



**QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2014
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, US 43537
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle
(Street and Number)
Maumee, OH, US 43537 (419)887-2500
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1901 Indian Wood Circle
(Street and Number)
Maumee, OH, US 43537 (419)887-2500
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Anne Wheeler, Mrs. (419)887-2929
(Name) (Area Code)(Telephone Number)(Extension)
anne.wheeler@promedica.org (419)887-2020
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman #
John Charles Randolph Mr.	President
Alan Michael Sattler Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

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.
Richard Lawrence Munk M.D.	Deborah Anne Dickenson Peters Ms.
Timothy Bublick Mr.	Cathy Lynn Cantor M.D.

State of Ohio
County of Lucas ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of 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) Stacey Lee Bock _____ (Printed Name) 2. Vice President, Finance _____ (Title)	_____ (Signature) Jeffrey Craig Kuhn _____ (Printed Name) 3. Secretary _____ (Title)
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Subscribed and sworn to before me this _____ day of _____, 2014

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)

Mark Leslie Ferris Mr.
Daniel Sullivan Murtagh M.D.
Jeffrey William Boersma Mr.

Dale Joseph Seymour Mr.
Julie Anne Bartnik Ms.

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	61,848,541		61,848,541	57,900,797
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	19,954,185		19,954,185	23,707,627
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 (\$.....3,059,256), cash equivalents (\$.....0) and short-term investments (\$.....2,287,276)	5,346,532		5,346,532	14,182,776
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	276,857	276,857		
9. Receivables for securities	18,443		18,443	3,050
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	87,444,558	276,857	87,167,701	95,794,251
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	345,145		345,145	367,431
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	123,428	89,872	33,556	23,108
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	535,555		535,555	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
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	1,252,700	90	1,252,610	157,485
18.1 Current federal and foreign income tax recoverable and interest thereon				465,476
18.2 Net deferred tax asset	500,223		500,223	
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	225,081		225,081	743,770
21. Furniture and equipment, including health care delivery assets (\$.....0)	2,351,547	2,351,547		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	13,664,649		13,664,649	474,362
24. Health care (\$.....0) and other amounts receivable	169,135	155,802	13,333	800,323
25. Aggregate write-ins for other than invested assets	496,559	496,559		
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	107,108,580	3,370,727	103,737,853	98,826,206
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	107,108,580	3,370,727	103,737,853	98,826,206
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	44,371	44,371		
2502. Prepays	452,188	452,188		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	496,559	496,559		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	15,529,034		15,529,034	15,216,422
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	363,000		363,000	672,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	1,120,451		1,120,451	603,655
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	245,016		245,016	308,709
9. General expenses due or accrued	6,383,766		6,383,766	5,166,898
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))	651,641		651,641	
10.2 Net deferred tax liability				190,946
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	129,525		129,525	33,258
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	2,757,022		2,757,022	4,864,020
16. Derivatives				
17. Payable for securities	527,344		527,344	118,884
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	10,882,686		10,882,686	7,270,803
23. Aggregate write-ins for other liabilities (including \$.....0 current)				
24. Total liabilities (Lines 1 to 23)	38,589,485		38,589,485	34,445,595
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	19,829,122	19,061,365
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.2 .....0 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	65,148,368	64,380,611
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	103,737,853	98,826,206
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	112,313	311,201	348,136
2. Net premium income (including \$.....0 non-health premium income)	X X X	108,695,782	175,306,428	212,770,047
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	108,695,782	175,306,428	212,770,047
Hospital and Medical:				
9. Hospital/medical benefits		87,782,143	128,237,033	157,634,660
10. Other professional services		875,645	1,317,976	1,626,787
11. Outside referrals				
12. Emergency room and out-of-area		3,648,389	11,518,324	13,574,184
13. Prescription drugs		11,524,325	19,116,559	21,700,022
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Lines 9 to 15)		103,830,502	160,189,892	194,535,653
Less:				
17. Net reinsurance recoveries		21,790	241,108	343,618
18. Total hospital and medical (Lines 16 minus 17)		103,808,712	159,948,784	194,192,035
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....638,000 cost containment expenses		926,055	3,251,648	2,985,293
21. General administrative expenses		4,098,489	13,434,167	13,212,160
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)		108,833,256	176,634,599	210,389,488
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(137,474)	(1,328,171)	2,380,559
25. Net investment income earned		820,687	728,921	1,092,186
26. Net realized capital gains (losses) less capital gains tax of \$.....997,498		1,852,496	1,748,383	3,302,337
27. Net investment gains or (losses) (Lines 25 plus 26)		2,673,183	2,477,304	4,394,523
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			4,575	4,575
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	2,535,709	1,153,708	6,779,657
31. Federal and foreign income taxes incurred	X X X	119,619	817,555	(468,231)
32. Net income (loss) (Lines 30 minus 31)	X X X	2,416,090	336,153	7,247,888
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 Income			4,575	4,575
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)			4,575	4,575

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	64,380,611	58,165,491	58,165,491
34. Net income or (loss) from Line 32	2,416,090	336,153	7,247,888
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	(1,283,598)	1,142,939	1,084,921
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			(1,529,183)
39. Change in nonadmitted assets	(364,735)	(241,262)	(588,506)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	767,757	1,237,830	6,215,120
49. Capital and surplus end of reporting period (Line 33 plus 48)	65,148,368	59,403,321	64,380,611
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	108,598,824	174,670,685	210,301,858
2. Net investment income	1,298,085	1,256,186	1,681,703
3. Miscellaneous income			
4. TOTAL (Lines 1 to 3)	109,896,909	175,926,871	211,983,561
5. Benefit and loss related payments	102,530,731	174,620,146	208,623,894
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	1,600,008	19,685,145	19,410,066
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	691,169	1,093,973	(6,417,858)
10. TOTAL (Lines 5 through 9)	104,821,908	195,399,264	221,616,102
11. Net cash from operations (Line 4 minus Line 10)	5,075,001	(19,472,393)	(9,632,541)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	22,066,414	35,117,953	41,758,261
12.2 Stocks	9,434,867	10,646,970	20,307,915
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	18,896		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	999,006	55,241	132,798
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	32,519,183	45,820,164	62,198,974
13. Cost of investments acquired (long-term only):			
13.1 Bonds	26,463,237	29,011,438	36,575,365
13.2 Stocks	4,726,998	4,719,707	13,461,798
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	35,179	31,803	31,803
13.6 Miscellaneous applications		1,870,832	646,441
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	31,225,414	35,633,780	50,715,408
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)	1,293,769	10,186,384	11,483,567
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)	(15,205,014)	3,919,937	866,551
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(15,205,014)	3,919,937	866,551
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)	(8,836,244)	(5,366,072)	2,717,577
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	14,182,776	11,465,200	11,465,200
19.2 End of period (Line 18 plus Line 19.1)	5,346,532	6,099,128	14,182,776

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

20.0001				
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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	12,279							12,279		
2. First Quarter	12,535							12,535		
3. Second Quarter	12,430							12,430		
4. Third Quarter	12,368							12,368		
5. Current Year										
6. Current Year Member Months	112,313							112,313		
Total Member Ambulatory Encounters for Period:										
7. Physician	7,259							7,259		
8. Non-Physician	14,246							14,246		
9. Total	21,505							21,505		
10. Hospital Patient Days Incurred	37,072							37,072		
11. Number of Inpatient Admissions	3,058							3,058		
12. Health Premiums Written (a)	108,855,266							108,855,266		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	108,855,266							108,855,266		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	102,552,520							102,552,520		
18. Amount Incurred for Provision of Health Care Services	103,830,502							103,830,502		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....108,855,266.

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						
0399999 Aggregate Accounts Not Individually Listed - Covered	3,069,501	697,960	137,020	21,811	73,963	4,000,255
0499999 Subtotals	3,069,501	697,960	137,020	21,811	73,963	4,000,255
0599999 Unreported claims and other claim reserves						11,528,779
0799999 Total Claims Unpaid						15,529,034
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	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)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	12,871,347	89,659,384	342,280	15,186,754	13,213,627	15,216,422
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Lines 1 to 8)	12,871,347	89,659,384	342,280	15,186,754	13,213,627	15,216,422
10. Healthcare receivables (a)		169,135				1,134,504
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Lines 9 - 10 + 11 + 12)	12,871,347	89,490,249	342,280	15,186,754	13,213,627	14,081,918

(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	Sept. 30 2014	Dec. 31 2013
NET(LOSS) INCOME	Ohio		
Paramount Health Care state basis		2,416,090	7,247,888
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		2,416,090	7,247,888
SURPLUS			
Paramount Health Care state basis		65,148,368	64,380,611
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		65,148,368	64,380,611

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.
9. The Company does not invest in derivatives.

Notes to Financial Statement

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

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

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

No significant change.

Notes to Financial Statement

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 Measurements

A1.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
Assets at fair value				
Common Stock				
Industrial and Misc	\$ 13,860,191			\$ 13,860,181
Mutual Funds	6,094,004			6,094,004
<hr/>				
Total Common Stock	\$ 19,954,185	\$	\$	\$ 19,954,185
<hr/>				
Total Assets at Fair Value	\$ 19,954,185	\$	\$	\$ 19,954,185

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Short Term Investments	2,287,276	2,287,276	2,287,276			
Bonds	62,411,931	61,848,541		62,411,931		
Common Stock	19,954,185	19,954,185	19,954,185			

D. NA

21. Other Items

PHC's uninsured accident and health insurance business is subject to the Affordable Care Act.

Notes to Financial Statement

Permanent ACA Risk Adjustment Program-NA to uninsured plans

-Premiums receivable due to ACA Risk Adjustment

-Risk adjustment user fees payable for ACA Risk Adjustment

-Premium adjustments payable due to ACA Risk Adjustment

-Reported as revenue in premium for accident and health contracts due to ACA Risk Adjustment

-Reported in expenses as ACA Risk adjustment user fees

Transitional ACA Reinsurance Program

-Amounts recoverable for claims paid due to ACA Reinsurance-NA to uninsured plans

-Amounts recoverable for claims unpaid due to ACA Reinsurance NA to uninsured plans

-Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance- \$0

-Liabilities for contributions payable due to ACA Reinsurance-not reported as ceded premium- NA to uninsured plans

-Ceded reinsurance premiums payable due to ACA Reinsurance- NA to uninsured plans

-Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance- \$983,026

-Ceded reinsurance premiums due to ASA Reinsurance- NA to uninsured plans

-Reinsurance recoveries due to ACA Reinsurance payments or expected payments- NA to uninsured plans

-ACA Reinsurance contributions-not reported as ceded premium NA to uninsured plans

Temporary ACA Risk Corridors Program-NA to uninsured plans

-Accrued retrospective premium due to ACA Risk Corridors

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

-Effect of ACA Risk Corridors on net premium income

-Effect of ACA Risk Corridors on change in reserves for rate credits

22. Subsequent Events

-NOT APPLICABLE

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

Notes to Financial Statement**-NOT APPLICABLE**

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2013 were \$15,888,422. As of September 30, 2014, \$13,056,870 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$342,280 on Medicare lines of insurance. Therefore, there has been a \$2,489,272 favorable prior-year development since December 31, 2013 to September 30, 2014. 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	1/27/2014
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[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

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

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:

- 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?
- 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]

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.2 If yes, please complete the following:

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

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement. Yes [] No [] N/A [X]

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

16.3 Total payable for securities lending reported on the liability page

\$ 0
\$ 0
\$ 0

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

17.5 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.

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

18.2 If no, list exceptions:

General Interrogatories Part 1 Attachments

Broker Code	Broker Name
XYH	AQUA SECURITIES LP, NEW YORK
RBC	BAIRD, ROBERT W & CO INC, MILWAUKEE
YQD	BARCLAYS CAPITAL LE, JERSEY CITY
FDN	BARRINGTON RESEARCH ASSOCIATES, BROOKLYN
SSI	BB&T SECURITIES, LLC, RICHMOND
SAN	BERNSTEIN SANFORD C & CO, NEW YORK
FED	BLUEFIN RESEARCH PARTNER, JERSEY CITY
BFT	BMO CAPITAL MARKETS CORP, NEW YORK
BCH	BROADCOURT CAP CORP/SUB OF MLPF&S,NY
G9W	BTIG LLC, SAN FRANCISCO
R4X	BUCKINGHAM RESEARCH GRP INC, BROOKLYN
ASJ	CANACCORD GENUITY INC.NEY YORK
CAN	CANTOR FITZGERALD & CO INC, NEW YORK
K82	CITATION GROUP/BCC CLRG, NEW YORK
SHY	CITIGROUP GBL MKTS INC, NEW YORK
TFF	COWEN AND COMPANY LLC, NEW YORK
R4C	CRAIG HALLUM, MINNEAPOLIS
P51	CREDIT RESEARCH & TRADING LLC, JERSEY
FOB	CREDIT SUISSE, NEW YORK (CSUS)
EFN	CUTTONE & CO., INC., NEW YORK
D3X	CUTTONE & CO, JERSEY CITY
DVI	DAVIDSON(D A) & CO INC, NEW YORK
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
A46	DOUGHERTY COMPANY, BROOKLYN
P92	DOWLING & PARTNERS, JERSEY CITY
B2W	EVERCORE GROUP LLC, JERSEY CITY
RCB	FBR CAPITAL MARKETS & CO, ARLINGTON
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
TPS	JONESTRADING INSTL SVCS LLC, WESTLAKE
HKI	KEEFE BRUYETTE AND WOODS, JERSEY CITY
ENJ	KEYBANC CAPITAL MARKETS INC, JERSEY CITY
MCD	KEYBANC CAPITAL MARKETS INC, NEW YORK
B2T	KNIGHT EQUITY MARKETS L.P.,JERSEY CITY
AM8	LEERINK SWANN & CO, JERSEY CITY
805	LIQUIDNET INC, BROOKLYN
B6K	LONGBOW SECURITIES LLC, JERSEY CITY
T86	MACQUARIE SECURITIES(USA)INC JERSEY CITY
MER	MERRILL LYNCH PIERCE FENNER SMITH INC NY
WAS	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS
MOS	MORGAN STANLEY & CO INC, NY
NEE	NEEDHAM & CO, NEW YORK
GAL	NOBLE INTL INVESTMENTS INC, JERSEY CITY
FAH	OPPENHEIMER & CO INC, NEW YORK
D1R	PACIFIC CREST SECURITIES, PORTLAND
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
Z42	SJ LEVINSON & SONS LLC, JERSEY CITY
T9U	STATE STREET BROKERAGE SVCS, BOSTON
SHS	STEPHENS INC, LITTLE ROCK
STE	STERNE AGEE & LEACH INC
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
C6U	WUNDERLICH SECURITIES INC, MEMPHIS

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	..... 96.000%
1.2 A&H cost containment percent	..... 1.000%
1.3 A&H expense percent excluding cost containment expenses	..... 4.000%
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 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
93440	06-1041332	01/01/2014	HM LIFE INS CO	PA	SSL/A/G	Authorized		
93440	06-1041332	01/01/0201	HM LIFE INS CO	PA	SSL/A/I	Authorized		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1.	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		108,855,266				108,855,266	
37.	Oklahoma (OK)	N							
38.	Oregon (OR)	N							
39.	Pennsylvania (PA)	N							
40.	Rhode Island (RI)	N							
41.	South Carolina (SC)	N							
42.	South Dakota (SD)	N							
43.	Tennessee (TN)	N							
44.	Texas (TX)	N							
45.	Utah (UT)	N							
46.	Vermont (VT)	N							
47.	Virginia (VA)	N							
48.	Washington (WA)	N							
49.	West Virginia (WV)	N							
50.	Wisconsin (WI)	N							
51.	Wyoming (WY)	N							
52.	American Samoa (AS)	N							
53.	Guam (GU)	N							
54.	Puerto Rico (PR)	N							
55.	U.S. Virgin Islands (VI)	N							
56.	Northern Mariana Islands (MP)	N							
57.	Canada (CAN)	N							
58.	Aggregate other alien (OT)	XXX							
59.	Subtotal	XXX		108,855,266				108,855,266	
60.	Reporting entity contributions for Employee Benefit Plans	XXX							
61.	Total (Direct Business)	(a) 1		108,855,266				108,855,266	
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

ORGANIZATION CHART

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

- A circle means that ProMedica is the sole member/parent of the entity
- ◆ Each entity marked with a diamond is a subsidiary of the entity listed directly above and denoted with a circle.
- Each entity marked with a square is a subsidiary of the entity listed directly above and marked with a diamond.
- Each entity marked with an arrow is a member of the insurance holding company system.

