,446	X X X		L
768573107	RIVERBED TECHNOLOGY INC		05/03/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	270.000	5,141	X X X		L
81616X103	SELECT COMFORT CORP		06/26/2012	WEEDEN & CO, NEW YORK	1,290.000	26,519	X X X		L
78454L100	SM ENERGY CO		04/16/2012	PULSE TRADING LLC, BOSTON	420.000	27,516	X X X		L
848637104	SPLUNK INC		04/18/2012	MORGAN STANLEY & CO INC, NY	30.000	510	X X X		L
790849103	ST JUDE MEDICAL INC		05/18/2012	LIQUIDNET INC, BROOKLYN	695.000	26,516	X X X		L
854502101	STANLEY BLACK & DECKER INC		05/16/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	550.000	39,057	X X X		L
855030102	STAPLES INC		04/27/2012	DEUTSCHE BK SECS INC, NY (NWCUS33)	715.000	11,292	X X X		L
855244109	STARBUCKS CORP		05/23/2012	LIQUIDNET INC, BROOKLYN	460.000	25,052	X X X		L
871546206	SYMMETRY MEDICAL INC		04/13/2012	WEEDEN & CO, NEW YORK	1,770.000	12,060	X X X		L
880349105	TENNECO INC		06/28/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	230.000	6,128	X X X		L
883556102	THERMO FISHER SCIENTIFIC INC		04/23/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	760.000	41,298	X X X		L
88732J207	TIME WARNER CABLE INC		06/26/2012	CANTOR FITZGERALD & CO INC, NEW YORK	335.000	26,231	X X X		L
89969Q104	TUMI HOLDINGS INC		04/19/2012	GOLDMAN SACHS & CO, NY	50.000	900	X X X		L
90478E103	UNILIFE CORP		06/29/2012	CANTOR FITZGERALD & CO INC, NEW YORK	2,850.000	11,510	X X X		L
911312106	UNITED PARCEL SERVICE INC		06/01/2012	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	565.000	41,808	X X X		L
92335C106	VERA BRADLEY INC		05/07/2012	WEEDEN & CO, NEW YORK	430.000	11,082	X X X		L
92342Y109	VERIFONE SYSTEMS INC		06/13/2012	INSTINET CORP, NY	300.000	9,494	X X X		L
92826C839	VISA INC		06/27/2012	LIQUIDNET INC, BROOKLYN	390.000	48,168	X X X		L
254687106	WALT DISNEY CO/THE		06/06/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,610.000	72,123	X X X		L
94733A104	WEB.COM GROUP INC		06/04/2012	J P MORGAN SECURITIES INC, BROOKLYN	530.000	7,962	X X X		L
008474108	AGNICO-EAGLE MINES LTD	C	04/10/2012	CANTOR FITZGERALD & CO INC, NEW YORK	20.000	640	X X X		L
45245E109	IMAX CORP	C	06/14/2012	CANACCORD GENUITY INC, JERSEY CITY	960.000	19,368	X X X		L
50015Q100	KODIAK OIL & GAS CORP	C	06/01/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,950.000	15,883	X X X		L
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	F	05/08/2012	CANACCORD GENUITY INC, JERSEY CITY	680.000	4,656	X X X		L
H27178104	FOSTER WHEELER AG COM	F	05/30/2012	MACQUARIE SECURITIES(USA)INC JERSEY CITY	160.000	2,988	X X X		L
780259206	ROYAL DUTCH SHELL PLC	F	04/27/2012	UBS SECURITIES LLC, STAMFORD	200.000	14,250	X X X		L
80105N105	SANOFI	F	06/05/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	350.000	11,819	X X X		L
H84989104	TE CONNECTIVITY LTD	F	06/22/2012	STIFEL NICOLAUS	425.000	13,556	X X X		L
909999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	1,859,641	X X X		X X X
Common Stock - Mutual Funds									
0075W0700	ADVISORS INNER CIRCLE		06/29/2012	NON-BROKER TRADE	1,683.896	16,755	X X X		L

QE04.2

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)
9299999	Subtotal - Common Stock - Mutual Funds				X X X	16,755	X X X		X X X
9799997	Subtotal - Common Stock - Part 3				X X X	1,876,396	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	1,876,396	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	1,876,396	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	13,105,211	X X X	27,535	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
31331KAH3	FEDERAL FARM CR BK CONS BD		05/24/2012	DEUTSCHE BK SECS INC, NY	XXX	760,379	750,000.00	760,423	758,500		(654)		(654)		757,846		2,533	2,533	2,039	02/27/2014	1
3133XXYX9	FEDERAL HOME LN BK CONS BD		06/25/2012	HSBC SECS INC, NEW YORK	XXX	1,016,391	1,000,000.00	1,024,284	1,018,122		(3,061)		(3,061)		1,015,061		1,330	1,330	9,089	06/21/2013	1
3133XFJF4	FEDERAL HOME LN BK CONS BD		06/12/2012	BARCLAYS CAPITAL INC, NEW	XXX	590,387	500,000.00	591,544			(506)		(506)		591,038		(652)	(652)	1,866	05/18/2016	1
3137EACX5	FEDERAL HOME LN MTG CORP		05/24/2012	JP MORGAN CHASE BANK/HSBC	XXX	1,180,657	1,180,000.00	1,181,079	1,180,813		(77)		(77)		1,180,736		(79)	(79)	2,508	10/30/2013	1
31359MWJ8	FEDERAL NATL MTG ASSN		06/25/2012	JP MORGAN CHASE BANK/HSBC	XXX	2,302,983	2,100,000.00	2,338,245	2,301,986		(16,304)		(16,304)		2,285,682		17,301	17,301	65,457	10/15/2014	1
