



QUARTERLY STATEMENT
AS OF JUNE 30, 2015
OF THE CONDITION AND AFFAIRS OF THE
Paramount Health Care

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	95189	Employer's ID Number	341549926
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[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	1901 Indian Wood Circle (Street and Number or P.O. Box)		Maumee, OH, US 43537 (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 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Web Site Address	www.paramounthealthcare.com					
Statutory Statement Contact	Jonathan Burns, Mr. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	jonathan.burns@promedica.org (E-Mail Address)		(419)887-2020 (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.
John Charles Randolph Mr.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Julie Anne Bartnik Ms.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Cathy Lynn Cantor M.D.
Dale Joseph Seymour Mr.
Jeffrey William Boersma Mr.

State of Ohio
County of Lucas ss

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

(Signature) John Charles Randolph (Printed Name) 1. President (Title)	(Signature) 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 , 2015

- 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)

Vincent M. Davis Mr. #	Amy Lynn Hall Ms. #
Lynn Eric Olman Mr. #	Richard A. Wasserman Mr. #
Lee William Hammerling Mr. #	

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	56,804,835		56,804,835	62,524,979
2.	Stocks:				
2.1	Preferred stocks				
2.2	Common stocks	21,641,405		21,641,405	20,806,327
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 (\$.....(2,028,085)), cash equivalents (\$.....0) and short-term investments (\$.....555,851)	(1,472,234)		(1,472,234)	10,476,695
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets	276,857	276,857		
9.	Receivables for securities	99,542		99,542	14,816
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	77,350,405	276,857	77,073,548	93,822,817
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	360,947		360,947	375,554
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	2,767,645	18,960	2,748,685	31,794
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	374,049		374,049	374,049
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	1,348,517	206	1,348,311	358,052
18.1	Current federal and foreign income tax recoverable and interest thereon	1,462,442		1,462,442	1,842,864
18.2	Net deferred tax asset	376,243		376,243	313,837
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	286,185	48,812	237,373	460,440
21.	Furniture and equipment, including health care delivery assets (\$.....0)	2,731,034	2,731,034		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	5,312,300	34,883	5,277,417	7,278,605
24.	Health care (\$.....81,342) and other amounts receivable	86,896	5,554	81,342	267,120
25.	Aggregate write-ins for other than invested assets	349,237	349,237		
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	92,805,900	3,465,543	89,340,357	105,125,132
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	92,805,900	3,465,543	89,340,357	105,125,132
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	43,372	43,372		
2502.	Prepays	305,865	305,865		
2503.	.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	349,237	349,237		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....0 reinsurance ceded)	16,934,033		16,934,033	15,822,293
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	380,000		380,000	370,000
4.	Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	763,542		763,542	1,190,483
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	219,808		219,808	286,285
9.	General expenses due or accrued	6,696,936		6,696,936	6,194,878
10.1	Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2	Net deferred tax liability				
11.	Ceded reinsurance premiums payable				
12.	Amounts withheld or retained for the account of others	48,522		48,522	48,756
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	10,610,807		10,610,807	3,605,465
16.	Derivatives				
17.	Payable for securities	133,136		133,136	10,274
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	618,949		618,949	14,843,398
23.	Aggregate write-ins for other liabilities (including \$.....0 current)				7,000,000
24.	Total liabilities (Lines 1 to 23)	36,405,733		36,405,733	49,371,832
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	7,615,378	10,434,054
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	52,934,624	55,753,300
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	89,340,357	105,125,132
DETAILS OF WRITE-INS					
2301.	Dividend Payable				7,000,000
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)				7,000,000
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	79,988	75,105	149,295
2.	Net premium income (including \$.....0 non-health premium income)	X X X	74,363,295	71,748,338	143,021,577
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	74,363,295	71,748,338	143,021,577
Hospital and Medical:					
9.	Hospital/medical benefits		63,191,525	58,677,659	119,448,620
10.	Other professional services		445,210	522,155	1,278,920
11.	Outside referrals				
12.	Emergency room and out-of-area		2,305,331	2,329,594	5,291,357
13.	Prescription drugs		10,242,093	7,615,601	14,159,849
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts				
16.	Subtotal (Lines 9 to 15)		76,184,159	69,145,009	140,178,746
Less:					
17.	Net reinsurance recoveries		17,467	107,689	48,455
18.	Total hospital and medical (Lines 16 minus 17)		76,166,692	69,037,320	140,130,291
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....831,088 cost containment expenses		1,342,369	591,149	1,626,890
21.	General administrative expenses		4,228,666	2,687,746	5,124,949
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)		81,737,727	72,316,215	146,882,130
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(7,374,432)	(567,877)	(3,860,553)
25.	Net investment income earned		608,330	546,543	1,180,799
26.	Net realized capital gains (losses) less capital gains tax of \$.....309,704		575,165	662,238	2,025,401
27.	Net investment gains or (losses) (Lines 25 plus 26)		1,183,495	1,208,781	3,206,200
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				(7,895)
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	(6,190,937)	640,904	(662,248)
31.	Federal and foreign income taxes incurred	X X X	(2,387,321)	(229,473)	(1,547,361)
32.	Net income (loss) (Lines 30 minus 31)	X X X	(3,803,616)	870,377	885,113
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				(7,895)
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)				(7,895)