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

- ProMedica Foundation, an Ohio nonprofit corporation of which Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children’s Hospital Foundation, Flower Foundation, Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica Physicians & Continuum Service Foundation f/k/a ProMedica Continuing Care Services Corporation, Bixby Hospital Foundation, Herrick Hospital Foundation and ProMedica Memorial Hospital Foundation are divisions of.
 - ◆ Mission Pointe Golf Course, LLC, a Michigan limited liability company with ProMedica Foundation dba ProMedica Herrick Hospital Foundation as its sole member
- ProMedica Innovations, LLC, an Ohio limited liability company with ProMedica Health System, Inc. as its sole member
- Fostoria Hospital Association, an Ohio nonprofit corporation
 - ◆ NWO Health Partners, LLC, an Ohio limited liability company in which Fostoria Hospital Association has 50% ownership interest with Northwest Ohio Orthopedic and Sports Medicine, Inc. having the remaining 50% interest
- ProMedica Physicians and Continuum Services f/k/a ProMedica Physician Corporation f/k/a ProMedica Physicians Enterprises, an Ohio nonprofit corporation.
 - ◆ ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation

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

- Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation has 25% ownership interest with various other corporations holding the remaining 75%

- ◆ Toledo District Nurse Association, an Ohio nonprofit corporation

- ◆ Visiting Nurse Hospice & Health Care, an Ohio nonprofit corporation

- ◆ ProMedica Retail Group, Inc. f/k/a The Flower Market, Inc., an Ohio corporation

- ◆ ProMedica Courier Services, Inc., an Ohio nonprofit corporation

- ◆ ErieWest Hospice and Palliative Care, LTD, an Ohio limited liability company

- ◆ ProMedica Physician Group, Inc., an Ohio professional association which is beneficially owned by ProMedica Physicians & Continuum Services f/k/a ProMedica Physician Corporation pursuant to the terms of a Share Control Agreement, dated as of June 2, 1999, by and among ProMedica Physician Corporation, Lee Hammerling, M.D. and ProMedica Physician Group, Inc. Dr. Hammerling holds legal ownership of all outstanding shares of capital stock of ProMedica Physician Group.
 - The Pharmacy Counter, LLC, an Ohio limited liability company

 - ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.

 - EVOLV Medical Aesthetics, LLC, an Ohio limited liability company in which ProMedica Physicians & Continuum Services has 50% ownership interest and Frank Barone, M.D. has the remaining 50%.

 - ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member

 - ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.

 - ProMedica West Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member

 - ProMedica South Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member

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

- ProMedica East Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Orthopedic Physicians, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica GI Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Cardiothoracic Physicians, LLC, and Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member.
- ProMedica Hematology/Oncology Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member.
- ProMedica Critical Care Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member.
- ProMedica ENT, LLC, an Ohio limited liability company with ProMedica Physician Group as its sole member
- ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group as its sole member
- ProMedica Anesthesiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Physician Management Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Surgical Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- WellCare Physicians Group, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc. as its sole member
- ProMedica Monroe Physicians, PLLC, a Michigan limited liability company with ProMedica Physician Group as its sole member
- ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group as its sole member

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

- ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group as its sole member
- ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group as its sole member
- ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group as its sole member
- ProMedica Indemnity Corporation, a Vermont nonprofit corporation
- ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Incorporated, an Ohio nonprofit corporation
 - ◆ Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation
 - Health Management Solutions, Inc, an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
 - ◆ NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation and a wholly-owned subsidiary of ProMedica Insurance Corporation
 - ◆ Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation
 - ◆ NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Insurance Corporation
 - ◆ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation
 - ◆ NAIC 12353-Paramount Advantage, an Ohio corporation wholly owned subsidiary of ProMedica Insurance Corporation
- Bay Park Community Hospital, an Ohio nonprofit corporation
- Defiance Hospital, Inc., an Ohio nonprofit corporation
 - ◆ Kaitlyn's Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital Inc. as its sole member
- Emma L. Bixby Medical Center, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Health System, Inc.

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

- ◆ Bixby Medical Office Limited Partnership, a Michigan limited partnership in which Emma L. Bixby Medical Center has 64.44% ownership interest with various physicians having the remaining 35.56%
- ◆ Monroe Cancer Center, a Michigan nonprofit corporation in which Emma L. Bixby Medical Center has 33.33% ownership interest with Barbara Ann Karmanos Cancer Center having 33.33% and Mercy Memorial Hospital Corporation having 33.33%
- ◆ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
- ◆ Herrick Memorial Development Corporation, a Michigan for profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
 - Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation has 71.8% ownership interest with various physicians having the remaining 28.2%
- ◆ Lenawee Physician Hospital Organization LLC, a Michigan limited liability company in which Emma L. Bixby Medical Center has 50% ownership interest with Raisin River Physicians having the remaining 50%
- Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Health System, Inc.
- The Toledo Hospital, an Ohio nonprofit corporation, of which Toledo Children's Hospital f/k/a ProMedica Children's Medical Center of Northwest Ohio and ProMedica Wildwood Orthopaedic and Spine Hospital are divisions
 - ◆ Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital has a 62.66% ownership interest, with various physicians having a remaining 37.34% interest.
 - ◆ Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital has a 50% ownership interest with TRA Investment Club, LLC having the remaining 50% interest
 - ◆ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital has a 30% ownership interest and Toledo Holding Company, LLC having a remaining 70% interest.
 - ◆ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital has a 50% ownership interest and various physicians having the remaining 50%.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- Flower Hospital, an Ohio nonprofit corporation
- PHS Ventures, Inc. f/k/a BVPH Ventures, Inc., an Ohio non-profit corporation in which ProMedica Health System, Inc., an Ohio nonprofit corporation, holds a 100% ownership interest
- St. Luke's Hospital, an Ohio non-profit corporation
 - ◆ OhioCare Ambulatory Surgery Center, LLC, an Ohio limited liability company of which St. Luke's Hospital holds 50% interest and various physicians having the remaining 50%.
 - ◆ St. Luke's Physician Hospital Organization, Inc., an Ohio for-profit corporation of which St. Luke's Hospital holds 50% interest and various physicians having the remaining 50%.
- Care Enterprises, Inc., and Ohio non-profit corporation.
 - ◆ Perrysburg Medical Arts, LLC, an Ohio limited liability company of which Care Enterprises, Inc. holds 11.1% interest with various physicians and investment groups holding the remaining interest.
 - ◆ Waterville Medical Center, LLC, an Ohio limited liability company of which Care Enterprises, Inc. holds 70% interest and SB Medical Building Venture, Ltd. holding the remaining 30%.
- Care Holdings, Inc., an Ohio for-profit corporation.
- Physicians Advantage Management Services Organization, Inc., an Ohio for-profit corporation.
- St. Luke's Hospital Foundation, an Ohio non-profit corporation
 - ◆ Cobra Ventures, LLC, an Ohio limited liability company.
- Memorial Hospital, an Ohio non-profit corporation
 - ◆ Memorial Professional Services, Ltd., an Ohio limited liability company with Memorial Hospital as its sole member.

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

- ◆ Memorial Anesthesia , Ltd., an Ohio limited liability company with Memorial Hospital as its sole member.
- ◆ Memorial Medical Center, Inc., and Ohio corporation with Memorial Hospital as its sole shareholder.
- ◆ Fremont Hospital/Physician Organization (d/b/a Cooperative Care), an Ohio Corporation of which Memorial Hospital owns 50% and physicians own the remaining 50%
 - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations owns 100%.
- ◆ North Central Ohio Health Services, LLC, and Ohio limited liability Company of which Memorial Hospital has 20% interest.
- ◆ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital has 50% interest.

Q15.6

Other Affiliated Entities

- Lima Memorial Joint Operating Company, an Ohio non-profit corporation, in which Lima Memorial Hospital, an Ohio non-profit corporation, and PHS Ventures, Inc. each hold a 50% ownership interest.
- ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital and Flower Hospital share 40% ownership interest with various physicians having the remaining 60% interest.
- ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital and Flower Hospital share 40% ownership interest with various physicians having the remaining 60% interest.
- Interactive Physical Therapy, an Ohio limited liability company in which ProMedica owns 50% ownership interest and various individuals owning the other 50%.
- ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital and Flower Hospital share 50% ownership interest with various physicians having the remaining 50% interest.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1517671				ProMedica Innovations, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	26-1815305				NWO Health Partners, LLC	OH	NIA	Fostoria Hospital Association	Ownership	50.0	ProMedica Health System, Inc.	
		00000	26-1815305				NWO Health Partners, LLC	OH	OTH	Northwest Ohio Orthopedic and Sports Medicine, Inc.	Ownership	50.0	Northwest Ohio Orthopedic and Sports Medicine, Inc.	0000001
		00000	34-1880767				ProMedica Physicians and Continuum Services	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Life Star Ambulance	Ownership	25.0	Life Star Ambulance	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Huron Valley Ambulance	Ownership	25.0	Huron Valley Ambulance	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Mercy Memorial Hospital Corporation	Ownership	25.0	Mercy Memorial Hospital Corporation	0000001
		00000	34-4427949				Toledo District Nurse Association	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-1325141				The Pharmacy Counter, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-4319239				EVOLV Medical Aesthetics, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	50.0	ProMedica Health System, Inc.	
		00000	27-4319239				EVOLV Medical Aesthetics, LLC	OH	OTH	Frank Barone, M.D.	Ownership	50.0	Frank Barone, M.D.	0000001
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1893773				ProMedica West Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Q16.1		00000	34-1898679				ProMedica South Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1881145				ProMedica East Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	20-8050622				ProMedica Orthopedic Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	26-3015991				ProMedica GI Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-0978204				ProMedica Cardiothoracic Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-1401750				ProMedica Hematology/Oncology Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-5165922				ProMedica Critical Care Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-2404505				ProMedica ENT, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	45-3251737				ProMedica Anesthesiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1899439				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	61-1528443				WellCare Physicians Group, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	46-1111822				ProMedica Monroe Physicians, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	45-4976786				ProMedica Multi Specialty Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	46-1120436				ProMedica Genito-Urinary Surgeons, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1899439				ProMedica Hospitalists, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1899439				ProMedica Hospitalists, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
	00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.		
	00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.		
	00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.		
	00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	UDP	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	45-4781053				Kaitlyn's Cottage, Inc.	OH	NIA	Defiance Hospital, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	NIA	Emma L. Bixby Medical Center	Ownership	64.4	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	OTH	Various Physicians	Ownership	35.6	Various Physicians	0000001
		00000	27-1302183				Monroe Cancer Center	MI	NIA	Emma L. Bixby Medical Center	Ownership	33.3	ProMedica Health System, Inc.	
		00000	27-1302183				Monroe Cancer Center	MI	OTH	Barbara Ann Karamanos Cancer Cetner	Ownership	33.3	Barbara Ann Karamanos Cancer Cetner	0000001
		00000	27-1302183				Monroe Cancer Center	MI	OTH	Mercy Memorial Hospital Corporation	Ownership	33.3	Mercy Memorial Hospital Corporation	0000001
		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation	Ownership	71.8	ProMedica Health System, Inc.	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians	Ownership	28.2	Various Physicians	0000001
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	OTH	Raisin River Physicians	Ownership	50.0	Raisin River Physicians	0000001
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital	Ownership	62.7	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.3	Various Physicians	0000001

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Q16.3		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC	Ownership	50.0	TRA Investment Club, LLC	0000001
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital	Ownership	30.0	ProMedica Health System, Inc.	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC	Ownership	70.0	Toledo Holding Company, LLC	0000001
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-4428794				Flower Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1880473				PHS Ventures, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4428232				St. Luke's Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	NIA	St. Luke's Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	NIA	St. Luke's Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-1366709				Care Enterprises, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	NIA	Care Enterprises, Inc.	Ownership	11.1	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	OTH	Various Physicians & Investment Groups	Ownership	88.9	Various Physicians & Investment Groups	0000001
		00000	32-0160784				Waterville Medical Center, LLC	OH	NIA	Care Enterprises, Inc.	Ownership	70.0	ProMedica Health System, Inc.	
		00000	32-0160784				Waterville Medical Center, LLC	OH	OTH	SB Medical Building Venture, Ltd.	Ownership	30.0	SB Medical Building Venture, Ltd.	0000001
		00000	34-1796790				Care Holdings, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	06-1811760				Physicians Advantage Management Services Organization, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1292849				St. Luke's Hospital Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	20-4671613				Cobra Ventures, LLC	OH	NIA	St. Luke's Hospital Foundation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4430849				Memorial Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	27-3763993				Memorial Professional Services, Ltd.	OH	NIA	Memorial Hospital	Ownership	100.0	ProMedica Health System, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	20-5763680				Memorial Anesthesia, Ltd.	OH	NIA	Memorial Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-0939146				Memorial Medical Center, Inc.	OH	NIA	Memorial Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	OTH	Fremont Physicians Associations	Ownership	50.0	Various Physicians	0000001
		00000	34-1770910				Sandusky County Medical Specialist, LLC	OH	NIA	Fremont Hospital Physician Organization	Ownership	100.0	Fremont Hospital Physician Organization	
		00000	34-1935261				North Central Ohio Health Services, LLC	OH	NIA	Memorial Hospital	Ownership	20.0	ProMedica Health System, Inc.	
		00000	34-1935261				North Central Ohio Health Services, LLC	OH	OTH	Bellevue Hospital	Ownership	20.0	Bellevue Hospital	0000001
		00000	34-1935261				North Central Ohio Health Services, LLC	OH	OTH	Firelands Regional Health System	Ownership	20.0	Firelands Regional Health System	0000001
		00000	34-1935261				North Central Ohio Health Services, LLC	OH	OTH	Fisher Titus Medical Center	Ownership	20.0	Fisher Titus Medical Center	0000001
		00000	34-1935261				North Central Ohio Health Services, LLC	OH	OTH	H.B. McGruder Memorial Hospital	Ownership	20.0	H.B. McGruder Memorial Hospital	0000001
		00000	20-4066818				Erie-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	20-4066818				Erie-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	0000001
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, Inc.	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	0000001
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	0000001
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	0000001
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001

Q16.4

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



95189201436500003

2014

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION**Real Estate**

	1	2
	Year To Date	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	2
	Year To Date	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 paid		
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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	260,574	228,771
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		31,803
2.2 Additional investment made after acquisition	35,179	
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	18,896	
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)	276,857	260,574
12. Deduct total nonadmitted amounts	276,857	260,574
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	81,608,425	87,769,842
2. Cost of bonds and stocks acquired	31,190,236	50,037,164
3. Accrual of discount	12,215	18,243
4. Unrealized valuation increase (decrease)	(1,889,535)	1,731,374
5. Total gain (loss) on disposals	2,849,994	4,828,362
6. Deduct consideration for bonds and stocks disposed of	31,501,282	62,066,176
7. Deduct amortization of premium	467,327	644,994
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		65,391
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	81,802,726	81,608,425
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	81,802,726	81,608,425