3135G0CM3	FEDERAL NATL MTG ASSN		05/24/2012	BARCLAYS CAPITAL INC, NEW	XXX	192,725	190,000.00	188,067	188,257		55		55		188,313		4,412	4,412	369	09/28/2016	1
912828MZ0	U S TREASURY NOTE		06/12/2012	CREDIT SUISSE, NEW YORK	XXX	794,587	750,000.00	798,254			(3,083)		(3,083)		794,172		415	415	11,617	04/30/2015	1
912828MX5	U S TREASURY NOTE		05/03/2012	JP MORGAN CHASE BANK/HSBC	XXX	761,013	750,000.00	766,497	761,456		(1,021)		(1,021)		760,435		579	579	7,244	04/15/2013	1
912828NN6	U S TREASURY NOTE		05/23/2012	MORGAN STANLEY & CO INC,	XXX	1,512,886	1,500,000.00	1,517,857	1,514,729		(1,617)		(1,617)		1,513,112		(227)	(227)	5,357	07/15/2013	1
912828RQ5	U S TREASURY NOTE		06/11/2012	DEUTSCHE BK SECS INC, NY	XXX	1,201,683	1,200,000.00	1,199,910	1,199,919		6		6		1,199,925		1,758	1,758	2,592	11/15/2014	1
912828NY2	U S TREASURY NOTE		06/11/2012	MORGAN STANLEY & CO INC,	XXX	1,509,634	1,500,000.00	1,513,189	1,510,116		(1,197)		(1,197)		1,508,919		714	714	2,430	09/15/2013	1
912828LK4	U S TREASURY NOTE		06/25/2012	CREDIT SUISSE, NEW YORK	XXX	1,045,055	1,000,000.00	1,054,339	1,046,895		(3,695)		(3,695)		1,043,200		1,855	1,855	6,551	08/31/2014	1
912828EN6	U S TREASURY NOTE		05/23/2012	CITIGROUP GBL MKTS/SALOMO	XXX	551,667	485,000.00	558,869			(2,874)		(2,874)		552,958		(1,291)	(1,291)	11,446	11/15/2015	1
912828EE6	U S TREASURY NOTE		05/24/2012	CREDIT SUISSE, NEW YORK	XXX	840,671	750,000.00	842,288			(1,534)		(1,534)		840,753		(82)	(82)	8,669	08/15/2015	1
912828HV5	U S TREASURY NOTE		05/07/2012	JPMORGAN SECURITIES INC	XXX	633,242	620,000.00	638,118	634,739		573		573		635,312		(2,070)	(2,070)	1,036	03/31/2013	1
912828KY5	U S TREASURY NOTE		05/23/2012	GOLDMAN SACHS & CO, NY	XXX	1,048,825	1,000,000.00	1,060,355	1,051,169		(3,398)		(3,398)		1,047,770		1,055	1,055	10,457	06/30/2014	1
912828KV1	U S TREASURY NOTE		06/12/2012	MORGAN STANLEY & CO INC,	XXX	1,557,622	1,500,000.00	1,571,528	1,560,367		(3,746)		(3,746)		1,556,621		1,001	1,001	17,152	05/31/2014	1
36230T5T5	GNMA POOL #0758958		06/15/2012	Redemption	XXX	3,196	3,196.14	3,427	3,195		1		1		3,196				21	10/15/2041	1
36202FZX7	GNMA II POOL #0005258		06/20/2012	Redemption	XXX	5,447	5,447.36	5,663	5,447		0		0		5,447				34	12/20/2041	1
36202FZY5	GNMA II POOL #0005259		06/20/2012	Redemption	XXX	20,570	20,570.33	21,991	20,588		(18)		(18)		20,570				133	12/20/2041	1
36202FZL9	GNMA II POOL #0005279		06/20/2012	Redemption	XXX	5,050	5,050.26	5,296			(2)		(2)		5,050				31	01/20/2042	1
36202FZM7	GNMA II POOL #0005280		06/20/2012	Redemption	XXX	13,770	13,769.94	14,768			(21)		(21)		13,770				97	01/20/2042	1
0599999	Subtotal - Bonds - U.S. Governments				XXX	17,548,441	16,823,034.03	17,655,990	14,756,299		(42,173)		(42,173)		17,519,888		28,553	28,553	166,195	XXX	XXX
Bonds - All Other Governments																					
683234SJ8	PROVINCE OF ONTARIO CANADA	I	06/20/2012	SCOTIA CAPITAL (USA) INC,	XXX	179,531	175,000.00	183,873	180,774		(1,542)		(1,542)		179,232		299	299	2,765	02/15/2013	1FE
6832348Z4	PROVINCE OF ONTARIO CANADA	C	06/20/2012	CIBC WORLD MARKETS CORP,	XXX	308,919	300,000.00	308,220			(414)		(414)		307,806		1,113	1,113	1,250	09/15/2015	1FE
1099999	Subtotal - Bonds - All Other Governments				XXX	488,450	475,000.00	492,093	180,774		(1,956)		(1,956)		487,038		1,411	1,411	4,015	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
574204WP4	MARYLAND ST DEPT OF TRANSPRTN		05/01/2012	LOOP CAPITAL MARKETS LLC,	XXX	458,423	375,000.00	451,080	446,728		(1,020)		(1,020)		445,708		12,714	12,714	10,104	05/01/2018	1FE
594636PS5	MICHIGAN ST COMPREHENSIVE TRAN		05/15/2012	Call	XXX	300,000	300,000.00	308,331			(7,760)		(7,760)		300,000				7,875	05/15/2017	1FE
736742QH3	PORTLAND ORE SWR SYS REV		05/24/2012	BARCLAYS CAPITAL INC, NEW	XXX	304,390	250,000.00	299,398	296,620		(1,163)		(1,163)		295,457		8,933	8,933	5,729	06/15/2018	1FE
3128PWC89	FHLMC POOL #J1-6395		06/15/2012	Redemption	XXX	4,369	4,369.40	4,604	4,360		9		9		4,369				30	08/01/2021	1FE
3132GDSP8	FHLMC POOL #Q0-0526		05/24/2012	Redemption	XXX	936,495	861,416.62	936,118	933,695		(1,048)		(1,048)		932,647		3,849	3,849	12,184	05/01/2041	1FE
3132GDW65	FHLMC POOL #Q0-0669		06/15/2012	Redemption	XXX	49,100	49,099.51	52,629	49,148		(49)		(49)		49,100				200	04/01/2041	1FE
3132GEFH8	FHLMC POOL #Q0-1068		06/15/2012	Redemption	XXX	3,589	3,589.23	3,944	3,583		6		6		3,589				32	05/01/2041	1FE
3132GETD2	FHLMC POOL #Q0-1448		06/15/2012	Redemption	XXX	41,012	41,011.99	44,406	41,073		(61)		(61)		41,012				254	06/01/2041	1FE