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	55,753,300	64,380,611	64,380,611
34.	Net income or (loss) from Line 32	(3,803,616)	870,377	885,113
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	(115,897)	213,369	(946,931)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			(5,105)
39.	Change in nonadmitted assets	1,100,837	(375,717)	(1,560,388)
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			(7,000,000)
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	(2,818,676)	708,029	(8,627,311)
49.	Capital and surplus end of reporting period (Line 33 plus 48)	52,934,624	65,088,640	55,753,300
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	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	71,206,173	69,911,685	143,216,913
2.	Net investment income	876,009	882,692	1,751,284
3.	Miscellaneous income			
4.	TOTAL (Lines 1 to 3)	72,082,182	70,794,377	144,968,197
5.	Benefit and loss related payments	74,267,405	68,973,171	139,264,359
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	20,254,017	3,837,366	(1,318,400)
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	(2,395,633)	(114,890)	1,380,366
10.	TOTAL (Lines 5 through 9)	92,125,789	72,695,647	139,326,325
11.	Net cash from operations (Line 4 minus Line 10)	(20,043,607)	(1,901,270)	5,641,872
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	21,979,692	14,929,635	27,137,316
12.2	Stocks	3,561,293	4,037,957	10,938,351
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	78,019		473,016
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	25,619,004	18,967,592	38,567,579
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	16,378,200	14,773,332	32,358,307
13.2	Stocks	3,801,702	3,407,005	6,318,282
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			35,179
13.6	Miscellaneous applications		223,821	175,038
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	20,179,902	18,404,158	38,886,807
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)	5,439,102	563,434	(319,228)
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			7,000,000
16.6	Other cash provided (applied)	2,655,576	(9,043,838)	(2,028,725)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	2,655,576	(9,043,838)	(9,028,725)
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)	(11,948,929)	(10,381,674)	(3,706,081)
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	10,476,695	14,182,776	14,182,776
19.2	End of period (Line 18 plus Line 19.1)	(1,472,234)	3,801,102	10,476,695

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

20.0001				
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	12,298							12,298		
2. First Quarter	13,345							13,345		
3. Second Quarter	13,320							13,320		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	79,988							79,988		
Total Member Ambulatory Encounters for Period:										
7. Physician	4,756							4,756		
8. Non-Physician	9,225							9,225		
9. Total	13,981							13,981		
10. Hospital Patient Days Incurred	22,659							22,659		
11. Number of Inpatient Admissions	2,086							2,086		
12. Health Premiums Written (a)	74,476,878							74,476,878		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	74,476,878							74,476,878		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	74,284,873							74,284,873		
18. Amount Incurred for Provision of Health Care Services	76,184,159							76,184,159		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....74,476,878.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims						
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 days	Over 120 Days	Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	2,166,305	357,192	71,894	32,300	68,244	2,695,935
0499999 Subtotals	2,166,305	357,192	71,894	32,300	68,244	2,695,935
0599999 Unreported claims and other claim reserves						14,238,098
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						16,934,033
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business		Claims Paid Year to Date		Liability End of Current Quarter		5	6
		1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
		On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1.	Comprehensive (hospital & medical)						
2.	Medicare Supplement						
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan						
6.	Title XVIII - Medicare	12,949,248	61,318,157	692,883	16,241,150	13,642,131	15,822,293
7.	Title XIX - Medicaid						
8.	Other health						
9.	Health subtotal (Lines 1 to 8)	12,949,248	61,318,157	692,883	16,241,150	13,642,131	15,822,293
10.	Healthcare receivables (a)		86,896				874,443
11.	Other non-health						
12.	Medical incentive pools and bonus amounts						
13.	Totals (Lines 9 - 10 + 11 + 12)	12,949,248	61,231,261	692,883	16,241,150	13,642,131	14,947,850

(a) Excludes \$.00 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2015	Dec. 31 2014
NET(LOSS) INCOME	Ohio		
Paramount Health Care state basis		(3,803,616)	885,113
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(3,803,616)	885,113
SURPLUS			
Paramount Health Care state basis		52,934,624	55,753,300
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		52,934,624	55,753,300

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 and actual prescriptions filled.