SCHEDULE D - PART 1B

**Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation**

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	54,917,381	10,904,992	6,712,554	(633,209)	54,169,265	54,917,381	58,476,610	53,472,522
2. NAIC 2 (a)	4,581,926	784,913	178,346	470,713	5,215,956	4,581,926	5,659,207	5,424,414
3. NAIC 3 (a)								249,805
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	59,499,307	11,689,905	6,890,900	(162,496)	59,385,220	59,499,307	64,135,817	59,146,741
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	59,499,307	11,689,905	6,890,900	(162,496)	59,385,220	59,499,307	64,135,817	59,146,741

(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 \$.....2,287,276; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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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	2,287,276	X X X	2,287,276	1	

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	1,245,944	2,020,658
2. Cost of short-term investments acquired	1,041,332	
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		774,714
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,287,276	1,245,944
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,287,276	1,245,944

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - Verification
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		1,499,960
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		21
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		12
6.	Deduct consideration received on disposals		1,499,993
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture - Common Stock - Unaffiliated												
.....	Health Plan Alliance	Irving	TX .....	.....	.....	01/01/1997	.....	.....	35,179	.....	.....	4.000
1599999 Subtotal - Joint Venture - Common Stock - Unaffiliated									35,179	.....	.....	XXX
4499999 Total - Unaffiliated									35,179	.....	.....	XXX
4699999 TOTALS									35,179	.....	.....	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture - Common Stock - Unaffiliated																				
.....	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997	03/31/2014	18,896	.....	.....	.....	.....	.....	.....	18,896	18,896	.....	.....	.....	.....
1599999 Subtotal - Joint Venture - Common Stock - Unaffiliated								18,896	.....	.....	.....	.....	.....	18,896	18,896	.....	.....	.....	.....
4499999 Total - Unaffiliated								18,896	18,896	18,896
4699999 TOTALS								18,896	18,896	18,896

QE03

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									
912828TG5	U S TREASURY NOTE		07/17/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	837,917	850,000	1,972	1
912828RR3	U S TREASURY NOTE		09/24/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	462,254	470,000	3,372	1
912828VK3	U S TREASURY NOTE		09/24/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	912,573	915,000	2,940	1
912828WS5	U S TREASURY NOTE		07/03/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	413,299	415,000	128	1
912828WP1	U S TREASURY NOTE		07/02/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	714,109	715,000	308	1
912828D64	U S TREASURY NOTE		09/19/2014	MORGAN STANLEY & CO INC, NY	X X X	89,877	90,000	29	1
912828F47	U S TREASURY NOTE		09/30/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	269,558	270,000	4	1
912828QX1	U S TREASURY NOTE		09/29/2014	GOLDMAN SACHS & CO, NY	X X X	509,336	500,000	2,530	1
912828ND8	U S TREASURY NOTE		09/24/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	455,341	420,000	5,273	1
912828WT3	U S TREASURY NOTES		07/31/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,010,761	1,015,000	410	1
912828GX2	US TREAS-CPI INFLAT		07/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	542,325	487,071	104	1
912828UX6	US TREAS-CPI INFLAT		07/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	422,625	411,016	132	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	6,639,975	6,558,087	17,202	X X X
Bonds - U.S. Special Revenue, Special Assessment									
312946X50	FHLMC POOL #A9-7900		09/25/2014	MORGAN STANLEY & CO INC, NY	X X X	326,162	301,675	1,094	1
3132M7KH0	FHLMC POOL #Q2-6896		09/24/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	356,099	348,224	948	1
3138WCUN1	FNMA POOL #0AS3288		09/18/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	203,309	199,674	427	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	885,571	849,573	2,469	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00440EAJ6	ACE INA HOLDINGS INC		09/29/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	82,897	75,000	558	1FE
172967HY0	CITIGROUP INC		08/07/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	64,909	65,000		1FE
278865AL4	ECOLAB INC		09/24/2014	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	108,180	100,000	1,341	2FE
36962G3H5	GENERAL ELECTRIC CAPITAL CORP		07/02/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	169,547	150,000	2,648	1FE
36962G4J0	GENERAL ELECTRIC CAPITAL CORP		07/21/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	144,509	125,000	306	1FE
24422ESR1	JOHN DEERE CAPITAL CORP		09/10/2014	GOLDMAN SACHS & CO, NY	X X X	89,978	90,000		1FE
501044CX7	KROGER CO/THE		09/24/2014	SG AMERICAS SECURITIES LLC, NEW YORK	X X X	116,731	115,000	780	2FE
56585AAG7	MARATHON PETROLEUM CORP		09/02/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	109,605	110,000		2FE
59156RBK3	METLIFE INC		09/30/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	20,061	20,000	30	1FE
87165BAB9	SYNCHRONY FINANCIAL		08/06/2014	LOOP CAPITAL MARKETS LLC, JERSEY CITY	X X X	89,788	90,000		2FE
902494AX1	TYSON FOODS INC		08/05/2014	MORGAN STANLEY & CO INC, NY	X X X	109,666	110,000		2FE
91159HHK9	US BANCORP		09/08/2014	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	84,823	85,000		1FE
94106LAU3	WASTE MANAGEMENT INC		09/30/2014	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	120,902	100,000	451	2FE
94974BFD7	WELLS FARGO & CO		07/30/2014	STIFEL NICOLAUS	X X X	86,926	85,000	426	1FE
29358QAC3	ENSCO PLC	R	09/24/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	29,959	30,000		2FE
76720AAE6	RIO TINTO FINANCE USA PLC	R	09/19/2014	MORGAN STANLEY & CO INC, NY	X X X	181,040	180,000	238	1FE
893830BC2	TRANSOCEAN INC	R	09/23/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	36,305	40,000	680	2FE
893830BB4	TRANSOCEAN INC	R	09/26/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	63,779	60,000	1,106	2FE
02005AEK0	ALLY MASTER OWNER TRUST 4 A2		07/08/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	489,879	490,000		1FE
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3		08/20/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	169,995	170,000		1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3		08/06/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	264,979	265,000		1FE
34530LAE1	FORD CREDIT AUTO LEASE TR B A4		07/22/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	99,986	100,000		1FE
36159LCK0	GE DEALER FLOORPLAN MASTER 1 A		07/16/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	400,000	400,000		1FE
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3		09/09/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	264,998	265,000		1FE
43814HAC2	HONDA AUTO RECEIVABLES 3 A3		08/12/2014	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	209,959	210,000		1FE
477877AD6	JOHN DEERE OWNER TRUST 20 B A3		08/26/2014	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	49,989	50,000		1FE
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3		09/10/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	249,988	250,000		1FE
98161DAD2	WORLD OMNI AUTOMOB 14-A A3		09/10/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	254,983	255,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	4,164,360	4,085,000	8,565	X X X
8399997 Subtotal - Bonds - Part 3					X X X	11,689,905	11,492,660	28,235	X X X
8399999 Subtotal - Bonds					X X X	11,689,905	11,492,660	28,235	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00287Y109	ABBVIE INC		07/18/2014	BARCLAYS CAPITAL LE, JERSEY CITY	800.000	43,731	X X X		L
00507V109	ACTIVISION BLIZZARD INC		09/22/2014	CREDIT SUISSE, NEW YORK (CSUS)	1,530.000	35,208	X X X		L
020002101	ALLSTATE CORP/THE		08/13/2014	J P MORGAN SECURITIES INC, BROOKLYN	200.000	11,967	X X X		L
037604105	APOLLO EDUCATION GROUP INC		09/02/2014	CREDIT SUISSE, NEW YORK (CSUS)	215.000	5,979	X X X		L
037833100	APPLE INC		07/07/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	700.000	66,983	X X X		L
053611109	AVERY DENNISON CORP		09/30/2014	CREDIT SUISSE, NEW YORK (CSUS)	510.000	24,082	X X X		L
10921T101	BRIGHTCOVE INC		09/29/2014	LONGBOW SECURITIES LLC, JERSEY CITY	220.000	1,269	X X X		L
14040H105	CAPITAL ONE FINANCIAL CORP		08/13/2014	J P MORGAN SECURITIES INC, BROOKLYN	225.000	17,864	X X X		L
172967424	CITIGROUP INC		09/22/2014	J P MORGAN SECURITIES INC, BROOKLYN	435.000	22,222	X X X		L
20030N101	COMCAST CORP		09/09/2014	J P MORGAN SECURITIES INC, BROOKLYN	330.000	18,483	X X X		L
21240D107	CONTROL4 CORP		09/30/2014	DOUGHERTY COMPANY, BROOKLYN	570.000	7,364	X X X		L
247361702	DELTA AIR LINES INC		09/24/2014	GOLDMAN SACHS & CO, NY	370.000	14,089	X X X		L
254709108	DISCOVER FINANCIAL SERVICES		08/27/2014	CREDIT SUISSE, NEW YORK (CSUS)	95.000	5,954	X X X		L
268648102	EMC CORP/MA		07/21/2014	UBS SECURITIES LLC, STAMFORD	420.000	11,868	X X X		L
29101U209	EMERALD OIL INC		09/30/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	2,890.000	20,784	X X X		L
291011104	EMERSON ELECTRIC CO		07/10/2014	GOLDMAN SACHS & CO, NY	450.000	30,447	X X X		L
35138V102	FOX FACTORY HOLDING CORP		07/29/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,934.000	29,918	X X X		L
38046C109	GOGO INC		08/14/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	160.000	2,350	X X X		L
46071F103	INTERSECT ENT INC		07/24/2014	J P MORGAN SECURITIES INC, BROOKLYN	230.000	2,530	X X X		L
465741106	ITRON INC		09/30/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	90.000	3,579	X X X		L
46625H100	JPMORGAN CHASE & CO		09/22/2014	RBC CAPITAL MARKETS LLC, NEW YORK	655.000	39,046	X X X		L
50077C106	KRATON PERFORMANCE POLYMERS IN		09/15/2014	KEYBANC CAPITAL MARKETS INC, NEW YORK	540.000	10,919	X X X		L
512807108	LAM RESEARCH CORP		09/17/2014	BARCLAYS CAPITAL LE, JERSEY CITY	770.000	54,693	X X X		L
531229300	LIBERTY MEDIA CORP		07/24/2014	SPIN-OFF OF LIBERTY MEDIA	1,072.000	24,038	X X X		L
546347105	LOUISIANA-PACIFIC CORP		08/05/2014	J P MORGAN SECURITIES INC, BROOKLYN	140.000	1,808	X X X		L
594918104	MICROSOFT CORP		09/08/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,640.000	168,294	X X X		L
607828100	MODINE MANUFACTURING CO		09/15/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	320.000	4,283	X X X		L
68389X105	ORACLE CORP		09/19/2014	CITIGROUP GBL MKTS INC, NEW YORK	270.000	10,765	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)
693718108	PACCAR INC		08/08/2014	STEPHENS INC, LITTLE ROCK	210.000	12,919	X X X		L
733174700	POPULAR INC		08/07/2014	KEEFE BRUYETTE AND WOODS, JERSEY CITY	100.000	3,077	X X X		L
693506107	PPG INDUSTRIES INC		09/30/2014	JONESTRADING INSTL SVCS LLC, WESTLAKE	65.000	12,849	X X X		L
744320102	PRUDENTIAL FINANCIAL INC		08/27/2014	CREDIT SUISSE, NEW YORK (CSUS)	135.000	12,178	X X X		L
747277101	QLOGIC CORP		09/29/2014	CANTOR FITZGERALD & CO INC, NEW YORK	1,700.000	15,635	X X X		L
74837P108	QUICKLOGIC CORP		09/30/2014	CRAIG HALLUM, MINNEAPOLIS	2,620.000	8,710	X X X		L
762760106	RICE ENERGY INC		08/15/2014	GOLDMAN SACHS & CO, NY	370.000	10,225	X X X		L
80007P307	SANDRIDGE ENERGY INC		09/30/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	2,370.000	12,084	X X X		L
811065101	SCRIPPS NETWORKS INTERACTIVE I		07/14/2014	CITIGROUP GBL MKTS INC, NEW YORK	55.000	4,448	X X X		L
82481R106	SHIRE PLC		09/22/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	95.000	23,520	X X X		L
82817Q103	SILVER SPRING NETWORKS INC		09/29/2014	CANTOR FITZGERALD & CO INC, NEW YORK	200.000	1,842	X X X		L
86101X104	STOCK BUILDING SUPPLY HOLDINGS		08/01/2014	CANTOR FITZGERALD & CO INC, NEW YORK	690.000	11,355	X X X		L
87582Y108	TANGOE INC		09/25/2014	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	990.000	13,115	X X X		L
887228104	TIME INC		09/30/2014	RBC CAPITAL MARKETS LLC, NEW YORK	370.000	8,698	X X X		L
90130A101	TWENTY FIRST CENTURY FOX INC		09/17/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,170.000	106,570	X X X		L
91913Y100	VALERO ENERGY CORP		08/18/2014	SIMMONS & CO INTL, HOUSTON	770.000	39,550	X X X		L
923454102	VERITIV CORP		07/02/2014	SPIN-OFF OF INTL PAPER	23.325	689	X X X		L
92343V104	VERIZON COMMUNICATIONS INC		08/26/2014	J P MORGAN SECURITIES INC, BROOKLYN	250.000	12,304	X X X		L
988498101	YUM! BRANDS INC		09/04/2014	STERNE AGEE & LEACH INC	1,220.000	88,679	X X X		L
98986T108	ZYNGA INC		09/30/2014	STATE STREET BROKERAGE SVCS, BOSTON	1,160.000	3,244	X X X		L
067901108	BARRICK GOLD CORP	I	08/13/2014	GOLDMAN SACHS & CO, NY	1,560.000	29,695	X X X		L
460951106	INTEROIL CORP	I	07/15/2014	STEPHENS INC, LITTLE ROCK	60.000	3,418	X X X		L
01609W102	ALIBABA GROUP HOLDING LTD	R	09/18/2014	MORGAN STANLEY & CO INC, NY	11.000	748	X X X		L
21240E105	CONTROLADORA VUELA CIA DE AVIA	R	09/11/2014	MACQUARIE SECURITIES(USA)INC JERSEY CITY	240.000	2,159	X X X		L
G30401106	ENDO INTERNATIONAL PLC	R	08/11/2014	LEERINK SWANN & CO, JERSEY CITY	1,640.000	108,724	X X X		L
G5480U120	LIBERTY GLOBAL PLC SHS CL C	R	09/25/2014	CREDIT SUISSE, NEW YORK (CSUS)	240.000	10,060	X X X		L
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	08/04/2014	CITIGROUP GBL MKTS INC, NEW YORK	1,000.000	53,896	X X X		L
Q9235V101	TRONOX LTD SHS CL A	R	07/09/2014	JEFFERIES & CO INC, NEW YORK	50.000	1,244	X X X		L
G87210103	UTI WORLDWIDE INC	R	07/10/2014	LIQUIDNET INC, BROOKLYN	530.000	5,376	X X X		L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	1,307,529	X X X		X X X
Common Stocks - Mutual Funds									
922908710	VANGUARD 500 INDEX FUND		09/19/2014	NON-BROKER TRADE	67.182	12,458	X X X		L
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	12,458	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	1,319,986	X X X		X X X
9799999	Subtotal - Common Stocks				X X X	1,319,986	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	1,319,986	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	13,009,891	X X X	28,235	X X X