3132GFBV8	FHLMC POOL #Q0-1852		06/15/2012	Redemption	XXX	36,086	36,086.41	39,678	36,163		(77)		(77)		36,086				482	06/01/2041	1FE
3132GFAF1	FHLMC POOL #Q0-2622		06/15/2012	Redemption	XXX	33,302	33,301.81	36,403	33,470		(168)		(168)		33,302				451	08/01/2041	1FE
3132GJAJ8	FHLMC POOL #Q0-3009		06/15/2012	Redemption	XXX	29,740	29,739.96	31,859	29,726		14		14		29,740				316	09/01/2041	1FE
3132GJJR1	FHLMC POOL #Q0-3272		06/15/2012	Redemption	XXX	2,185	2,184.65	2,354	2,181		4		4		2,185				17	09/01/2041	1FE
31405EA39	FNMA POOL #0786726		06/25/2012	Redemption	XXX	23,145	23,144.74	23,861	23,199		(54)		(54)		23,145				315	08/01/2034	1FE
31416BL71	FNMA POOL #0995050		06/25/2012	Redemption	XXX	29,134	29,133.60	32,515	29,308		(174)		(174)		29,134				305	09/01/2037	1FE
31416BRR1	FNMA POOL #0995196		06/25/2012	Redemption	XXX	47,576	47,576.49	53,098	47,855		(278)		(278)		47,576				492	07/01/2038	1FE
31416XTK6	FNMA POOL #0A23553		06/25/2012	Redemption	XXX	11,764	11,763.61	12,422	11,739		24		24		11,764				67	03/01/2026	1FE
31416YTZ1	FNMA POOL #0A32627		06/25/2012	Redemption	XXX	43,003	43,002.95	43,876	43,000		3		3		43,003				270	07/01/2041	1FE
31419MC25	FNMA POOL #0AE9988		06/25/2012	Redemption	XXX	81,826	81,825.95	86,978	82,924		(1,098)		(1,098)		81,826				544	07/01/2026	1FE
3138AD4K8	FNMA POOL #0AI0825		06/25/2012	Redemption	XXX	1,777	1,777.26	1,901	1,774		3		3		1,777				13	09/01/2041	1FE

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AJV1	FNMA POOL #0A15127		06/25/2012	Redemption	X X X	5,568	5,567.75	5,929	5,553		15		15		5,568				37	09/01/2026	1FE
3138AM5H4	FNMA POOL #0A18047		06/25/2012	Redemption	X X X	12,862	12,862.41	13,719	12,869		(6)		(6)		12,862				96	10/01/2041	1FE
3138ANWF6	FNMA POOL #0A18745		06/25/2012	Redemption	X X X	1,824	1,823.78	1,952	1,820		4		4		1,824				14	09/01/2041	1FE
3138ASCZ3	FNMA POOL #0AJ0987		06/25/2012	Redemption	X X X	6,487	6,486.98	6,842	6,471		16		16		6,487				38	09/01/2026	1FE
31417Y7F8	FNMA POOL #0MA0893		06/25/2012	Redemption	X X X	11,733	11,733.33	12,375	11,724		10		10		11,733				80	10/01/2021	1FE
31418AAF5	FNMA POOL #0MA0905		06/25/2012	Redemption	X X X	27,965	27,965.22	29,180	27,923		42		42		27,965				164	10/01/2021	1FE
31418AFD5	FNMA POOL #0MA1063		06/25/2012	Redemption	X X X	2,708	2,708.33	2,853			(3)		(3)		2,708				10	05/01/2022	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	2,506,063	2,293,171.98	2,538,302	2,490,664		(12,808)		(12,808)		2,480,567		25,496	25,496	40,121	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
053332AK8	AUTOZONE INC		04/17/2012	J.P. MORGAN SECURITIES LL	X X X	143,870	130,000.00	142,282	140,505		(192)		(192)		140,313		3,557	3,557	1,973	01/15/2015	2FE
06051GDW6	BANK OF AMERICA CORP		06/20/2012	MERRILL LYNCH PIERCE																	
084664BG5	BERKSHIRE HATHAWAY FINANCE COR		05/04/2012	FTN FINANCIAL SECURITIES	X X X	195,301	185,000.00	199,476	195,521		(806)		(806)		194,715		585	585	2,158	08/15/2013	1FE
084670AU2	BERKSHIRE HATHAWAY INC		06/20/2012	MERRILL LYNCH																	
097014AK0	BOEING CAPITAL CORP		05/21/2012	PROFESSIONA	X X X	176,773	175,000.00	178,764	177,544		(641)		(641)		176,903		(130)	(130)	1,384	02/11/2013	1FE
14912L4F5	CATERPILLAR FINANCIAL SERVICES		06/08/2012	RBC CAPITAL MARKETS LLC,	X X X	116,950	110,000.00	116,705	115,645		(318)		(318)		115,326		1,624	1,624	2,056	10/27/2014	1FE
172967EY3	CITIGROUP INC		06/20/2012	PROFESSIONA	X X X	108,938	100,000.00	111,585	109,205		(971)		(971)		108,233		705	705	1,974	02/17/2014	1FE
172967EQ0	CITIGROUP INC		06/08/2012	MILLENNIUM ADVISORS LLC,	X X X	107,035	100,000.00	107,787	106,662		(634)		(634)		106,027		1,008	1,008	2,355	08/12/2014	1FE
263534BY4	EI DU PONT DE NEMOURS & CO		05/21/2012	BARCLAYS CAPITAL INC,	X X X	118,207	115,000.00	118,516	117,401		(463)		(463)		116,939		1,269	1,269	4,252	04/11/2013	1FE
36962G4R2	GENERAL ELEC CAP CORP		04/16/2012	NEW	X X X	117,075	110,000.00	117,704	116,565		(342)		(342)		116,224		851	851	1,281	01/15/2015	1FE
459200GU9	INTERNATIONAL BUSINESS MACHINE		05/21/2012	GOLDMAN SACHS & CO, NY	X X X	164,140	155,000.00	157,674	157,342		(12)		(12)		157,330		6,810	6,810	622	09/16/2020	1FE
46625HHB9	JPMORGAN CHASE & CO		06/20/2012	CITIGROUP GBL	X X X	113,553	110,000.00	112,025	111,797		(68)		(68)		111,729		1,824	1,824	849	01/05/2016	1FE