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.	\$ 15,385,589		\$ 15,385,589	
Mutual Funds	6,255,816			6,255,816
Total Common Stock	\$ 21,641,405	\$	\$	\$ 21,641,405
Total Assets at Fair Value	\$ 21,641,405	\$	\$	\$ 21,641,405

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Short Term Investments	555,851	555,851	555,851			
Bonds	57,229,269	56,804,835		57,229,269		
Common Stock	21,641,405	21,641,405	21,641,405			

D. NA

21. Other Items

-NOT APPLICABLE

Notes to Financial Statement

22. Subsequent Events

-NOT APPLICABLE

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

E. Risk Sharing Provisions of the Affordable Care Act

- 1. PHC writes uninsured non-individual accident and health insurance premium that is subject to the Affordable Care Act.

The company had zero balances for the risk corridors program due a lack of sufficient data to estimate the recoverable amounts.

- 2. Impact of Risk-sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

Notes to Financial Statement

a. Permanent ACA Risk Adjustment Program	
Assets	Amount
1. Premiums receivable due to ACA Risk Adjustment	NA
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	NA
3. Premium adjustments payable due to ACA Risk Adjustment	NA
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	NA
5. Reported in expenses as ACA Risk adjustment user fees NA-to uninsured plans	NA
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	NA
2. Amounts recoverable for claims unpaid due to ACA Reinsurance(Contra Liability)	NA
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$0
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance -not Reported as ceded Premium	NA
5. Ceded reinsurance premiums payable due to ACA Reinsurance	NA
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$218,022
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	NA
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	NA
9. ACA Reinsurance contributions-not reported as ceded premium NA-to uninsured plans	NA
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$0
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$0
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$0
4. Effect of ACA Risk Corridors on change in reserves for rate	\$0
3. Rollforward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.	

Notes to Financial Statement

									Ref	Unsettled Balances as of the Reporting Date	
	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year		Differences		Adjustments			Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8
	1	2	3	4	Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances			
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		Rec	Pay
a. Permanent ACA Risk Adjustment Program											
1. Premium Adjustment receivables	-	-	-	-	-	-	-	-		-	-
2. Premium adjustments (payable)	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Permanent Risk Adjustment Program	-	-	-	-	-	-	-	-		-	-
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	-	-	-	-	-	-	-	-		-	-
2. Amounts recoverable for claims unpaid(contra liability)	-	-	-	-	-	-	-	-		-	-
4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-
6. Liability for amounts held under uninsured plans	-	1,308,132	-	1,090,110	-	218,022	-	-		-	218,022
7. Subtotal ACA Transitional Reinsurance Program	-	1,308,132	-	1,090,110	-	218,022	-	-		-	218,022
c. Temporary ACA Risk Corridors Program											
1. Accrued restrospective premium	-	-	-	-	-	-	-	-		-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
d. Total for ACA Risk Sharing Provisions	-	1,308,132	-	1,090,110	-	218,022	-	-		-	218,022

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2014 were \$16,192,294. As of June 30, 2015, \$13,175,410 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$692,883 on Medicare lines of insurance. Therefore, there has been a \$2,324,001 favorable prior-year development since December 31, 2014 to June 30, 2015. 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

Notes to Financial Statement

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	\$ -
2. Date of the most recent evaluation of this liability	1/22/2015
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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes[] No[] N/A[X]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2010
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2010
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

09/07/2011
- 6.4 By what department or departments?

Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

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

Yes[] No[X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

(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.

Yes[X] No[]
- 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

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

14.2 If yes, please complete the following:

Yes[] No[X]

	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?

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[X]
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?

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

Yes[X] No[]

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

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

Yes[] No[X]

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?

18.2 If no, list exceptions:

Yes[X] No[]