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

QE04.2

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	Forfeiture	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																					
912828WH9	U S TREASURY NOTE		07/17/2014	DEUTSCHE BK SECS INC, NY	X X X	529,915	530,000	530,085				(1)	(1)		530,080		(164)	(164)	807	05/15/2017	1
912828WS5	U S TREASURY NOTE		07/17/2014	JP MORGAN CHASE BANK/HSBC	X X X	414,480	415,000	413,299			10		10		413,309		1,171	1,171	330	06/30/2019	1
912828WB2	U S TREASURY NOTE		07/02/2014	JP MORGAN CHASE BANK/HSBC	X X X	180,140	180,000	179,790	179,858		1		1		179,859		281	281	78	10/31/2015	1
912828NT3	U S TREASURY NOTE		07/17/2014	DEUTSCHE BK SECS INC, NY	X X X	374,511	360,000	386,973	380,212		(156)		(156)		380,055		(5,544)	(5,544)	3,994	08/15/2020	1
912828UC2	U S TREASURY NOTE		08/12/2014	DEUTSCHE BK SECS INC, NY	X X X	70,019	70,000	69,710	69,859		12		12		69,870		149	149	28	12/15/2015	1
3620A94H1	GNMA POOL #0723624		09/15/2014	Redemption	X X X	10,728	10,728	11,440	10,747		(19)		(19)		10,728				78	01/15/2040	1FE
3620AUUY8	GNMA POOL #0740499		09/15/2014	Redemption	X X X	10,831	10,831	11,547	10,861		(30)		(30)		10,831				92	08/15/2040	1FE
36230T5T5	GNMA POOL #0758958		09/15/2014	Redemption	X X X	31,088	31,088	33,332	31,215		(127)		(127)		31,088				207	10/15/2041	1FE
38378KGV5	GNMA GTD REMIC P/T 13-57 A		09/16/2014	Redemption	X X X	2,010	2,010	2,010	2,010		0		0		2,010				3	06/16/2037	1FE
3620ZFZ77	GNMA II POOL #0005258		09/22/2014	Redemption	X X X	16,401	16,401	17,049	16,422		(21)		(21)		16,401				95	12/20/2041	1FE
3620ZFZL9	GNMA II POOL #0005279		09/22/2014	Redemption	X X X	15,643	15,643	16,403	15,666		(23)		(23)		15,643				90	10/20/2042	1FE
36179MC24	GNMA II POOL #0MA0089		09/22/2014	Redemption	X X X	32,431	32,431	35,264	32,536		(105)		(105)		32,431				217	05/20/2042	1FE
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,688,197	1,674,131	1,706,906	749,366		(461)		(461)		1,692,305		(4,109)	(4,109)	6,019	X X X	X X X
Bonds - U.S. States, Territories and Possessions																					
452152SG7	ILLINOIS ST		07/28/2014	MORGAN STANLEY & CO INC	X X X	109,833	100,000	109,721	107,433		(193)		(193)		107,240		2,593	2,593	2,889	07/01/2017	1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	109,833	100,000	109,721	107,433		(193)		(193)		107,240		2,593	2,593	2,889	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
3135G0NV1	FEDERAL NATL MTG ASSN		07/24/2014	JP MORGAN CHASE																	
343136M53	FLORIDA ST TPK AUTH TPK REV		07/01/2014	BANK/HSBC	X X X	270,800	270,000	270,450	270,186		(10)		(10)		270,176		624	624	439	09/28/2015	1
3128PWC89	FHLMC POOL #J1-6395		09/15/2014	Maturity	X X X	250,000	250,000	276,633	250,023		(23)		(23)		250,000				6,250	07/01/2014	1FE
3132GEFH8	FHLMC POOL #Q0-1068		09/15/2014	Redemption	X X X	11,611	11,611	12,235	11,660		(49)		(49)		11,611				87	08/01/2021	1
3132GETD2	FHLMC POOL #Q0-1448		09/15/2014	Redemption	X X X	87,348	87,348	95,974	88,482		(1,134)		(1,134)		87,348				1,058	05/01/2041	1
3132GF4F1	FHLMC POOL #Q0-2622		09/15/2014	Redemption	X X X	26,275	26,275	28,450	26,395		(120)		(120)		26,275				117	06/01/2041	1
3132GUG24	FHLMC POOL #Q0-8917		09/15/2014	Redemption	X X X	1,167	1,167	1,275	1,167		0		0		1,167				11	08/01/2041	1
3132HNEB1	FHLMC POOL #Q1-1930		09/15/2014	Redemption	X X X	8,773	8,773	8,833	8,774		(1)		(1)		8,773				52	06/01/2042	1
3132J7W99	FHLMC POOL #Q1-6571		09/15/2014	Redemption	X X X	110	110	115	110		0		0		110				1	10/01/2042	1
3132M6T42	FHLMC POOL #Q2-6271		09/15/2014	Redemption	X X X	808	808	832	809		0		0		808				4	03/01/2043	1
31398QTE7	FHLMC MULTICLASS MTG 3747 HG		09/15/2014	Redemption	X X X	3,430	3,430	3,502	3,430		(1)		(1)		3,430				20	05/01/2044	1
31417GZ74	FNMA POOL #0AB9765		09/25/2014	Redemption	X X X	17,047	17,047	17,272	17,272		(14)		(14)		17,047				67	07/15/2037	1
31419JSV1	FNMA POOL #0AE7731		09/25/2014	Redemption	X X X	3,121	3,121	3,069	3,069		0		0		3,121				15	06/01/2043	1
31419MC25	FNMA POOL #0AE9988		09/25/2014	Redemption	X X X	8,301	8,301	8,953	8,311		(11)		(11)		8,301				61	11/01/2040	1
3138A6LJ7	FNMA POOL #0AH4828		09/25/2014	Redemption	X X X	1,529	1,529	1,625	1,530		(1)		(1)		1,529				10	07/01/2026	1
3138AJV1	FNMA POOL #0AI5127		09/25/2014	Redemption	X X X	5,773	5,773	6,178	5,773		(18)		(18)		5,773				35	02/01/2026	1
3138ALKA4	FNMA POOL #0AI6588		09/25/2014	Redemption	X X X	55,586	55,586	59,188	56,075		(489)		(489)		55,586				370	09/01/2026	1
3138AUP43	FNMA POOL #0AJ3142		09/25/2014	Redemption	X X X	11,123	11,123	11,917	11,123		(36)		(36)		11,123				72	07/01/2026	1
3138EORS0	FNMA POOL #0AJ7696		09/25/2014	Redemption	X X X	3,910	3,910	4,171	3,913		(4)		(4)		3,910				38	10/01/2041	1
3138EMNR8	FNMA POOL #0AL4899		09/25/2014	Redemption	X X X	13,077	13,077	14,105	13,104		(27)		(27)		13,077				90	12/01/2041	1
3138LQUS7	FNMA POOL #0AO4064		09/25/2014	Redemption	X X X	4,121	4,121	4,415	4,121		(13)		(13)		4,121				29	02/01/2029	1
3138LVXA6	FNMA POOL #0AO5172		09/25/2014	Redemption	X X X	794	794	847	794		0		0		794				5	06/01/2042	1
3138MODJ6	FNMA POOL #0AO8204		09/25/2014	Redemption	X X X	2,447	2,447	2,588	2,449		(2)		(2)		2,447				12	06/01/2022	1
3138MCRK2	FNMA POOL #0AP8589		09/25/2014	Redemption	X X X	350	350	374	350		0		0		350				2	06/01/2042	1
3138MGNW1	FNMA POOL #0AQ1304		09/25/2014	Redemption	X X X	362	362	381	362		0		0		362				2	11/01/2042	1
3138NXL54	FNMA POOL #0AR1247		09/25/2014	Redemption	X X X	829	829	867	829		0		0		829				5	10/01/2042	1
3138VN3X5	FNMA POOL #0AT1713		09/25/2014	Redemption	X X X	3,808	3,808	3,997	3,812		(4)		(4)		3,808				11	01/01/2043	1
3138WTUT1	FNMA POOL #0AT5993		09/25/2014	Redemption	X X X	8,496	8,496	8,266	8,496		4		4		8,496				44	03/01/2043	1
3138WVCN9	FNMA POOL #0AT7276		09/25/2014	Redemption	X X X	4,942	4,942	4,875	4,942		1		1		4,942				24	05/01/2043	1
3138X4R44	FNMA POOL #0AU5006		09/25/2014	Redemption	X X X	6,321	6,321	6,591	6,324		(3)		(3)		6,321				57	09/01/2043	1
3138XXAT3	FNMA POOL #0AW7217		09/25/2014	Redemption	X X X	326	326	333	326		0		0		326				2	10/01/2043	1
31417Y7F8	FNMA POOL #0MA0893		09/25/2014	Redemption	X X X	7,889	7,889	8,368	7,889		(8)		(8)		7,889				32	06/01/2044	1
31418AAF5	FNMA POOL #0MA0905		09/25/2014	Redemption	X X X	13,161	13,161	13,881	13,192		(32)		(32)		13,161				79	10/01/2021	1
31418AFD5	FNMA POOL #0MA1063		09/25/2014	Redemption	X X X	22,980	22,980	23,978	23,021		(41)		(41)		22,980				129	10/01/2021	1
31418AH76	FNMA POOL #0MA1153		09/25/2014	Redemption	X X X	5,657	5,657	5,958	5,658		(2)		(2)		5,657				28	05/01/2022	1
31397ND77	FNMA GTD REMIC P/T 09-31 C		09/25/2014	Redemption	X X X	8,068	8,068	8,474	8,076		(7)		(7)		8,068				42	07/01/2022	1
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA		09/25/2014	Redemption	X X X	7,129	7,129	7,452	7,129		(15)		(15)		7,129				43	11/25/2038	1
					X X X	8,527	8,527	8,847			(17)		(17)		8,527				49	05/25/2041	1

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	F o r 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 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)
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	885,996	885,196	935,269	805,733				(2,078)		885,371		624	624	9,390	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00206RAV4	AT&T INC		07/15/2014	Call	XXX	16,380	16,000	16,701	16,312				34		16,345		35	35	167	08/15/2015	1FE
17275RAT9	CISCO SYSTEMS INC		08/20/2014	CREDIT SUISSE, NEW YORK	XXX	35,137	35,000	34,998				0		34,998		138	138	184	03/03/2017	1FE	
19416QDW7	COLGATE-PALMOLIVE CO		09/18/2014	JEFFERIES & CO (BONDS DIR	XXX	80,037	80,000	80,348				(53)		80,033		4	4	171	11/15/2014	1FE	
25459HBA2	DIRECTV HOLDINGS LLC / DIRECTV		07/07/2014	RBC CAPITAL MARKETS LLC,	XXX	49,950	45,000	49,198				(13)		48,557		1,393	1,393	806	03/01/2021	2FE	
260543CC5	DOW CHEMICAL CO/THE		07/01/2014	MORGAN STANLEY & CO INC,	XXX	108,530	100,000	106,654				(15)		104,950		3,580	3,580	614	11/15/2020	2FE	
36962GK94	GENERAL ELECTRIC CAPITAL CORP		07/02/2014	GOLDMAN SACHS & CO, NY	XXX	200,116	200,000	192,501				60		199,496		620	620	60	09/15/2014	1FE	
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		07/21/2014	MERRILL LYNCH PROFESSIONA	XXX	100,582	100,000	100,285				(8)		100,190		392	392	544	01/08/2016	1FE	
24422ERZ4	JOHN DEERE CAPITAL CORP		09/10/2014	US BANCORP INVESTMENTS IN	XXX	90,179	90,000	89,905				7		89,957		222	222	437	01/22/2016	1FE	
58933YAD7	MERCK & CO INC		07/21/2014	WELLS FARGO SECURITIES LL	XXX	110,205	110,000	109,970				1		109,982		223	223	141	05/18/2016	1FE	
74432QBM6	PRUDENTIAL FINANCIAL INC		07/01/2014	MILLENNIUM ADVISORS LLC,	XXX	97,284	85,000	100,485				(40)		98,238		(954)	(954)	203	06/21/2020	1FE	
828807CG0	SIMON PROPERTY GROUP LP		07/01/2014	WELLS FARGO SECURITIES LL	XXX	97,092	90,000	98,876				(19)		97,539		(447)	(447)	371	12/01/2021	1FE	
91159JAA4	US BANCORP		07/07/2014	KEYBANC CAPITAL MARKETS I	XXX	73,372	75,000	74,762				1		74,804		(1,432)	(1,432)	1,076	07/15/2022	1FE	
94974BFE5	WELLS FARGO & CO		07/30/2014	CREDIT SUISSE, NEW YORK	XXX	126,231	125,000	126,708				(94)		125,903		328	328	1,109	07/01/2015	1FE	
87425EAM5	TALISMAN ENERGY INC	I	07/25/2014	BARCLAYS CAPITAL INC, NEW	XXX	25,997	25,000	24,833				2		24,839		1,158	1,158	466	02/01/2021	2FE	
76720AAA4	RIO TINTO FINANCE USA PLC	F	09/09/2014	MERRILL LYNCH PIERCE FENN	XXX	60,177	60,000	60,422				(42)		60,111		66	66	323	03/20/2015	1FE	
76720AAM8	RIO TINTO FINANCE USA PLC	F	07/08/2014	SG AMERICAS SECURITIES LL	XXX	121,823	120,000	118,903				6		119,104		2,719	2,719	203	12/14/2018	1FE	
02006GAC8	ALLY AUTO RECEIVAB SN1 A3		09/10/2014	Redemption	XXX	119,543	119,538	119,576				(18)		119,552		(8)	(8)	123	08/20/2015	1FE	
02006JAB4	ALLY AUTO RECEIVABLES TRU 1 A3		07/23/2014	CREDIT AGRICOLE (USA) INC	XXX	285,312	285,000	284,967				1		284,977		334	334	214	05/15/2017	1FE	
02005ACN6	ALLY MASTER OWNER TRUST 3 A2		07/09/2014	MERRILL LYNCH PIERCE FENN	XXX	306,835	305,000	307,276				(25)		306,907		(72)	(72)	297	06/15/2017	1FE	
03064YAC6	AMERICREDIT AUTOMOBILE RE 1 A3		09/10/2014	WELLS FARGO SECURITIES LL	XXX	334,948	335,000	334,991				0		334,994		(47)	(47)	551	10/10/2017	1FE	
03064JAC9	AMERICREDIT AUTOMOBILE RE 2 A3		08/21/2014	NOMURA SECS, NEW YORK	XXX	245,086	245,000	244,951				2		244,965		121	121	345	12/08/2017	1FE	
13975EAC7	CAPITAL AUTO RECEIVABLES 1 A3		07/09/2014	NOMURA SECS, NEW YORK	XXX	200,188	200,000	199,958				0		199,972		216	216	105	06/20/2017	1FE	
14313QAB1	CARMAX AUTO OWNER TRUST 1 A2		08/07/2014	BARCLAYS CAPITAL INC, NEW	XXX	274,989	275,000	274,995				0		274,996		(7)	(7)	205	02/15/2017	1FE	
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3		09/15/2014	Redemption	XXX	19,589	19,589	19,585				0		19,589		27	27	27	03/15/2017	1FE	
12613SAC6	CNH EQUIPMENT TRUST C A3		09/10/2014	DEUTSCHE BK SECS INC, NY	XXX	110,193	110,000	109,987				1		109,990		203	203	281	08/15/2018	1FE	
36830NAC3	GE EQUIPMENT MIDTICKET LL 1 A3		09/10/2014	JPMORGAN CHASE BK/RBS SEC	XXX	100,273	100,000	99,998				0		99,998		275	275	219	03/22/2017	1FE	
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3		09/15/2014	Redemption	XXX	18,071	18,071	18,067				1		18,071		20	20	20	04/17/2017	1FE	
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3		08/15/2014	Redemption	XXX	13,881	13,881	13,921				(16)		13,881		0	0	11	05/15/2016	1FE	
44614TAC6	HUNTINGTON AUTO TRUST 2 A3		07/15/2014	Redemption	XXX	235,112	235,000	234,975				3		234,988		125	125	106	04/17/2017	1FE	
63938EAA2	NAVIENT STUDENT 14-1 A1		09/25/2014	Redemption	XXX	18,706	18,706	18,706				0		18,706		19	19	19	03/25/2021	1FE	
65476LAD3	NISSAN AUTO LEASE TRUST B A4		08/13/2014	BARCLAYS CAPITAL INC, NEW	XXX	240,281	240,000	240,384				(10)		240,332		(50)	(50)	311	09/17/2018	1FE	
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2		07/15/2014	Call	XXX	5,566	5,566	5,566				0		5,566				2	03/15/2016	1FE	
80283HAC6	SANTANDER DRIVE AUTO RECE 4 A3		08/27/2014	PERSHING LLC, JERSEY CITY	XXX	55,161	55,000	54,994				0		54,996		165	165	131	12/15/2017	1FE	
80281CAD7	SANTANDER DRIVE AUTO RECE 5 A3		09/10/2014	NOMURA SECS, NEW YORK	XXX	120,141	120,000	119,999				0		119,999		142	142	246	02/15/2018	1FE	
92867MAC4	VOLKSWAGEN AUTO LOAN ENHA 1 A3		09/10/2014	CITIGROUP GBL MKTS/SALOMO	XXX	114,892	115,000	114,993				0		114,996		(104)	(104)	152	08/21/2017	1FE	
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		09/10/2014	BARCLAYS CAPITAL INC, NEW	XXX	200,109	200,000	199,988				1		199,993		117	117	530	11/15/2017	1FE	
78447NAB2	SMART TRUST/AUSTRALIA 1US A2A	F	08/14/2014	Redemption	XXX	40,786	40,786	40,785				0		40,786		0	0	26	05/14/2015	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	4,452,754	4,412,137	4,444,211	3,970,426			(235)		4,443,297		9,456	9,456	10,796	XXX	XXX	
8399997	Subtotal - Bonds - Part 4				XXX	7,136,779	7,071,464	7,196,107	5,632,977			(2,968)		7,128,214		8,565	8,565	29,093	XXX	XXX	
8399999	Subtotal - Bonds				XXX	7,136,779	7,071,464	7,196,107	5,632,977			(2,968)		7,128,214		8,565	8,565	29,093	XXX	XXX	