89233P4B9	TOYOTA MOTOR CREDIT CORP		06/11/2012	MORGAN STANLEY & CO	X X X	231,777	225,000.00	237,974	233,791		(1,886)		(1,886)		231,906		(129)	(129)	6,947	05/01/2013	1FE
931142AS2	WAL-MART STORES INC		06/04/2012	INC.	X X X	148,873	140,000.00	149,769			(568)		(568)		148,774		99	99	2,190	06/17/2015	1FE
931142CT8	WAL-MART STORES INC		06/20/2012	BARCLAYS CAPITAL INC,	X X X	357,391	335,000.00	370,765	359,238		(2,233)		(2,233)		357,005		386	386	12,549	06/01/2013	1FE
949746NY3	WELLS FARGO & CO		06/20/2012	NEW	X X X	313,548	300,000.00	313,467			(209)		(209)		313,258		290	290	3,131	07/08/2015	1FE
983024AE0	WYETH		06/20/2012	MILLENNIUM ADVISORS LLC,	X X X	194,243	190,000.00	198,265	195,103		(1,441)		(1,441)		193,662		581	581	3,348	01/31/2013	1FE
136375BS0	CANADIAN NATIONAL RAILWAY CO		05/22/2012	RBC CAPITAL MARKETS LLC,	X X X	188,683	175,000.00	192,897	189,329		(1,809)		(1,809)		187,520		1,164	1,164	3,850	02/01/2014	1FE
78008TXA7	ROYAL BANK OF CANADA		06/20/2012	MORGAN STANLEY & CO	X X X	106,671	100,000.00	109,126	107,366		(614)		(614)		106,753		(82)	(82)	1,788	01/15/2014	1FE
055451AG3	BHP BILLITON FINANCE USA LTD		05/21/2012	INC.	X X X	151,632	150,000.00	149,943	149,951		4		4		149,955		1,677	1,677	1,420	10/30/2014	1FE
25243YAN9	DIAGEO CAPITAL PLC		06/11/2012	WELLS FARGO SECURITIES	X X X	108,672	100,000.00	110,328	108,316		(606)		(606)		107,709		963	963	3,560	04/01/2014	1FE
377373AB1	GLAXOSMITHKLINE CAPITAL PLC		06/20/2012	NEW	X X X	110,287	100,000.00	114,242	111,104		(1,230)		(1,230)		109,874		413	413	3,032	01/15/2014	1FE
822582AL6	SHELL INTERNATIONAL FINANCE BV		05/23/2012	WELLS FARGO SECURITIES	X X X	85,046	85,000.00	84,784			9		9		84,793		253	253	81	05/08/2015	1FE
02005JAC3	ALLY AUTO RECEIVABLES TR 3 A3		06/08/2012	US BANCORP INVESTMENTS	X X X	202,432	200,000.00	204,084	202,691		(410)		(410)		202,281		151	151	625	03/25/2013	1FE
02005PAC9	ALLY AUTO RECEIVABLES TRUST		06/21/2012	IN	X X X	311,550	310,000.00	311,235	311,077		(63)		(63)		311,014		536	536	735	08/17/2015	1FE
02005ABT4	ALLY MASTER OWNER TRUST 4 A2		06/21/2012	JPMORGAN SECURITIES INC	X X X	326,066	325,695.53	326,446	326,196		(162)		(162)		326,034		32	32	689	11/17/2014	1FE
03063KAD5	AMERICREDIT PRIME AUTOMOB 1 A4		06/08/2012	JPMORGAN CHASE BK/RBS	X X X	201,625	200,000.00	201,688			(84)		(84)		201,546		79	79	864	09/15/2016	1FE
13974YAG5	CAPITAL AUTO RECEIVABLES 2 A4		06/15/2012	SEC	X X X	257,231	255,000.00	259,213			(284)		(284)		258,667		(1,436)	(1,436)	1,808	12/15/2014	1FE
13974TAC5	CAPITAL AUTO RECEIVABLES 4A A4		05/15/2012	FENN	X X X	249,972	248,956.34	253,461	252,260		(1,527)		(1,527)		250,733		(761)	(761)	2,380	12/15/2014	1FE
14312YAC3	CARMAX AUTO OWNER TRUST 3 A3		06/07/2012	Redemption	X X X	321,683	321,683.18	324,914	324,587		(2,904)		(2,904)		321,683				1,996	05/15/2014	1FE
12612AAD4	CNH EQUIPMENT TRUST C A4		06/15/2012	BARCLAYS CAPITAL INC,	X X X	601,523	600,000.00	602,344	601,998		(126)		(126)		601,872		(349)	(349)	1,436	02/17/2015	1FE
34529TAC1	FORD CREDIT AUTO LEASE TR B A3		06/21/2012	Redemption	X X X	399,619	395,721.61	405,893	403,875		(1,727)		(1,727)		402,148		(2,529)	(2,529)	2,909	08/17/2015	1FE
36162CAB7	GE EQUIPMENT MDTICKET LL 1 A2		06/22/2012	JPMORGAN CHASE BK/RBS	X X X	185,911	185,000.00	184,977	184,980		2		2		184,982		928	928	545	10/15/2014	1FE
36161XAB2	GE EQUIPMENT TRANSPORTATI 1 A2		06/20/2012	SEC	X X X	6,502	6,502.48	6,502	6,502		0		0		6,502				12	05/22/2014	1FE
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2		06/15/2012	Redemption	X X X	190,935	190,934.64	191,069	190,972		(37)		(37)		190,935				252	10/21/2013	1FE
				Redemption	X X X	337,391	337,333.36	337,310	337,316		2		2		337,318		74	74	438	07/15/2014	1FE

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
65475QAB7	NISSAN AUTO RECEIVABLES O B A2		06/05/2012	MORGAN STANLEY & CO INC.	X X X	570.623	570,000.00	569,942	569,950		4		4		569,953		670	670	972	09/15/2014	1FE	
92867FAB1	VOLKSWAGEN AUTO LEASE TRU A A2		06/21/2012	BAIRD, ROBERT W & CO INC.	X X X	204.359	203,843.99	203,842	203,842		0		0		203,843		516	516	542	02/20/2014	1FE	
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		06/21/2012	WELLS FARGO SECURITIES LL	X X X	230.359	230,000.00	229,986			0		0	229,986		374	374	88	11/15/2017	1FE		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	8,161,186	7,970,671.13	8,210,360	6,920,933		(22,834)		(22,834)		8,136,259		24,928	24,928	83,459	X X X	X X X	
8399997 Subtotal - Bonds - Part 4					X X X	28,704,141	27,561,877.14	28,896,744	24,348,670		(79,771)		(79,771)		28,623,752		80,389	80,389	293,789	X X X	X X X	
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	28,704,141	27,561,877.14	28,896,744	24,348,670		(79,771)		(79,771)		28,623,752		80,389	80,389	293,789	X X X	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
Common Stock - Industrial and Miscellaneous (Unaffiliated)																						
00081T108	ACCO BRANDS CORP		05/11/2012	GOLDMAN SACHS & CO. NY		293.580	3,218	X X X	3,358					3,358		(140)	(140)		X X X	L		
037604105	APOLLO GROUP INC		04/12/2012	KNIGHT EQUITY MARKETS L.P.		1,240.000	45,206	X X X	55,640	7,726			7,726	55,640		(10,434)	(10,434)		X X X	L		
037833100	APPLE INC		06/29/2012	PERSHING LLC, JERSEY CITY		25.000	14,567	X X X	8,341	(6,648)			(6,648)	8,341		6,226	6,226		X X X	L		
109473405	BRIGHTPOINT INC		04/27/2012	CANTOR FITZGERALD & CO IN		2,560.000	16,660	X X X	25,103	4,495			4,495	25,103		(8,443)	(8,443)		X X X	L		
111320107	BROADCOM CORP		06/12/2012	JANNEY MONTGOMERY SCOTT		420.000	14,220	X X X	14,360	(2,146)			(2,146)	14,360		(140)	(140)		X X X	L		
127097103	CABOT OIL & GAS CORP		06/19/2012	LIQUIDNET INC, BROOKLYN		250.000	9,281	X X X	3,250	(4,543)			(4,543)	3,250		6,031	6,031	5	X X X	L		
14888B103	CATALYST HEALTH SOLUTIONS INC		06/04/2012	LEERINK SWANN & CO,		200.000	17,006	X X X	4,870	(7,876)			(7,876)	4,870		12,136	12,136		X X X	L		
150870103	CELANESE CORP		06/27/2012	SIDOTI & CO LLC, NEW YORK		130.000	4,467	X X X	4,946					4,946		(479)	(479)		X X X	L		
151020104	CELGENE CORP		04/25/2012	COWEN AND COMPANY LLC, NE		170.000	13,129	X X X	9,508	(3,670)			(3,670)	9,508		3,621	3,621		X X X	L		
166764100	CHEVRON CORPORATION COM		05/07/2012	UBS SECURITIES LLC, STAMF		965.000	100,192	X X X	71,183	(32,275)			(32,275)	71,183		29,010	29,010		X X X	L		
16934Q109	CHIMERA INVT CORP COM		06/21/2012	WELLS FARGO SECURITIES LL		8,920.000	22,537	X X X	24,036	(1,207)			(1,207)	24,036		(1,499)	(1,499)	981	X X X	L		
17275R102	CISCO SYSTEMS INC		06/05/2012	BARCLAYS CAPITAL LE, JERS		3,040.000	49,632	X X X	52,806	(11,490)			(11,490)	52,806		(3,174)	(3,174)	243	X X X	L		
172967424	CITIGROUP INC		05/11/2012	INVESTMENT TECHNOLOGY GRO		870.000	25,542	X X X	34,422	2,623			2,623	34,422		(8,880)	(8,880)		X X X	L		
184496107	CLEAN HARBORS INC		06/04/2012	INSTINET CORP, NY		80.000	4,927	X X X	1,080	(4,306)			(4,306)	1,080		3,847	3,847		X X X	L		
20030N101	COMCAST CORP NEW CL A		05/01/2012	KNIGHT EQUITY MARKETS L.P.		860.000	26,380	X X X	14,747	(11,061)			(11,061)	14,747		11,632	11,632	140	X X X	L		
207410101	CONMED CORP		06/04/2012	JEFFERIES & CO INC, NEW Y		160.000	4,160	X X X	3,556	(1,224)			(1,224)	3,556		605	605	30	X X X	L		
228368106	CROWN HOLDINGS		06/29/2012	MORGAN STANLEY & CO INC,		950.000	32,887	X X X	9,854	(25,135)			(25,135)	9,854		23,033	23,033		X X X	L		
235851102	DANAHER CORP		05/09/2012	MERRILL LYNCH PIERCE FENN		20.000	1,086	X X X	1,039	(81)			(81)	1,039		47	47	1	X X X	L		
23918K108	DAVITA INC		06/21/2012	GOLDMAN SACHS EXECUTION &		450.000	40,753	X X X	30,161	(10,416)			(10,416)	30,161		10,592	10,592		X X X	L		
242309102	DEALERTRACK HOLDINGS INC		05/18/2012	DEUTSCHE BK SECS INC, NY		310.000	8,921	X X X	9,381	(3,188)			(3,188)	9,381		2,728	2,728		X X X	L		
247916208	DENBURY RESOURCES INC		04/13/2012	AVONDALE PARTNERS LLC, NA		840.000	15,006	X X X	13,343	(1,970)			(1,970)	13,343		1,663	1,663		X X X	L		
253651103	DIEBOLD INC		04/16/2012	LIQUIDNET INC, BROOKLYN		580.000	21,885	X X X	15,852	(6,489)			(6,489)	15,852		6,033	6,033		X X X	L		
256746108	DOLLAR TREE INC		05/17/2012	DEUTSCHE BK SECS INC, NY		110.000	10,746	X X X	2,092	(8,302)			(8,302)	2,092		8,654	8,654		X X X	L		
260003108	DOVER CORP		05/09/2012	LIQUIDNET INC, BROOKLYN		850.000	49,648	X X X	48,422	(5,077)			(5,077)	48,422		1,226	1,226		X X X	L		
260543103	DOW CHEMICAL CO/THE		06/28/2012	INVESTMENT TECHNOLOGY GRO		2,650.000	80,934	X X X	107,583	15,787			15,787	107,583		(26,649)	(26,649)	663	X X X	L		
262037104	DRIL-QUIP INC		06/21/2012	BUCKINGHAM RESEARCH GRP I		110.000	7,050	X X X	2,256	(4,896)			(4,896)	2,256		4,794	4,794		X X X	L		
278058102	EATON CORP		06/08/2012	KNIGHT EQUITY MARKETS L.P.		600.000	24,601	X X X	30,694	796			796	30,694		(6,093)	(6,093)	203	X X X	L		
286648102	EMC CORP/MASSACHUSETTS		05/09/2012	J P MORGAN SECURITIES INC		1,640.000	47,094	X X X	43,755	(5,249)			(5,249)	43,755		3,340	3,340		X X X	L		