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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 Date	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.	15 Total Foreign Exchange Change in B./A.C.V.								
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
90214J101	2U INC		09/16/2014	INSTINET CORP, NY	200.000	3,070	X X X	2,529		(833)			(833)		2,529		541	541			X X X	L
00287Y109	ABBVIE INC		09/16/2014	RBC CAPITAL MARKETS LLC,	820.000	47,602	X X X	39,521	46,281	(6,760)			(6,760)		39,521		8,081	8,081	273		X X X	L
00507V109	ACTIVISION BLIZZARD INC		09/16/2014	BERNSTEIN SANFORD C & CO,	210.000	4,673	X X X	4,773						4,773		(100)	(100)			X X X	L	
00738A106	ADTRAN INC		09/16/2014	INSTINET CORP, NY	123.000	2,763	X X X	1,830	2,775	(945)			(945)		1,830		933	933	11		X X X	L
007974108	ADVENT SOFTWARE INC		09/16/2014	INSTINET CORP, NY	201.000	6,468	X X X	4,997	6,547	(1,550)			(1,550)		4,997		1,472	1,472	26		X X X	L
00130H105	AES CORP/THE		09/16/2014	BERNSTEIN SANFORD C & CO,	855.000	12,373	X X X	10,767	13,295	(2,528)			(2,528)		10,767		1,607	1,607	43		X X X	L
00971T101	AKAMAI TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	190.000	11,797	X X X	5,413	11,601	(6,188)			(6,188)		5,413		6,384	6,384			X X X	L
012653101	ALBEMARLE CORP		09/16/2014	INSTINET CORP, NY	153.000	9,937	X X X	5,882	10,940	(5,057)			(5,057)		5,882		4,055	4,055	42		X X X	L
01741R102	ALLEGHENY TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	321.000	13,576	X X X	12,686	14,477	(1,791)			(1,791)		12,686		891	891			X X X	L
020002101	ALLSTATE CORP/THE		09/16/2014	BERNSTEIN SANFORD C & CO,	265.000	16,292	X X X	13,769	15,561	(1,792)			(1,792)		13,769		2,523	2,523	64		X X X	L
021441100	ALTERA CORP		09/16/2014	INSTINET CORP, NY	243.000	8,661	X X X	8,519	8,447	72			72		8,519		142	142	11		X X X	L
02376R102	AMERICAN AIRLIS GROUP INC		09/16/2014	INSTINET CORP, NY	244.000	9,234	X X X	1,593	10,482	(8,890)			(8,890)		1,593		7,642	7,642	24		X X X	L
02503X105	AMERICAN CAPITAL AGENCY CORP		09/25/2014	GOLDMAN SACHS & CO, NY	1,265.000	28,333	X X X	25,494	16,387	(4,120)			(4,120)		25,494		2,840	2,840	822		X X X	L
026874784	AMERICAN INTERNATIONAL GROUP I		08/07/2014	BARCLAYS CAPITAL LE, JERS	2,210.000	116,238	X X X	73,815	120,622	(46,807)			(46,807)		73,815		42,423	42,423			X X X	L
031100100	AMETEK INC		09/16/2014	RBC CAPITAL MARKETS LLC,	490.000	25,349	X X X	22,558	25,617	(3,059)			(3,059)		22,558		2,790	2,790			X X X	L
037604105	APOLLO EDUCATION GROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO,	185.000	5,001	X X X	5,960		179			179		5,960		(959)	(959)			X X X	L
037833100	APPLE INC		09/22/2014	BERNSTEIN SANFORD C & CO,	1,555.000	155,084	X X X	104,207	144,506	(40,300)			(40,300)		104,207		50,877	50,877	731		X X X	L
04013V108	ARES COMMERCIAL REAL ESTATE		09/16/2014	INSTINET CORP, NY	300.000	3,694	X X X	3,898	3,723	175			175		3,898		(204)	(204)	75		X X X	L
04247X102	ARMSTRONG WORLD INDUSTRIES INC		09/16/2014	INSTINET CORP, NY	150.000	8,539	X X X	7,421	8,615	(1,193)			(1,193)		7,421		1,118	1,118			X X X	L
049513104	ATMEL CORP		09/16/2014	INSTINET CORP, NY	886.000	7,556	X X X	6,663	8,302	(1,639)			(1,639)		6,663		894	894			X X X	L
052800109	AUTOLIV INC		09/16/2014	INSTINET CORP, NY	187.000	18,829	X X X	8,919	19,930	(11,011)			(11,011)		8,919		9,910	9,910	16		X X X	L
054937107	BB&T CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	195.000	7,420	X X X	5,486	7,689	(2,203)			(2,203)		5,486		1,933	1,933	12		X X X	L
077454106	BELDEN		09/16/2014	INSTINET CORP, NY	410.000	29,123	X X X	8,561	32,046	(23,485)			(23,485)		8,561		20,563	20,563	20		X X X	L
084232102	BERKLEY W R CORP COM		09/16/2014	INSTINET CORP, NY	254.000	12,302	X X X	5,350	11,763	(6,412)			(6,412)		5,350		6,951	6,951	28		X X X	L
084670702	BERKSHIRE HATHAWAY INC DEL		09/16/2014	BERNSTEIN SANFORD C & CO,	360.000	48,763	X X X	23,815	45,562	(21,746)			(21,746)		23,815		24,948	24,948			X X X	L
08579W103	BERRY PLASTICS GROUP INC		09/16/2014	INSTINET CORP, NY	720.000	17,446	X X X	12,259	18,576	(6,317)			(6,317)		12,259		5,187	5,187			X X X	L
09061G101	BIOMARIN PHARMACEUTICAL COM		09/16/2014	INSTINET CORP, NY	48.000	3,210	X X X	568	2,986	(2,418)			(2,418)		568		2,642	2,642			X X X	L
09739D100	BOISE CASCADE LLC		09/16/2014	INSTINET CORP, NY	270.000	8,453	X X X	6,075	7,733	(1,658)			(1,658)		6,075		2,378	2,378			X X X	L
10921T101	BRIGHTCOVE INC		09/16/2014	INSTINET CORP, NY	500.000	2,968	X X X	2,972	5,270	(2,298)			(2,298)		2,972		(4)	(4)			X X X	L
111621306	BROCADE COMMUNICATIONS SYSTEMS		09/16/2014	BERNSTEIN SANFORD C & CO,	820.000	8,346	X X X	5,270	7,544	(2,274)			(2,274)		5,270		3,076	3,076	29		X X X	L
127055101	CABOT CORP		09/16/2014	INSTINET CORP, NY	198.000	10,850	X X X	3,029	11,482	(8,453)			(8,453)		3,029		7,820	7,820	44		X X X	L
12709P103	CABOT MICROELECTRONICS CORP		09/16/2014	INSTINET CORP, NY	96.000	4,088	X X X	3,611	4,286	(675)			(675)		3,611		477	477			X X X	L
12709T103	CABOT OIL & GAS CORP COM		09/16/2014	INSTINET CORP, NY	380.000	12,829	X X X	2,694	12,973	(10,279)			(10,279)		2,694		10,135	10,135	8		X X X	L
14040H105	CAPITAL ONE FINANCIAL CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	350.000	28,582	X X X	16,725	28,910	(12,185)			(12,185)		16,725		11,856	11,856	94		X X X	L
14149Y108	CARDINAL HEALTH INC		09/16/2014	RBC CAPITAL MARKETS LLC,	360.000	27,024	X X X	15,487	24,682	(9,195)			(9,195)		15,487		11,537	11,537	123		X X X	L
142339100	CARLISLE COS INC		09/16/2014	INSTINET CORP, NY	83.000	6,921	X X X	7,189	7,189	(5,471)			(5,471)		7,189		5,203	5,203	21		X X X	L
144577103	CARRIZO OIL & GAS INC		09/16/2014	INSTINET CORP, NY	567.000	33,523	X X X	14,985	39,270	(24,285)			(24,285)		14,985		18,538	18,538			X X X	L
149123101	CATERPILLAR INC		09/16/2014	STERNE AGEE & LEACH INC	353.000	37,509	X X X	31,354	38,361	(7,006)			(7,006)		31,354		6,154	6,154	247		X X X	L
124857202	CBS CORP		07/07/2014	J P MORGAN SECURITIES INC	505.000	30,321	X X X	14,482	31,381	(16,898)			(16,898)		14,482		15,839	15,839	61		X X X	L
150870103	CELANESE CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	420.000	25,482	X X X	19,127	16,713	(7,871)			(7,871)		19,127		6,355	6,355	105		X X X	L
151020104	CELGENE CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	860.000	77,862	X X X	24,050	73,857	(49,807)			(49,807)		24,050		53,812	53,812			X X X	L
168615102	CHICO'S FAS INC		09/16/2014	INSTINET CORP, NY	324.000	5,064	X X X	1,354	5,495	(4,141)			(4,141)		1,354		3,709	3,709			X X X	L
17275R102	CISCO SYSTEMS INC		09/16/2014	BERNSTEIN SANFORD C & CO,	795.000	19,932	X X X	14,312	19,756	(5,444)			(5,444)		14,312		5,621	5,621	151		X X X	L
172967424	CITIGROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO,	570.000	29,737	X X X	15,928	26,847	(10,919)			(10,919)		15,928		13,808	13,808	6		X X X	L
19239V302	COGEN COMMUNICATIONS GROUP		09/16/2014	INSTINET CORP, NY	400.000	13,410	X X X	3,359	13,820	(10,461)			(10,461)		3,359		10,050	10,050			X X X	L
20030N101	COMCAST CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	1,015.000	57,815	X X X	24,583	54,485	(29,902)			(29,902)		24,583		33,232	33,232	228		X X X	L
20854P109	CONSOL ENERGY INC		09/16/2014	INSTINET CORP, NY	115.000	4,481	X X X	5,795	5,298	497			497		5,795		(1,315)	(1,315)	7		X X X	L
212015101	CONTINENTAL RESOURCES INC		09/16/2014	INSTINET CORP, NY	252.000	18,845	X X X	2,609	19,913	(17,303)			(17,303)		2,609		16,236	16,236			X X X	L