26875P101	EOG RESOURCES INC		06/01/2012	INVESTMENT TECHNOLOGY GRO		165.000	15,441	X X X	14,684	(3,647)			(3,647)	14,684		757	757	28	X X X	L		

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
30212P303	EXPEDIA INC		04/30/2012	PULSE TRADING LLC,																		
302491303	FMC CORP		05/17/2012	BOSTON RAYMOND JAMES & ASSOC INC	1,190.000	49,037	X X X	32,799	39,794	(6,995)			(6,995)		32,799		16,238	16,238		X X X	L	
369604103	GENERAL ELECTRIC CO		06/05/2012	DOUGHERTY COMPANY, BROOKL	180.000	17,669	X X X	3,184	19,055	(15,871)			(15,871)		3,184		14,484	14,484	32	X X X	L	
370334104	GENERAL MILLS INC		06/08/2012	MACQUARIE SECURITIES(USA)	1,340.000	24,303	X X X	23,410	26,894	(3,484)			(3,484)		23,410		894	894	228	X X X	L	
38259P508	GOOGLE INC		04/10/2012	LIQUIDNET INC, BROOKLYN	1,300.000	49,741	X X X	49,373	51,285	(1,913)			(1,913)		49,373		368	368	268	X X X	L	
406216101	HALLIBURTON CO		05/09/2012	MERRILL LYNCH PIERCE FENN	65.000	40,894	X X X	37,435	41,681	(4,245)			(4,245)		37,435		3,459	3,459		X X X	L	
427866108	HERSHEY CO/THE		05/16/2012	KNIGHT EQUITY MARKETS L.P	20.000	652	X X X	912	664	249			249		912		(261)	(261)		X X X	L	
437076102	HOME DEPOT INC		05/10/2012	CREDIT SUISSE, NEW YORK	630.000	41,928	X X X	35,639	38,638	(2,999)			(2,999)		35,639		6,289	6,289		X X X	L	
438516106	HONEYWELL INTERNATIONAL INC		04/12/2012	INVESTMENT TECHNOLOGY GRO	615.000	30,957	X X X	23,858	30,941	(7,083)			(7,083)		23,858		7,100	7,100		X X X	L	
444903108	HUMAN GENOME SCIENCES INC		06/06/2012	MORGAN STANLEY & CO INC,	235.000	13,638	X X X	13,457	14,347	(890)			(890)		13,457		181	181		X X X	L	
44919P508	IAC/INTERACTIVECORP		04/23/2012	GOLDMAN SACHS EXECUTION &	520.000	6,934	X X X	4,951	667	667			667		4,951		1,983	1,983		X X X	L	
458118106	INTEGRATED DEVICE TECH INC		05/18/2012	FIRST ANALYSIS SECS CORP,	295.000	13,747	X X X	10,499	14,482	(3,983)			(3,983)		10,499		3,249	3,249		X X X	L	
459200101	INTERNATIONAL BUSINESS MACHINE		06/29/2012	KNIGHT EQUITY MARKETS L.P	1,500.000	9,568	X X X	8,415	10,725	(2,310)			(2,310)		8,415		1,153	1,153		X X X	L	
486587108	KAYDON CORP		06/05/2012	MORGAN STANLEY & CO INC,	425.000	83,619	X X X	76,758	88,676	(11,918)			(11,918)		76,758		6,861	6,861	225	X X X	L	
487836108	KELLOGG CO		04/24/2012	CITIGROUP GBL MKTS INC, N	180.000	4,082	X X X	5,000	4,592	408			408		5,000		(918)	(918)	22	X X X	L	
515098101	LANDSTAR SYSTEM		05/02/2012	INVESTMENT TECHNOLOGY GRO	520.000	26,414	X X X	27,408	27,408	(480)			(480)		27,408		(994)	(994)		X X X	L	
501889208	LKQ CORP		06/29/2012	RAYMOND JAMES & ASSOC INC	70.000	3,876	X X X	1,489	4,040	(2,551)			(2,551)		1,489		2,387	2,387		X X X	L	
55616P104	MACY'S INC		06/22/2012	KNIGHT EQUITY MARKETS L.P	450.000	15,234	X X X	8,151	14,027	(5,875)			(5,875)		8,151		7,083	7,083		X X X	L	
571748102	MARSH & MCLENNAN COS INC		06/01/2012	RBC CAPITAL MARKETS LLC,	4,045.000	142,115	X X X	115,542	160,708	(45,165)			(45,165)		115,542		26,573	26,573	809	X X X	L	
583334107	MEADWESTVACO CORP		05/01/2012	LIQUIDATING DIVIDEND	485.000	15,493	X X X	13,718	15,903	(2,185)			(2,185)		13,718		1,775	1,775	18	X X X	L	
609839105	MONOLITHIC PWR SYS INC		05/21/2012	CANACCORD GENUITY INC, JE	3,358	4,698	X X X	4,733	4,721	12			12		4,733		(35)	(35)		X X X	L	
637071101	NATIONAL OILWELL VARCO INC		05/09/2012	MERRILL LYNCH PIERCE FENN	240.000	14,736	X X X	14,635	15,497	(862)			(862)		14,635		101	101		X X X	L	
674599105	OCCIDENTAL PETE CORP COM		05/09/2012	MERRILL LYNCH PIERCE FENN	195.000	1,279	X X X	1,169	1,428	(259)			(259)		1,169		110	110	8	X X X	L	
68389X105	ORACLE CORP		05/09/2012	KNIGHT EQUITY MARKETS L.P	15.000	833	X X X	1,013	875	138			138		1,013		(180)	(180)	2	X X X	L	
671044105	OSI SYSTEMS INC COM		06/04/2012	INSTINET CORP, NY	30.000	12,450	X X X	4,725	12,260	(7,535)			(7,535)		4,725		7,725	7,725		X X X	L	
718172109	PHILIP MORRIS INTERNATIONAL		06/21/2012	STIFEL NICOLAUS	200.000	27,459	X X X	12,740	28,355	(15,615)			(15,615)		12,740		14,718	14,718	246	X X X	L	
693475105	PNC FINANCIAL SERVICES GROUP I		05/24/2012	INVESTMENT TECHNOLOGY GRO	320.000	44,987	X X X	45,280	47,078	(1,798)			(1,798)		45,280		(293)	(293)	13	X X X	L	
733174106	POPULAR INC		05/30/2012	CONVERTED TO POPULAR INC	730.000	22,347	X X X	22,347		(1,413)			(1,413)		22,347		0	0		X X X	L	
747525103	QUALCOMM INC		06/22/2012	JMP SECURITIES, SAN FRANC	1,361.000	24,536	X X X	21,060	27,224	(6,164)			(6,164)		21,060		3,476	3,476	48	X X X	L	