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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)
22160K105 224399105	COSTCO WHOLESALE CORP CRANE CO		09/16/2014	RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	210.000	26.450	X X X	20,610	24,184	(3,573)			(3,573)		20,610		5,840	5,840	75	X X X	L
228368106	CROWN HOLDINGS INC		09/16/2014	BERNSTEIN SANFORD C & CO.	85.000	5,793	X X X	5,810		(510)			(510)		5,810		(17)	(17)	1	X X X	L
126408103 126650100	CSX CORP CVS CAREMARK CORP		09/16/2014	RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	130.000	6,334	X X X	5,423	6,469	(1,046)			(1,046)		5,423		911	911		X X X	L
232806109 235851102 247361702	CYPRESS SEMICONDUCTOR CORP DANAHER CORP DELTA AIR LINES INC		09/16/2014	INSTINET CORP, NY RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	956.000	9,774	X X X	11,533	10,430	1,103			1,103		11,533		(1,759)	(1,759)	105	X X X	L
252131107 254709108	DEXCOM INC DISCOVER FINANCIAL SERVICES		09/16/2014	INSTINET CORP, NY BERNSTEIN SANFORD C & CO.	270.000	20,660	X X X	14,858	21,257	(6,399)			(6,399)		14,858		5,802	5,802	27	X X X	L
260003108 262037104	DOVER CORP DRIL-QUIP INC		09/16/2014	CITIGROUP GBL MKTS INC, N INSTINET CORP, NY	200.000	12,549	X X X	2,974	12,396	(9,422)			(9,422)		2,974		9,575	9,575	48	X X X	L
262037104 23335C101	DRIL-QUIP INC DTS INC		09/16/2014	INSTINET CORP, NY	255.000	22,356	X X X	12,906	23,192	(10,286)			(10,286)		12,906		9,450	9,450	2	X X X	L
267888105 26969P108	DYNAMIC MATERIALS CORP EAGLE MATERIALS INC		09/18/2014	BTIG LLC, SAN FRANCISCO INSTINET CORP, NY	123.000	11,453	X X X	2,523	13,437	(10,914)			(10,914)		2,523		8,931	8,931		X X X	L
28176E108 285512109 28849P100	EDWARDS LIFESCIENCES CORP ELECTRONIC ARTS INC ELLIE MAE INC		09/16/2014	INSTINET CORP, NY INSTINET CORP, NY INSTINET CORP, NY	402.000	9,266	X X X	11,243	7,401	3,842			3,842		11,243		(1,977)	(1,977)		X X X	L
28849P100 288648102	EMERSON ELECTRIC CO EMC CORP/MA		09/16/2014	INSTINET CORP, NY RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	210.000	4,176	X X X	4,300	4,647	(347)			(347)		4,300		(124)	(124)	8	X X X	L
29101U209 291011104	EMERALD OIL INC EMERSON ELECTRIC CO		09/16/2014	INSTINET CORP, NY BERNSTEIN SANFORD C & CO.	260.000	26,338	X X X	7,267	24,513	(17,246)			(17,246)		7,267		19,071	19,071	26	X X X	L
29265N108	ENERGEN CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	88.000	8,894	X X X	5,655	7,554	(1,899)			(1,899)		5,655		3,239	3,239		X X X	L
26875P101	EOG RESOURCES INC		09/16/2014	BERNSTEIN SANFORD C & CO.	321.000	11,864	X X X	4,180	11,514	(7,334)			(7,334)		4,180		7,684	7,684		X X X	L
26884L109	EQT CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	100.000	3,390	X X X	2,574		(539)			(539)		2,574		816	816		X X X	L
518439104 30219G108	ESTEE LAUDER COS INC/THE EXPRESS SCRIPTS HOLDING CO		09/16/2014	RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	1,400.000	41,178	X X X	36,542		(334)			(334)		36,542		4,636	4,636	152	X X X	L
30231G102 30303M102 303726103 31620M106	EXXON MOBIL CORP FACEBOOK INC FAIRCHILD SEMICONDUCTOR INTERN FIDELITY NATIONAL INFORMATION		09/16/2014	BERNSTEIN SANFORD C & CO. RBC CAPITAL MARKETS LLC, INSTINET CORP, NY BERNSTEIN SANFORD C & CO.	300.000	2,291	X X X	2,254							2,254		37	37		X X X	L
316773100	FIFTH THIRD BANCORP		09/16/2014	BERNSTEIN SANFORD C & CO.	70.000	4,483	X X X	4,726		(369)			(369)		4,726		(243)	(243)	13	X X X	L
302491303	FMC CORP		09/30/2014	KEYBANC CAPITAL MARKETS I	55.000	4,305	X X X	4,519		(369)			(369)		4,519		(214)	(214)	2	X X X	L
34959E109 35138V102	FORTINET INC FOX FACTORY HOLDING CORP		09/16/2014	INSTINET CORP, NY INSTINET CORP, NY	70.000	7,171	X X X	2,456	8,180	(5,724)			(5,724)		2,456		4,715	4,715	9	X X X	L
37940X102 37954N206	GLOBAL CROSSING GLOBE SPECIALTY METALS INC		09/16/2014	INSTINET CORP, NY INSTINET CORP, NY	95.000	9,056	X X X	9,709		(447)			(447)		9,709		(653)	(653)	1	X X X	L
38046C109 38259P706 38259P508	GOGO INC GOOGLE INC GOOGLE INC		09/16/2014	RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	290.000	21,621	X X X	20,574		(962)			(962)		20,574		1,047	1,047	4	X X X	L
39304D102 406216101	GREEN DOT CORP HALLIBURTON CO		09/16/2014	INSTINET CORP, NY RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	530.000	36,994	X X X	28,676	36,745	(8,069)			(8,069)		28,676		8,318	8,318		X X X	L
413086109 415864107	HARMAN INTL INDS INC NEW COM HARSCO CORP		09/16/2014	INSTINET CORP, NY INSTINET CORP, NY	540.000	52,282	X X X	44,281	54,367	(10,086)			(10,086)		44,281		8,001	8,001	55	X X X	L
404132102 422368100 427866108 437076102	HCC INSURANCE HOLDINGS INC HEARTWARE INTERNATIONAL INC HERSHEY CO/THE HOME DEPOT INC		09/16/2014	RBC CAPITAL MARKETS LLC, INSTINET CORP, NY RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	490.000	36,760	X X X	21,682	32,972	(11,290)			(11,290)		21,682		15,078	15,078		X X X	L
438516106	HONEYWELL INTERNATIONAL INC		09/16/2014	BERNSTEIN SANFORD C & CO.	661.000	10,868	X X X	9,210	10,312	(1,101)			(1,101)		9,210		1,658	1,658		X X X	L
			09/16/2014	BERNSTEIN SANFORD C & CO.	70.000	3,976	X X X	3,667		(165)			(165)		3,667		309	309		X X X	L
			09/16/2014	BERNSTEIN SANFORD C & CO.	625.000	12,886	X X X	7,389	13,344	(5,955)			(5,955)		7,389		5,497	5,497	81	X X X	L
			09/16/2014	INSTINET CORP, NY	1,525.000	93,350	X X X	64,175	108,565	(44,390)			(44,390)		64,175		29,175	29,175	229	X X X	L
			09/16/2014	INSTINET CORP, NY	383.000	9,910	X X X	7,655	9,625	(1,969)			(1,969)		7,655		2,255	2,255		X X X	L
			09/16/2014	INSTINET CORP, NY	518.000	8,081	X X X	8,029							8,029		52	52		X X X	L
			09/16/2014	INSTINET CORP, NY	130.000	9,270	X X X	4,263	9,471	(5,208)			(5,208)		4,263		5,007	5,007	3	X X X	L
			09/16/2014	INSTINET CORP, NY	686.000	13,499	X X X	10,022	14,255	(4,233)			(4,233)		10,022		3,477	3,477		X X X	L
			09/16/2014	INSTINET CORP, NY	300.000	5,386	X X X	5,516		(352)			(352)		5,516		(130)	(130)		X X X	L
			09/16/2014	RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	55.000	31,699	X X X	17,040	32,157	(14,600)			(14,600)		17,040		14,658	14,658		X X X	L
			09/16/2014	RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	55.000	32,182	X X X	15,856	32,157	(16,301)			(16,301)		15,856		16,326	16,326		X X X	L
			09/16/2014	INSTINET CORP, NY	276.000	5,082	X X X	7,927	5,238	2,689			2,689		7,927		(2,845)	(2,845)		X X X	L
			09/16/2014	RBC CAPITAL MARKETS LLC, INSTINET CORP, NY	440.000	29,353	X X X	15,888	31,244	(15,357)			(15,357)		15,888		13,465	13,465		X X X	L
			09/16/2014	INSTINET CORP, NY	161.000	17,384	X X X	3,019	17,296	(14,277)			(14,277)		3,019		14,365	14,365	14	X X X	L
			09/16/2014	INSTINET CORP, NY	324.000	7,665	X X X	7,492	8,628	(1,136)			(1,136)		7,492		173	173	66	X X X	L
			09/16/2014	INSTINET CORP, NY	150.000	7,349	X X X	4,166	7,341	(3,175)			(3,175)		4,166		3,183	3,183	34	X X X	L
			09/16/2014	INSTINET CORP, NY	75.000	5,938	X X X	6,074	6,638	(563)			(563)		6,074		(136)	(136)		X X X	L
			09/16/2014	RBC CAPITAL MARKETS LLC, BERNSTEIN SANFORD C & CO.	260.000	24,350	X X X	14,708	25,316	(10,608)			(10,608)		14,708		9,642	9,642	66	X X X	L
			09/16/2014	BERNSTEIN SANFORD C & CO.	875.000	78,070	X X X	36,896	70,840	(33,944)			(33,944)		36,896		41,173	41,173		X X X	L
			09/16/2014	BERNSTEIN SANFORD C & CO.	70.000	6,591	X X X	4,008	6,507	(2,498)			(2,498)		4,008		2,582	2,582	25	X X X	L

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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)	
440694305	HORSEHEAD HOLDING CORP		09/16/2014	KEYBANC CAPITAL																		
				MARKETS I	460,000	8,809	X X X	4,812	8,400	(3,587)			(3,587)		4,812		3,996	3,996		X X X	L	
443320106	HUB GROUP INC CL A		09/19/2014	INSTINET CORP, NY	320,000	13,175	X X X	7,315	16,128	(8,813)			(8,813)		7,315		5,860	5,860		X X X	L	
443510201	HUBBELL INC		09/16/2014	INSTINET CORP, NY	95,000	11,495	X X X	3,105	11,699	(8,595)			(8,595)		3,105		8,391	8,391	26	X X X	L	
447011107	HUNTSMAN CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	255,000	7,280	X X X	6,278		(888)			(888)		6,278		1,002	1,002		X X X	L	
452327109	ILLUMINA INC		09/16/2014	INSTINET CORP, NY	129,000	22,060	X X X	8,813	23,032	(14,219)			(14,219)		8,813		13,247	13,247		X X X	L	
45784P101	INSULET CORP		09/16/2014	INSTINET CORP, NY	782,000	26,210	X X X	6,037	31,022	(24,985)			(24,985)		6,037		20,173	20,173		X X X	L	
458118106	INTEGRATED DEVICE TECH INC		09/16/2014	INSTINET CORP, NY	499,000	7,949	X X X	3,226	7,715	(4,489)			(4,489)		3,226		4,723	4,723		X X X	L	
45884X103	INTERMUNE INC		09/29/2014	NON-BROKER TRADE	1,340,000	99,160	X X X	12,112	59,161	(47,049)			(47,049)		12,112		87,048	87,048		X X X	L	
459200101	INTERNATIONAL BUSINESS MACHINE		09/16/2014	BERNSTEIN SANFORD C & CO.	145,000	27,604	X X X	28,241		1,957			1,957		28,241		(637)	(637)	102	X X X	L	
460146103	INTERNATIONAL PAPER CO		09/16/2014	LIQUIDATING DIVIDEND	195,000	10,310	X X X	7,741	10,179	(2,814)			(2,814)		7,741		2,570	2,570	38	X X X	L	
46071F103	INTERSECT ENT INC		09/16/2014	INSTINET CORP, NY	62,000	967	X X X	682							682		285	285		X X X	L	
460254105	INTL RECTIFIER CORP		09/16/2014	INSTINET CORP, NY	270,000	10,705	X X X	3,645	7,533	(3,888)			(3,888)		3,645		7,060	7,060		X X X	L	
46118H104	INTRALINKS HOLDINGS INC		09/29/2014	PIPER JAFFRAY & CO, MINNE	305,000	2,601	X X X	1,594	2,711	(1,118)			(1,118)		1,594		1,007	1,007		X X X	L	
465741106	ITRON INC		09/16/2014	INSTINET CORP, NY	195,000	7,914	X X X	8,037	7,907	130			130		8,037		(123)	(123)		X X X	L	
466313103	JABIL CIRCUIT INC		09/16/2014	INSTINET CORP, NY	530,000	11,399	X X X	3,618	11,077	(7,459)			(7,459)		3,618		7,781	7,781	5	X X X	L	
469814107	JACOBS ENGINEERINGS GROUP INC		09/16/2014	INSTINET CORP, NY	88,000	4,695	X X X	765	4,689	(3,924)			(3,924)		765		3,931	3,931		X X X	L	
G50871105	JAZZ PHARMACEUTICALS PLC		09/16/2014	RBC CAPITAL MARKETS LLC	200,000	31,917	X X X	28,691		(711)			(711)		28,691		3,226	3,226		X X X	L	
477143101	JETBLUE AIRWAYS CORP		09/16/2014	INSTINET CORP, NY	731,000	8,282	X X X	4,205	7,931	(3,727)			(3,727)		4,205		4,078	4,078		X X X	L	
478160104	JOHNSON & JOHNSON		09/16/2014	BERNSTEIN SANFORD C & CO.	240,000	25,061	X X X	15,145	25,109	(9,964)			(9,964)		15,145		9,916	9,916	150	X X X	L	
46625H100	JPMORGAN CHASE & CO		09/16/2014	RBC CAPITAL MARKETS LLC	955,000	57,174	X X X	40,333	55,027	(14,694)			(14,694)		40,333		16,841	16,841	361	X X X	L	
485170302	KANSAS CITY SOUTHERN COM NEW		09/16/2014	INSTINET CORP, NY	32,000	3,750	X X X	479	3,440	(2,962)			(2,962)		479		3,271	3,271	9	X X X	L	
48238T109	KAR AUCTION SERVICES INC		09/16/2014	INSTINET CORP, NY	260,000	7,860	X X X	4,550	8,286	(3,736)			(3,736)		4,550		3,310	3,310	65	X X X	L	
48242W106	KBR INC		09/16/2014	INSTINET CORP, NY	142,000	2,933	X X X	4,032	3,387	645			645		4,032		(1,099)	(1,099)	11	X X X	L	
497217109	KIOR INC		08/13/2014	LIQUIDNET INC, BROOKLYN	7,900,000	1,458	X X X	21,438	2,844	18,594			18,594		13,272		(11,814)	(11,814)		X X X	L	
497266106	KIRBY CORP		09/16/2014	INSTINET CORP, NY	62,000	7,637	X X X	6,195	7,263	(6,195)			(6,195)		1,068		6,569	6,569		X X X	L	
50077C106	KRATON PERFORMANCE POLYMERS IN		09/16/2014	INSTINET CORP, NY	300,000	5,550	X X X	6,163	6,717	(554)			(554)		6,163		(612)	(612)		X X X	L	
50540R409	LABORATORY CORP OF AMERICA HOL		09/16/2014	BERNSTEIN SANFORD C & CO.	65,000	6,939	X X X	5,822		(834)			(834)		5,822		1,117	1,117		X X X	L	
512807108	LAM RESEARCH CORP		09/16/2014	RBC CAPITAL MARKETS LLC	270,000	19,488	X X X	18,215		(32)			(32)		18,215		1,273	1,273		X X X	L	
521865204	LEAR CORP		09/25/2014	SJ LEVINSON & SONS LLC, J	165,000	16,306	X X X	6,818	14,738	(7,920)			(7,920)		6,818		9,488	9,488	1	X X X	L	
526107107	LENNOX INTERNATIONAL INC		09/16/2014	J P MORGAN SECURITIES INC	278,000	22,434	X X X	9,875	24,900	(15,026)			(15,026)		9,875		12,559	12,559	83	X X X	L	
527288104	LEUCADIA NATIONAL CORP		09/16/2014	INSTINET CORP, NY	339,000	8,686	X X X	5,277	8,889	(3,612)			(3,612)		5,277		3,409	3,409		X X X	L	
G5480U120	LIBERTY GLOBAL PLC SHS CL C		09/16/2014	BERNSTEIN SANFORD C & CO.	295,000	12,346	X X X	9,695	12,481	(2,786)			(2,786)		9,695		2,651	2,651		X X X	L	
531229300	LIBERTY MEDIA CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	170,000	8,287	X X X	3,812							3,812		4,475	4,475		X X X	L	
531229102	LIBERTY MEDIA CORP		09/16/2014	FROM LIQUIDATION OF LIBER	85,000	28,180	X X X	25,128	59,560	(34,432)			(34,432)		25,128		3,052	3,052		X X X	L	
539830109	LOCKHEED MARTIN CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	105,000	18,418	X X X	12,495	16,877	(4,382)			(4,382)		12,495		5,923	5,923		X X X	L	
546347105	LOUISIANA-PACIFIC CORP		09/16/2014	INSTINET CORP, NY	1,095,000	15,944	X X X	18,780	2,333	(2,836)			(2,836)		18,780		2,237	(2,836)		X X X	L	
50212V100	LPL FINANCIAL HOLDINGS INC		09/16/2014	INSTINET CORP, NY	112,000	5,280	X X X	3,043	5,571	(2,528)			(2,528)		3,043		2,237	2,237	27	X X X	L	
55616P104	MACY'S INC		09/16/2014	BERNSTEIN SANFORD C & CO.	100,000	5,966	X X X	4,620	5,802	(1,182)			(1,182)		4,620		1,347	1,347	31	X X X	L	
56585A102	MARATHON PETROLEUM CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	95,000	8,406	X X X	8,829		1,412			1,412		8,829		(423)	(423)	18	X X X	L	
567908108	MARINEMAX INC		09/16/2014	INSTINET CORP, NY	356,000	6,676	X X X	5,701		(258)			(258)		5,701		975	975		X X X	L	
573284106	MARTIN MARIETTA MATERIALS INC		09/16/2014	INSTINET CORP, NY	59,000	7,563	X X X	5,010	7,791	(2,781)			(2,781)		5,010		2,553	2,553		X X X	L	
5772K101	MAXIM INTEGRATED PRODUCTS		09/16/2014	INSTINET CORP, NY	335,000	10,280	X X X	3,826	11,326	(7,501)			(7,501)		3,826		6,454	6,454	94	X X X	L	
58155Q103	MCKESSON CORP		09/16/2014	CREDIT SUISSE, NEW YORK	170,000	32,405	X X X	12,981	31,656	(18,675)			(18,675)		12,981		19,424	19,424	41	X X X	L	
58502B106	MEDNAX INC COM		09/16/2014	INSTINET CORP, NY	225,000	12,380	X X X	6,179	13,084	(6,905)			(6,905)		6,179		6,201	6,201		X X X	L	
585055106	MEDTRONIC INC		09/16/2014	BERNSTEIN SANFORD C & CO.	180,000	11,637	X X X	10,769		(708)			(708)		10,769		867	867	55	X X X	L	
59001K100	MERITOR INC		09/16/2014	INSTINET CORP, NY	905,000	12,059	X X X	14,977	11,801	3,176			3,176		14,977		(2,918)	(2,918)		X X X	L	
59156R108	METLIFE INC		09/16/2014	BERNSTEIN SANFORD C & CO.	110,000	6,063	X X X	3,549	6,112	(2,562)			(2,562)		3,549		2,513	2,513	14	X X X	L	
595137100	MICROSEMI CORP		09/16/2014	INSTINET CORP, NY	279,000	7,174	X X X	3,527	7,466	(3,939)			(3,939)		3,527		3,647	3,647		X X X	L	