754730109	RAYMOND JAMES FINL INC COM		04/27/2012	GOLDMAN SACHS EXECUTION &	400.000	18,225	X X X	12,539	18,082	(5,543)			(5,543)		12,539		5,686	5,686	6	X X X	L	
760759100	REPUBLIC SERVICES INC		06/04/2012	KEYBANC CAPITAL MARKETS I	495.000	2,057	X X X	1,374	2,445	(1,071)			(1,071)		1,374		683	683	18	X X X	L	
749941100	RF MICRO DEVICES INC		04/27/2012	MORGAN STANLEY & CO INC,	80.000	43	X X X	80	50	30			30		80		(37)	(37)		X X X	L	
74973W107	RTI INTERNATIONAL METALS INC		04/16/2012	LIQUIDNET INC, BROOKLYN	10.000	1,793	X X X	1,145	1,845	(700)			(700)		1,145		648	648		X X X	L	
83088M102	SKYWORKS SOLUTIONS		06/04/2012	SIDOTI & CO LLC, NEW YORK	80.000	4,492	X X X	4,977	4,977	(3,980)			(3,980)		997		3,495	3,495		X X X	L	
832248108	SMITHFIELD FOODS INC		06/28/2012	WELLS FARGO SECURITIES LL	180.000	10,263	X X X	6,894	10,795	(3,900)			(3,900)		6,894		3,369	3,369		X X X	L	
848637104	SPLUNK INC		04/19/2012	MORGAN STANLEY & CO INC,	490.000	969	X X X	510	510						510		459	459		X X X	L	
855244109	STARBUCKS CORP		04/18/2012	CREDIT SUISSE, NEW YORK	30.000	41,412	X X X	29,499	39,123	(9,624)			(9,624)		29,499		11,914	11,914		X X X	L	

QE05.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.									
216648402 89531P105	THE COOPER COS INC TREX CO INC		06/04/2012 05/18/2012	SIDOTI & CO LLC, NEW YORK CANTOR FITZGERALD & CO IN	280,000	23,594	XXX	4,592	22,879	(18,287)			(18,287)		4,592		19,002	19,002		XXX	L		
89969Q104 913017109	TUMI HOLDINGS INC UNITED TECHNOLOGIES CORP		04/19/2012 06/05/2012	CREDIT SUISSE, NEW YORK MKM PARTNERS LLC, GREENWI	170,000 50,000	4,472 1,282	XXX XXX	2,812 900	5,454	(2,642)			(2,642)		2,812 900		1,660 382	1,660 382		XXX XXX	L L		
91913Y100	VALERO ENERGY CORP		05/09/2012	KNIGHT EQUITY MARKETS LP	330,000	23,413	XXX	17,688	27,370	(9,682)			(9,682)		17,688		5,725	5,725		XXX	L		
918194101 92553P201	VCA ANTECH INC VIACOM INC		04/25/2012 06/28/2012	WILLIAM BLAIR & CO, CHICA LIQUIDNET INC, BROOKLYN	30,000 900,000	677 20,414	XXX XXX	832 23,309	773 20,889	59 2,420			59 2,420		832 23,309		(156) (2,895)	(156) (2,895)		XXX XXX	L L		
931142103 949746101	WAL-MART STORES INC WELLS FARGO & COMPANY		05/16/2012 04/12/2012	RBC CAPITAL MARKETS LLC, LIQUIDNET INC, BROOKLYN	455,000 2,660,000	26,989 89,521	XXX XXX	24,611 63,525	27,846 90,812	(3,236) (27,287)			(3,236) (27,287)		24,611 63,525		2,378 25,996	2,378 25,996		XXX XXX	L L		
958102105 98212B103	WESTERN DIGITAL CORP WPX ENERGY INC		04/30/2012 06/05/2012	SIDOTI & CO LLC, NEW YORK CITATION GROUP/BCC CLRG,	130,000 1,655,000	5,043 24,570	XXX XXX	1,489 27,489	5,381	(3,892)			(3,892)		1,489		3,555	3,555		XXX XXX	L L		
984121103 G02602103	XEROX CORP AMDOCS LTD COM		06/15/2012 05/23/2012	STIFEL NICOLAUS KNIGHT EQUITY MARKETS LP	2,040,000 2,250,000	15,653 67,593	XXX XXX	18,953 56,407	16,473	2,480			2,480		18,953		(3,300)	(3,300)		XXX XXX	L L		
M22465104	CHECKPOINT SOFTWARE TECH	F	05/09/2012	MERRILL LYNCH PIERCE FENN	10,000	558	XXX	558	638	(80)			(80)		558		0	0		XXX	L		
167250109 G7945M107	CHICAGO BRIDGE & IRON-NY SEAGATE TECHNOLOGY	F	06/28/2012 06/29/2012	MACQUARIE SECURITIES(USA) PULSE TRADING LLC, BOSTON	460,000 1,255,000	16,924 29,951	XXX XXX	4,623 16,213	19,867 33,829	(15,244) (17,616)			(15,244) (17,616)		4,623 16,213		12,301 13,738	12,301 13,738		XXX XXX	L L		
G94368100 G96666105	WARNER CHILCOTT PLC CLASS A WILLIS GROUP HOLDINGS LTD SHS	F	06/11/2012 05/10/2012	INVESTMENT TECHNOLOGY GRO AVONDALE PARTNERS LLC, NA	1,240,000 360,000	26,989 12,983	XXX XXX	29,712 9,508	20,844 12,593	8,867 (3,085)			8,867 (3,085)		29,712 9,508		(2,723) 3,476	(2,723) 3,476		XXX XXX	L L		
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				XXX	1,992,112	XXX	1,684,917	1,954,547	(409,930)			(409,930)		1,684,917		307,195	307,195		5,359	XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4				XXX	1,992,112	XXX	1,684,917	1,954,547	(409,930)			(409,930)		1,684,917		307,195	307,195		5,359	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	1,992,112	XXX	1,684,917	1,954,547	(409,930)			(409,930)		1,684,917		307,195	307,195		5,359	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks				XXX	1,992,112	XXX	1,684,917	1,954,547	(409,930)			(409,930)		1,684,917		307,195	307,195		5,359	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				XXX	30,696,253	XXX	30,581,662	26,303,217	(409,930)			(489,701)		30,308,670		387,584	387,584		299,148	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D NONE