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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)
594918104	MICROSOFT CORP		09/16/2014	BERNSTEIN SANFORD C & CO	1,275,000	59,241	X X X	36,532	53,168	(16,635)			(16,635)		36,532		22,709	22,709	26	X X X	L
607828100	MODINE MANUFACTURING CO		09/16/2014	INSTINET CORP, NY	200,000	2,528	X X X	1,788	3,148	(1,360)			(1,360)		1,788		740	740		X X X	L
609207105	MONDELEZ INTERNATIONAL INC		09/17/2014	INVESTMENT TECHNOLOGY GRO	2,565,000	91,594	X X X	66,172	96,470	(30,298)			(30,298)		66,172		25,422	25,422	359	X X X	L
609839105	MONOLITHIC POWER SYSTEMS INC		09/16/2014	INSTINET CORP, NY	445,000	20,252	X X X	6,944	18,846	(11,901)			(11,901)		6,944		13,307	13,307	67	X X X	L
61166W101	MONSANTO CO		09/16/2014	RBC CAPITAL MARKETS LLC	230,000	26,031	X X X	19,925	28,690	(8,765)			(8,765)		19,925		6,105	6,105	99	X X X	L
55345K103	MRC GLOBAL INC		09/16/2014	INSTINET CORP, NY	492,000	12,262	X X X	10,323	13,919	(3,596)			(3,596)		10,323		1,939	1,939		X X X	L
60935Y208	MTLY		09/29/2014	OPPENHEIMER & CO INC, NEW	1,783,000	25,163	X X X	29,062		2,798			2,798		29,062		(3,899)	(3,899)		X X X	L
62855J104	MYRIAD GENETICS INC		09/16/2014	INSTINET CORP, NY	276,000	10,423	X X X	6,612	10,742	(4,130)			(4,130)		6,612		3,810	3,810		X X X	L
637071101	NATIONAL OILWELL VARCO INC		09/16/2014	RBC CAPITAL MARKETS LLC	370,000	30,316	X X X	25,285	30,470	(5,185)			(5,185)		25,285		5,032	5,032		X X X	L
65249B109	NEWS CORP/NEW		09/30/2014	MORGAN STANLEY & CO INC	465,000	7,811	X X X	7,309	8,342	(1,033)			(1,033)		7,309		502	502		X X X	L
62913F201	NII HOLDINGS INC		08/12/2014	CREDIT SUISSE, NEW YORK	16,740,000	2,924	X X X	94,996	9,207	85,789			85,789		94,996		(92,072)	(92,072)		X X X	L
655844108	NORFOLK SOUTHERN CORP		09/16/2014	BERNSTEIN SANFORD C & CO	80,000	8,646	X X X	5,886	8,242	(2,356)			(2,356)		5,886		2,760	2,760	28	X X X	L
674599105	OCCIDENTAL PETROLEUM CORP		09/16/2014	J P MORGAN SECURITIES INC	450,000	44,704	X X X	42,287	46,184	(3,897)			(3,897)		42,287		2,417	2,417	324	X X X	L
681904108	OMNICARE INC		09/16/2014	BERNSTEIN SANFORD C & CO	130,000	8,284	X X X	4,146	8,654	(4,508)			(4,508)		4,146		4,137	4,137		X X X	L
681919106	OMNICOM GROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO	55,000	3,851	X X X	1,925	3,917	(1,992)			(1,992)		1,925		1,926	1,926	28	X X X	L
682189105	ON SEMICONDUCTOR CORP		09/16/2014	INSTINET CORP, NY	1,251,000	11,917	X X X	8,591	11,434	(2,843)			(2,843)		8,591		3,326	3,326		X X X	L
68389X105	ORACLE CORP		09/16/2014	BARCLAYS CAPITAL LE, JERS	3,285,000	134,225	X X X	131,216		(1,925)			(1,925)		131,216		3,009	3,009	394	X X X	L
685564106	ORBITAL SCIENCES CORP		07/01/2014	JONESTRADING INSTL SVCS L	120,000	3,627	X X X	1,624	3,546	(1,922)			(1,922)		1,624		2,003	2,003		X X X	L
693718108	PACCAR INC		09/16/2014	RBC CAPITAL MARKETS LLC	280,000	16,506	X X X	12,605	17,592	(4,987)			(4,987)		12,605		3,901	3,901	17	X X X	L
695156109	PACKAGING CORP OF AMERICA		09/16/2014	INSTINET CORP, NY	110,000	7,364	X X X	1,481	7,864	(6,383)			(6,383)		1,481		5,883	5,883	44	X X X	L
695263103	PACWEST BANCORP		09/16/2014	INSTINET CORP, NY	599,000	26,166	X X X	11,466	14,700	(14,393)			(14,393)		11,466		14,700	14,700	150	X X X	L
696429307	PALL CORP		09/16/2014	INSTINET CORP, NY	126,000	10,512	X X X	2,906	10,759	(7,853)			(7,853)		2,906		7,606	7,606	35	X X X	L
701094104	PARKER HANNIFIN CORP		08/06/2014	CREDIT SUISSE, NEW YORK	355,000	38,900	X X X	28,937	44,634	(15,698)			(15,698)		28,937		9,964	9,964		X X X	L
717081103	PFIZER INC		09/16/2014	BERNSTEIN SANFORD C & CO	935,000	27,862	X X X	15,156	27,751	(12,594)			(12,594)		15,156		12,706	12,706	26	X X X	L
718546104	PHILLIPS 66		09/16/2014	BERNSTEIN SANFORD C & CO	260,000	22,031	X X X	8,564	20,912	(12,348)			(12,348)		8,564		13,467	13,467	39	X X X	L
733174700	POPULAR INC		09/16/2014	INSTINET CORP, NY	200,000	6,262	X X X	3,284	6,836	(3,552)			(3,552)		3,284		2,978	2,978		X X X	L
693506107	PPG INDUSTRIES INC		09/16/2014	RBC CAPITAL MARKETS LLC	110,000	21,867	X X X	11,050	23,117	(12,067)			(12,067)		11,050		10,817	10,817	8	X X X	L
740189105	PRECISION CASTPARTS CORP		09/16/2014	RBC CAPITAL MARKETS LLC	145,000	34,843	X X X	21,952	36,598	(14,646)			(14,646)		21,952		12,891	12,891		X X X	L
740585104	PREMIERE GLOBAL SVCS INC		09/16/2014	INSTINET CORP, NY	1,028,000	13,350	X X X	7,956	13,724	(5,768)			(5,768)		7,956		5,394	5,394		X X X	L
741503403	PRICELINE.COM INC		09/16/2014	RBC CAPITAL MARKETS LLC	30,000	34,680	X X X	19,719	36,090	(16,371)			(16,371)		19,719		14,961	14,961		X X X	L
74164F103	PRIMORIS SERVICES CORP		09/16/2014	INSTINET CORP, NY	222,000	6,438	X X X	3,099	6,402	(3,303)			(3,303)		3,099		3,339	3,339	8	X X X	L
744320102	PRUDENTIAL FINANCIAL INC		09/16/2014	BERNSTEIN SANFORD C & CO	100,000	9,045	X X X	8,817		(60)			(60)		8,817		228	228		X X X	L
74733V100	QEP RESOURCES INC		09/16/2014	BERNSTEIN SANFORD C & CO	280,000	9,043	X X X	7,972		(1,688)			(1,688)		7,972		1,071	1,071	3	X X X	L
747277101	QLOGIC CORP		09/16/2014	INSTINET CORP, NY	453,000	4,341	X X X	4,095							4,095		246	246		X X X	L
747525103	QUALCOMM INC		09/16/2014	RBC CAPITAL MARKETS LLC	350,000	26,337	X X X	18,450	27,720	(9,270)			(9,270)		18,450		7,887	7,887		X X X	L
74762E102	QUANTA SERVICES INC		09/16/2014	INSTINET CORP, NY	398,000	14,527	X X X	7,323	13,763	(6,440)			(6,440)		7,323		7,204	7,204		X X X	L
74834L100	QUEST DIAGNOSTICS INC/DE		09/16/2014	BERNSTEIN SANFORD C & CO	100,000	6,284	X X X	6,059	5,869	190			190		6,059		225	225	33	X X X	L
74837P108	QUICKLOGIC CORP		09/16/2014	INSTINET CORP, NY	1,200,000	3,801	X X X	5,830		(374)			(374)		5,830		(2,029)	(2,029)		X X X	L
74874Q100	QUINSTREET INC		09/16/2014	INSTINET CORP, NY	742,000	3,373	X X X	10,215	4,088	6,127			6,127		10,215		(6,842)	(6,842)		X X X	L
754730109	RAYMOND JAMES FINL INC COM		09/16/2014	INSTINET CORP, NY	222,000	12,206	X X X	6,025	11,262	(5,237)			(5,237)		6,025		6,182	6,182	36	X X X	L
755111507	RAYTHEON CO		09/16/2014	BERNSTEIN SANFORD C & CO	130,000	13,156	X X X	6,739	11,993	(5,254)			(5,254)		6,739		6,417	6,417	79	X X X	L
75524W108	RE/MAX HOLDINGS INC		09/16/2014	INSTINET CORP, NY	5,000	153	X X X	110	148	(38)			(38)		110		43	43	0	X X X	L
761565100	REX ENERGY CORP COM		09/16/2014	INSTINET CORP, NY	295,000	4,465	X X X	2,773	5,224	(2,452)			(2,452)		2,773		1,692	1,692		X X X	L
772739207	ROCK-TENN CO		08/13/2014	CREDIT SUISSE, NEW YORK	405,000	39,089	X X X	23,215	42,764	(19,549)			(19,549)		23,215		15,874	15,874	102	X X X	L
775133101	ROGERS CORP		09/16/2014	LIQUIDNET INC, BROOKLYN	617,000	36,890	X X X	15,922	40,938	(25,016)			(25,016)		15,922		20,968	20,968		X X X	L
779376102	ROVI CORP		09/16/2014	INSTINET CORP, NY	821,000	17,411	X X X	21,503	19,671	1,832			1,832		21,503		(4,092)	(4,092)		X X X	L
74572G103	RPX CORP		09/22/2014	INSTINET CORP, NY	959,000	14,166	X X X	9,403	17,022	(7,619)			(7,619)		9,403		4,763	4,763		X X X	L
74973W107	RTI INTERNATIONAL METALS INC		09/16/2014	INSTINET CORP, NY	83,000	2,295	X X X	1,188	2,207	(1,019)			(1,019)		1,188		1,107	1,107		X X X	L