E09 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E10 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH**Month End Depository Balances**

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Huntington Bank	Maumee, Oh					3,063,127	8,479,689	24,467,265	X X X
Huntington Bank	Maumee, OH					206,207	206,215	206,224	X X X
Bank of New York Mellon	Pittsburg, PA					2,538		18,480	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X			3,271,872	8,685,904	24,691,969	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			3,271,872	8,685,904	24,691,969	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	367	367	367	X X X
0599999 Total Cash		X X X	X X X			3,272,239	8,686,271	24,692,336	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total - Cash Equivalents							

INDEX TO HEALTH QUARTERLY STATEMENT

Accounting Changes and Corrections of Errors; Q10, Note 2; Q11
Accounting Practices and Policies; Q5; Q10, Note 1
Admitted Assets; Q2
Bonds; Q2; Q6; Q11.1; Q11.2; QE04; QE05
Bonuses; Q3; Q4; Q8; Q9
Borrowed Funds; Q3; Q6
Business Combinations and Goodwill; Q10, Note 3
Capital Gains (Losses)
 Realized; Q4
 Unrealized; Q4; Q5
Capital Stock; Q3; Q10, Note 13
Capital Notes; Q6; Q10, Note 11
Caps; QE06; QSI04
Cash; Q2; Q6; QE11
Cash Equivalents; Q2; Q6; QE12
Claims; Q3; Q4; Q8; Q9
Collars; QE06; QSI04
Commissions; Q6
Common Stock; Q2; Q3; Q6; Q11.1; Q11.2
Cost Containment Expenses; Q4
Contingencies; Q10, Note 14
Counterparty Exposure; Q10, Note 8; QE06; QE08
Debt; Q10, Note 11
Deferred Compensation; Q10, Note 12
Derivative Instruments; Q10, Note 8; QSI04; QSI05; QSI06; QSI07; QE06; QE07; QE08
Discontinued Operations; Q10, Note 4
Electronic Data Processing Equipment; Q2
Encumbrances; Q2; QSI01; QE01
Emergency Room; Q4
Expenses; Q3; Q4; Q6
Extinguishment of Liabilities; Q10, Note 17
Extraordinary Item; Q10, Note 21
Fair Value; Q7, Note 20
Fee for Service; Q4
Foreign Exchange; Q2; Q3; Q5; QSI01; QSI03; QE01; QE02; QE03; QE05
Forwards; QE06; QSI04
Furniture, Equipment and Supplies; Q2
Guaranty Fund; Q2
Health Care Receivables; Q2; Q9; Q10, Note 28
Holding Company; Q16
Hospital/Medical Benefits; Q4
Incentive Pools; Q3; Q4; Q8; Q9
Income; Q4; Q5; Q6
Income Taxes; Q2; Q3; Q4; Q5; Q10, Note 9
Incurred Claims and Claim Adjustment Expenses; Q10, Note 25
Intercompany Pooling; Q10, Note 26
Investment Income; Q10, Note 7
 Accrued; Q2
 Earned; Q2; QSI03
 Received; Q6
Investments; Q10, Note 5; Q11.1; Q11.2; QE08
Joint Venture; Q10, Note 6
Leases; Q10, Note 15
Limited Liability Company (LLC); Q10, Note 6
Limited Partnership; Q10, Note 6
Long-Term Invested Assets; Q2; QE03
Managing General Agents; Q10, Note 19
Medicare Part D Coverage; QSupp1
Member Months; Q4; Q7
Mortgage Loans; Q2; Q6; Q11.1; QSI01; QE02
Nonadmitted Assets; Q2; Q5; QSI01; QSI03
Off-Balance Sheet Risk; Q10, Note 16
Options; QE06; QSI04
Organizational Chart; Q11; Q14
Out-of-Area; Q4
Outside Referrals; Q4
Parent, Subsidiaries and Affiliates; Q2; Q3; Q10, Note 10; Q11.1
Participating Policies; Q10, Note 29
Pharmaceutical Rebates; Q10, Note 28
Policyholder Dividends; Q5; Q6
Postemployment Benefits; Q10, Note 12
Postretirement Benefits; Q10, Note 12
Preferred Stock; Q2; Q3; Q6; Q11.1; Q11.2

INDEX TO HEALTH QUARTERLY STATEMENT

Premium Deficiency Reserves; Q10, Note 30
Premiums and Considerations
 Advance; Q3
 Collected; Q6
 Deferred; Q2
 Direct; Q7; Q13
 Earned; Q7
 Retrospective; Q2
 Uncollected; Q2
 Unearned; Q4
 Written; Q4; Q7
Prescription Drugs; Q4
Quasi Reorganizations; Q10, Note 13
Real Estate; Q2; Q6; QE01; QSI01
Redetermination, Contracts Subject to; Q10, Note 24
Reinsurance; Q9; Q10, Note 23
 Ceded; Q3; Q12
 Funds Held; Q2
 Payable; Q3
 Premiums; Q3
 Receivable; Q2; Q4
 Unauthorized; Q3; Q5
Reserves
 Accident and Health; Q3; Q4
 Claim; Q3; Q5; Q8
 Life; Q3
Retirement Plans; Q10, Note 12
Retrospectively Rated Policies; Q10, Note 24
Risk Revenue; Q4
Salvage and Subrogation; Q10, Note 31
Securities Lending; Q2; Q3; QE09; QE10
Servicing of Financial Assets; Q10, Note 17
Short-Term Investments; Q2; Q6; Q11.1; QSI03
Stockholder Dividends; Q5; Q6
Subsequent Events; Q10, Note 22
Surplus; Q3; Q5; Q6
Surplus Notes; Q3; Q5; Q6
Swaps; QE07; QSI04
Synthetic Assets; QSI04; QSI05
Third Party Administrator; Q10, Note 19
Treasury Stock; Q3; Q5
Uninsured Accident and Health; Q2; Q3; Q10, Note 18
Valuation Allowance; QSI01
Wash Sales; Q10, Note 17
Withholds; Q4; Q8