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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 Temporary Impairment Recognized	Total Change in B./A.C.V.	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)
79466L302	SALESFORCE.COM INC		09/16/2014	RBC CAPITAL MARKETS LLC,	600.000	34,502	X X X	23,936	34,848	(10,912)			(10,912)		23,936		10,566	10,566		X X X	L
80007P307	SANDRIDGE ENERGY INC		09/16/2014	INSTINET CORP, NY	1,900.000	9,347	X X X	9,976	13,585	(3,609)			(3,609)		9,976		(629)	(629)		X X X	L
800677106	SANGAMO BIOSCIENCES INC		09/16/2014	INSTINET CORP, NY	265.000	3,195	X X X	3,771		(275)			(275)		3,771		(576)	(576)		X X X	L
78388J106	SBA COMMUNICATIONS CORP COM		09/16/2014	INSTINET CORP, NY	96.000	10,820	X X X	3,333	9,821	(6,487)			(6,487)		3,333		7,487	7,487		X X X	L
811065101	SCRIPPS NETWORKS INTERACTIVE I		09/16/2014	BERNSTEIN SANFORD C & CO.	60.000	4,678	X X X	4,651		(218)			(218)		4,651		28	28	2	X X X	L
81616X103	SELECT COMFORT CORP		09/16/2014	INSTINET CORP, NY	517.000	11,358	X X X	10,194	10,681	(487)			(487)		10,194		1,164	1,164		X X X	L
816850101	SEMTECH CORP		09/16/2014	INSTINET CORP, NY	171.000	4,697	X X X	3,920		(552)			(552)		3,920		777	777		X X X	L
82481R106	SHIRE PLC		09/16/2014	BERNSTEIN SANFORD C & CO.	10.000	2,550	X X X	2,448							2,448		102	102		X X X	L
826919102	SILICON LABORATORIES		09/16/2014	INSTINET CORP, NY	96.000	4,038	X X X	2,379	4,728	(2,349)			(2,349)		2,379		1,660	1,660		X X X	L
83001A102	SIX FLAGS ENTERTAINMENT CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	115.000	4,011	X X X	4,237	4,893	(656)			(656)		4,237		(226)	(226)	2	X X X	L
83088M102	SKYWORKS SOLUTIONS		09/16/2014	INSTINET CORP, NY	316.000	17,496	X X X	1,751	14,839	(13,089)			(13,089)		1,751		15,745	15,745	35	X X X	L
855244109	STARBUCKS CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	200.000	14,958	X X X	10,576		(4,900)			(4,900)		10,576		4,382	4,382	52	X X X	L
857477103	STATE STREET CORP		09/16/2014	J P MORGAN SECURITIES INC	960.000	68,695	X X X	42,143	64,570	(22,427)			(22,427)		42,143		26,553	26,553	288	X X X	L
86101X104	STOCK BUILDING SUPPLY HOLDINGS		09/16/2014	INSTINET CORP, NY	284.000	4,717	X X X	4,992		(611)			(611)		4,992		(275)	(275)		X X X	L
86732Y109	SUNEDISON INC		09/16/2014	INSTINET CORP, NY	482.000	9,758	X X X	2,596	10,893	(8,297)			(8,297)		2,596		7,162	7,162		X X X	L
871546206	SYMMETRY MEDICAL INC		09/30/2014	INSTINET CORP, NY	950.000	9,156	X X X	6,524	8,417	(1,893)			(1,893)		6,524		2,632	2,632		X X X	L
87157D109	SYNAPTICS INC		09/16/2014	INSTINET CORP, NY	163.000	13,186	X X X	4,594	14,774	(10,181)			(10,181)		4,594		8,593	8,593		X X X	L
880349105	TENNECO INC		09/16/2014	INSTINET CORP, NY	59.000	3,386	X X X	1,586	3,876	(2,290)			(2,290)		1,586		1,801	1,801		X X X	L
88164L100	TESSERA TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	453.000	12,805	X X X	7,294	10,002	(2,709)			(2,709)		7,294		5,511	5,511		X X X	L
216648402	THE COOPER COS INC		09/16/2014	RBC CAPITAL MARKETS LLC,	505.000	78,551	X X X	8,282	68,443	(60,161)			(60,161)		8,282		70,269	70,269	11	X X X	L
883556102	THERMO FISHER SCIENTIFIC INC		09/16/2014	RBC CAPITAL MARKETS LLC,	340.000	41,391	X X X	16,907	40,120	(23,213)			(23,213)		16,907		24,484	24,484	51	X X X	L
887317303	TIME WARNER INC NEW COM NEW		09/16/2014	BERNSTEIN SANFORD C & CO.	380.000	30,029	X X X	10,653	26,695	(16,042)			(16,042)		10,653		19,376	19,376	20	X X X	L
888706108	TIVO INC COM		09/16/2014	INSTINET CORP, NY	753.000	10,316	X X X	10,251	9,721	530			530		10,251		64	64		X X X	L
89417E109	TRAVELERS COS INC/THE		09/16/2014	BERNSTEIN SANFORD C & CO.	125.000	11,681	X X X	9,854	11,759	(1,905)			(1,905)		9,854		1,826	1,826		X X X	L
89531P105	TREX CO INC		09/16/2014	INSTINET CORP, NY	214.000	7,893	X X X	1,716	6,167	(4,451)			(4,451)		1,716		6,177	6,177		X X X	L
89674K103	TRIQUINT SEMICONDUCTOR INC		09/16/2014	INSTINET CORP, NY	1,245.000	24,429	X X X	13,779	19,683	(5,904)			(5,904)		13,779		10,650	10,650		X X X	L
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		09/16/2014	INSTINET CORP, NY	86.000	8,854	X X X	4,900	7,699	(2,799)			(2,799)		4,900		3,955	3,955		X X X	L
90130A101	TWENTY FIRST CENTURY FOX INC		09/16/2014	RBC CAPITAL MARKETS LLC,	630.000	22,062	X X X	20,773							20,773		1,289	1,289		X X X	L
902494103	TYSON FOODS INC		09/16/2014	BERNSTEIN SANFORD C & CO.	200.000	7,715	X X X	5,633	7,508	(1,875)			(1,875)		5,633		2,082	2,082	6	X X X	L
904034105	ULTRATECH INC		09/16/2014	INSTINET CORP, NY	400.000	9,817	X X X	8,726	8,872	(146)			(146)		8,726		1,091	1,091		X X X	L
90478E103	UNILIFE CORP		09/16/2014	INSTINET CORP, NY	1,770.000	4,289	X X X	4,645	5,239	(594)			(594)		4,645		(356)	(356)		X X X	L
910047109	UNITED CONTL HLDGS INC		09/16/2014	INSTINET CORP, NY	1,773.000	88,019	X X X	33,167	72,817	(39,650)			(39,650)		33,167		54,852	54,852		X X X	L
913017109	UNITED TECHNOLOGIES CORP		09/16/2014	LIQUIDNET INC, BROOKLYN	460.000	50,505	X X X	32,495	53,107	(20,612)			(20,612)		32,495		18,011	18,011	44	X X X	L
91347P105	UNIVERSAL DISPLAY CORP		09/16/2014	INSTINET CORP, NY	249.000	8,979	X X X	7,100	7,993	(893)			(893)		7,100		1,879	1,879		X X X	L
91913Y100	VALERO ENERGY CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	560.000	27,589	X X X	14,984	28,056	(13,072)			(13,072)		14,984		12,605	12,605		X X X	L
92335C106	VERA BRADLEY INC		09/16/2014	INSTINET CORP, NY	174.000	4,049	X X X	4,263	3,805	458			458		4,263		(214)	(214)		X X X	L
92342Y109	VERIFONE SYSTEMS INC		09/16/2014	INSTINET CORP, NY	150.000	5,578	X X X	4,729	5,513	(783)			(783)		4,729		849	849		X X X	L
923454102	VERITIV CORP		07/16/2014	RBC CAPITAL MARKETS LLC,	23.325	802	X X X	689							689		113	113		X X X	L
92343V104	VERIZON COMMUNICATIONS INC		09/16/2014	MACQUARIE SECURITIES(USA)	935.000	46,047	X X X	44,965		(785)			(785)		44,965		1,082	1,082	388	X X X	L
918204108	VF CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	360.000	23,904	X X X	19,618	22,680	(3,062)			(3,062)		19,618		4,286	4,286		X X X	L
92553P201	VIACOM INC		08/01/2014	STATE STREET BROKERAGE SV	1,710.000	139,435	X X X	106,239	107,545	(42,069)			(42,069)		106,239		33,196	33,196	564	X X X	L
92826C839	VISA INC		09/16/2014	RBC CAPITAL MARKETS LLC,	140.000	30,020	X X X	17,300	29,499	(12,199)			(12,199)		17,300		12,720	12,720		X X X	L
929566107	WABASH NATIONAL CORP		09/16/2014	INSTINET CORP, NY	1,253.000	17,107	X X X	7,746	17,855	(10,110)			(10,110)		7,746		9,362	9,362		X X X	L
92927K102	WABCO HLDGS INC COM		09/16/2014	INSTINET CORP, NY	99.000	9,310	X X X	2,833	10,575	(7,742)			(7,742)		2,833		6,477	6,477		X X X	L
930059100	WADDELL & REED FINANCIAL INC		09/16/2014	INSTINET CORP, NY	88.000	4,734	X X X	1,360	5,508	(4,147)			(4,147)		1,360		3,374	3,374	30	X X X	L
254687106	WALT DISNEY CO/THE		09/16/2014	RBC CAPITAL MARKETS LLC,	300.000	26,990	X X X	13,833	25,722	(11,889)			(11,889)		13,833		13,158	13,158		X X X	L
942622200	WATSCO INC		09/16/2014	INSTINET CORP, NY	142.000	12,733	X X X	5,453	14,592	(9,139)			(9,139)		5,453		7,280	7,280	85	X X X	L
94733A104	WEB.COM GROUP INC		09/16/2014	INSTINET CORP, NY	198.000	3,942	X X X	2,928	5,716	(2,788)			(2,788)		2,928		1,014	1,014		X X X	L
949746101	WELLS FARGO & CO		09/16/2014	BERNSTEIN SANFORD C & CO.	720.000	37,465	X X X	21,645	37,843	(16,199)			(16,199)		21,645		15,820	15,820	25	X X X	L
958102105	WESTERN DIGITAL CORP		09/16/2014	BERNSTEIN SANFORD C & CO.	80.000	7,827	X X X	5,286	7,384	(2,098)			(2,098)		5,286		2,541	2,541	32	X X X	L
981475106	WORLD FUEL SERVICES CORP		09/25/2014	J P MORGAN SECURITIES INC	320.000	13,437	X X X	3,878	15,754	(11,875)			(11,875)		3,878		9,559	9,559	12	X X X	L
988498101	YUM! BRANDS INC		09/16/2014	RBC CAPITAL MARKETS LLC,	280.000	20,133	X X X	20,419							20,419		(286)	(286)		X X X	L

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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)
98956P102	ZIMMER HOLDINGS INC		09/16/2014	BERNSTEIN SANFORD C & CO.	70.000	7,290	XXX	6,745		(526)			(526)		6,745		545	545	15	XXX	L
98986T108	ZYNGA INC		09/16/2014	INSTINET CORP. NY	2,748.000	8,161	XXX	13,202		4,381			4,381		13,202		(5,041)	(5,041)		XXX	L
008474108	AGNICO-EAGLE MINES LTD	C	09/16/2014	INSTINET CORP. NY	335.000	11,644	XXX	13,364	12,831	533			533		13,364		(1,720)	(1,720)		XXX	L
067901108	BARRICK GOLD CORP	C	09/16/2014	BERNSTEIN SANFORD C & CO.	250.000	4,107	XXX	4,764							4,764		(657)	(657)	7	XXX	L
148887102	CATAMARAN CORP	C	09/16/2014	INSTINET CORP. NY	161.000	7,635	XXX	3,412	7,110	(3,698)			(3,698)		3,412		4,223	4,223		XXX	L
45245E109	IMAX CORP	C	09/16/2014	INSTINET CORP. NY	321.000	8,899	XXX	6,716	9,142	(2,426)			(2,426)		6,716		2,183	2,183		XXX	L
460951106	INTEROIL CORP	C	09/16/2014	INSTINET CORP. NY	252.000	14,733	XXX	9,894	16,113	(6,219)			(6,219)		9,894		4,839	4,839		XXX	L
535919203	LIONS GATE ENTERTAINMENT CORP	C	09/16/2014	INSTINET CORP. NY	469.000	15,748	XXX	3,321	13,404	(10,083)			(10,083)		3,321		12,427	12,427	20	XXX	L
767744105	RITCHIE BROTHERS AUCTIONEERS	C	09/16/2014	INSTINET CORP. NY	121.000	2,679	XXX	1,154	2,983	(1,828)			(1,828)		1,154		1,525	1,525	14	XXX	L
867224107	SUNCOR ENERGY INC	C	09/16/2014	RBC CAPITAL MARKETS LLC.	570.000	22,343	XXX	25,096	24,299	797			797		25,096		(2,753)	(2,753)		XXX	L
H0023R105	ACE LIMITED SHS	F	09/16/2014	BERNSTEIN SANFORD C & CO.	130.000	13,757	XXX	9,559	13,481	(3,922)			(3,922)		9,559		4,198	4,198	85	XXX	L
G0083B108	ACTAVIS PLC	F	09/16/2014	RBC CAPITAL MARKETS LLC.	300.000	70,267	XXX	43,200	66,915	(23,715)			(23,715)		43,200		27,067	27,067		XXX	L
01609W102	ALIBABA GROUP HOLDING LTD	F	09/19/2014	GOLDMAN SACHS & CO. NY	11.000	1,012	XXX	748							748		264	264		XXX	L
M20598104	CAESAR STONE SDOT YAM LTD	F	09/16/2014	INSTINET CORP. NY	337.000	17,258	XXX	7,726	16,540	(8,814)			(8,814)		7,726		9,532	9,532		XXX	L
21240E105	CONTROLADORA VUELA CIA DE AVIA	F	09/16/2014	INSTINET CORP. NY	1,000.000	9,033	XXX	13,627	5,670	4,627			4,627		13,627		(4,594)	(4,594)		XXX	L
G2554F113	COVIDIEN PLC	F	09/25/2014	J P MORGAN SECURITIES INC	365.000	32,686	XXX	17,699	32,916	(15,217)			(15,217)		17,699		14,988	14,988	117	XXX	L
G30401106	ENDO INTERNATIONAL PLC	F	09/16/2014	RBC CAPITAL MARKETS LLC.	380.000	24,650	XXX	26,256							26,256		(1,606)	(1,606)		XXX	L
G3223R108	EVEREST RE GROUP INC COM	F	09/16/2014	INSTINET CORP. NY	86.000	14,045	XXX	5,447	13,802	(8,355)			(8,355)		5,447		8,597	8,597	23	XXX	L
G35569105	FLEETMATIC GROUP LTD	F	09/16/2014	INSTINET CORP. NY	100.000	3,073	XXX	3,095	3,234	(139)			(139)		3,095		(21)	(21)		XXX	L
Y2573F102	FLEXTRONICS INTL LTD	F	09/16/2014	INSTINET CORP. NY	1,288.000	14,001	XXX	3,297	14,258	(10,961)			(10,961)		3,297		10,704	10,704		XXX	L
G47791101	INGERSOLL-RAND PUBLIC LIMITED	F	09/16/2014	RBC CAPITAL MARKETS LLC.	470.000	27,947	XXX	29,473		93			93		29,473		(1,526)	(1,526)		XXX	L
580037109	MCDERMOTT INTERNATIONAL INC	F	09/16/2014	INSTINET CORP. NY	418.000	2,645	XXX	3,106	3,382	(276)			(276)		3,106		(461)	(461)		XXX	L
N63218106	NIELSEN HOLDINGS N.V.	F	09/16/2014	RBC CAPITAL MARKETS LLC.	420.000	18,655	XXX	14,692	20,332	(5,640)			(5,640)		14,692		3,963	3,963		XXX	L
G7500T104	PENTAIR PLC	F	09/16/2014	INSTINET CORP. NY	56.000	3,772	XXX	1,714		(2,324)			(2,324)		1,714		2,057	2,057	17	XXX	L
N72482107	QIAGEN N V	F	09/16/2014	INSTINET CORP. NY	238.000	5,611	XXX	4,827	5,819	(992)			(992)		4,827		784	784		XXX	L
80105N105	SANOFI	F	09/16/2014	BERNSTEIN SANFORD C & CO.	65.000	3,632	XXX	3,375	3,456	(81)			(81)		3,375		257	257		XXX	L
806857108	SCHLUMBERGER LTD	F	09/16/2014	BERNSTEIN SANFORD C & CO.	90.000	9,282	XXX	6,502	10,616	(4,113)			(4,113)		6,502		2,779	2,779	36	XXX	L
G7945M107	SEAGATE TECHNOLOGY	F	09/16/2014	BERNSTEIN SANFORD C & CO.	80.000	4,702	XXX	933	4,546	(3,613)			(3,613)		933		3,769	3,769	34	XXX	L
M87245102	SYNERON MEDICAL LTD	F	09/29/2014	INSTINET CORP. NY	173.000	1,826	XXX	1,699	1,785	(86)			(86)		1,699		127	127		XXX	L
H84989104	TE CONNECTIVITY LTD	F	09/16/2014	BERNSTEIN SANFORD C & CO.	105.000	6,522	XXX	3,033	6,493	(3,460)			(3,460)		3,033		3,488	3,488	20	XXX	L
881624209	TEVA PHARMACEUTICAL INDUSTRIES	F	09/16/2014	BARCLAYS CAPITAL LE, JERS	1,200.000	62,612	XXX	45,857	62,904	(17,047)			(17,047)		45,857		16,755	16,755	104	XXX	L
Q9235V101	TRONOX LTD SHS CL A	F	09/16/2014	INSTINET CORP. NY	386.000	10,968	XXX	7,309	10,383	(3,075)			(3,075)		7,309		3,659	3,659	31	XXX	L
H89128104	TYCO INTERNATIONAL LTD SHS	F	09/16/2014	BARCLAYS CAPITAL LE, JERS	1,420.000	63,205	XXX	55,581	64,752	(9,171)			(9,171)		55,581		7,624	7,624	153	XXX	L
G87210103	UTI WORLDWIDE INC SHS	F	09/16/2014	INSTINET CORP. NY	803.000	9,013	XXX	15,965	8,303	7,662			7,662		15,965		(6,952)	(6,952)		XXX	L
G9319H102	VALIDUS HOLDINGS LTD COM SHS	F	09/25/2014	BERNSTEIN SANFORD C & CO.	195.000	7,572	XXX	5,222	7,457	(2,235)			(2,235)		5,222		2,350	2,350		XXX	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	5,296,911	XXX	3,524,406	4,543,512	(1,784,431)			(1,784,431)		3,516,240		1,780,671	1,780,671	9,914	XXX	XXX
Common Stocks - Mutual Funds																					
411511306	HARBOR INTERNATIONAL MUTUAL FND		09/29/2014	NON-BROKER TRADE	1,447.387	100,000	XXX	58,069	107,338	(49,269)			(49,269)		58,069		41,931	41,931		XXX	L
9299999	Subtotal - Common Stocks - Mutual Funds				XXX	100,000	XXX	58,069	107,338	(49,269)			(49,269)		58,069		41,931	41,931		XXX	XXX
9799997	Subtotal - Common Stocks - Part 4				XXX	5,396,911	XXX	3,582,475	4,650,850	(1,833,700)			(1,833,700)		3,574,309		1,822,602	1,822,602	9,914	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	5,396,911	XXX	3,582,475	4,650,850	(1,833,700)			(1,833,700)		3,574,309		1,822,602	1,822,602	9,914	XXX	XXX
9899999	Subtotal - Preferred and Common Stocks				XXX	5,396,911	XXX	3,582,475	4,650,850	(1,833,700)			(1,833,700)		3,574,309		1,822,602	1,822,602	9,914	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks				XXX	12,533,689	XXX	10,778,582	10,283,827	(1,833,700)			(1,836,667)		10,702,522		1,831,167	1,831,167	39,008	XXX	XXX

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

QE05.7

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity NONE

E10 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E11 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			2,526		42,520	638,593	2,852,433	X X X
Huntington Bank	Maumee, OH					206,439	206,448	206,456	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X	2,526		248,959	845,041	3,058,889	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - 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	2,526		248,959	845,041	3,058,889	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	2,526		249,326	845,408	3,059,256	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
N O N E							
8699999 Total - Cash Equivalents							

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