General Interrogatories Part 1 Attachments

Broker Code	Broker Name
ORK	AVONDALE PARTNERS LLC, NASHVILLE
RBC	BAIRD, ROBERT W & CO INC, MILWAUKEE
YQB	BARCLAYS CAPITAL INC./LE, NEW JERSEY
YQD	BARCLAYS CAPITAL LE, JERSEY CITY
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
DZ0	BNP PARIBAS PRIME BROKERAGE, JERSEY CITY
YHZ	BNP PARIBAS PRIME BROKERAGE, INC, NEW YORK
DYG	BREAN CAPITAL LLC, JERSEY CITY
G9W	BTIG LLC, SAN FRANCISCO
ASJ	CANACCORD GENUITY INC, NEW YORK
SIY	CANTOR CLEARING SERVICE, NEW YORK
CAN	CANTOR FITZGERALD & CO INC, NEW YORK
SHY	CITIGROUP GBL MKTS INC, NEW YORK
EMD	CORNERSTONE MACRO LLC, NEW YORK
TFF	COWEN AND COMPANY LLC, NEW YORK
96B	CREDIT AGRICOLE USA, NEW YORK
P51	CREDIT RESEARCH & TRADING LLC, JERSEY
FOB	CREDIT SUISSE, NEW YORK (CSUS)
D3X	CUTTONE & CO, JERSEY CITY
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
RCB	FBR CAPITAL MARKETS & CO, ARLINGTON
GOL	GOLDMAN SACHS & CO, NY
SLK	GOLDMAN SACHS EXECUTION & CLEARING, NY
YRK	INSTINET CORP, NEW YORK
IET	INSTINET CORP, NY
EUI	INVESTMENT TECHNOLOGY GROUP, NEW YORK
RTG	ISI GROUP INC, NY
V2D	ITG INC, NEW YORK
74L	J P MORGAN SECURITIES INC, BROOKLYN
BEA	J.P. MORGAN CLEARING CORP, NEW YORK
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
KNG	KING (CL) & ASSOCIATES, ALBANY
B2T	KNIGHT EQUITY MARKETS L.P., JERSEY CITY
AM8	LEERINK SWANN & CO, JERSEY CITY
805	LIQUIDNET INC, BROOKLYN
T86	MACQUARIE SECURITIES(USA) INC, JERSEY CITY
MER	MERRILL LYNCH PIERCE FENNER SMITH INC, NY
WAS	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS
MOS	MORGAN STANLEY & CO INC, NY
NEE	NEEDHAM & CO, NEW YORK
FAH	OPPENHEIMER & CO INC, NEW YORK
DON	PERSHING LLC, JERSEY CITY
PIP	PIPER JAFFRAY & CO, MINNEAPOLIS
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

General Interrogatories Part 1 Attachments

T9U	STATE STREET BROKERAGE SVCS, BOSTON
YLC	STATE STREET GLOBAL MARKETS LLC, 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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	 104.000%
1.2 A&H cost containment percent	 1.000%
1.3 A&H expense percent excluding cost containment expenses	 6.000%
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	01/01/2015	HM LIFE INS CO	PA	SSL/A/G	Authorized		
93440	06-1041332	01/01/2015	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	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	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		74,476,878					74,476,878	
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)	X X X								
59.	Subtotal	X X X		74,476,878					74,476,878	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a)..... 1		74,476,878					74,476,878	
DETAILS OF WRITE-INS										
58001.	.....	X X X								
58002.	.....	X X X								
58003.	.....	X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(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 Services Foundation f/k/a ProMedica Continuing Care Services Corporation, Bixby Hospital Foundation, Herrick Hospital Foundation, and Memorial Hospital Foundation are divisions.
 - ◆ Mission Pointe Golf Course, LLC, a Michigan limited liability company, with ProMedica Foundation d/b/a 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 holds 50% ownership interest with Northwest Ohio Orthopedic and Sports Medicine, Inc., holding 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.
 - ◆ Toledo District Nurse Association, an Ohio nonprofit corporation.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- ◆ Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
- ◆ ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- ◆ ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- ◆ Erie West 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, Inc.
 - The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - 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 Physician Group, Inc., holds 50% ownership interest and Frank Barone, M.D., Inc., holds the remaining 50% interest.
 - 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 East Physicians, LLC, 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 Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- ProMedica Cardiothoracic Physicians, LLC, and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- ProMedica Monroe Cardiology, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., 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, Inc., as its sole member.
- ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., 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, Inc., 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.

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- ◆ 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 nonprofit 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.
 - ◆ Bixby Medical Office Limited Partnership, a Michigan limited partnership in which Emma L. Bixby Medical Center holds 64.44% ownership interest with various physicians having the remaining 35.56% interest.
 - ◆ 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 holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.
 - ◆ Lenawee Physician Hospital Organization LLC, a Michigan limited liability company in which Emma L. Bixby Medical Center holds 50% ownership interest with Raisin River Physicians, PLC, holding the remaining 50% interest.

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- 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 holds 62.66% ownership interest, with various physicians holding a remaining 37.34% interest.
 - ◆ Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital holds 50% ownership interest with TRA Investment Club, LLC, holding the remaining 50% interest.
 - ◆ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.
 - ◆ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
- Flower Hospital, an Ohio nonprofit corporation.
- PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., an Ohio nonprofit corporation in which ProMedica Health System, Inc., an Ohio nonprofit corporation, holds a 100% ownership interest.
- St. Luke’s Hospital, an Ohio nonprofit corporation.
 - ◆ OhioCare Ambulatory Surgery Center, LLC, an Ohio limited liability company of which St. Luke’s Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
 - ◆ St. Luke’s Physician Hospital Organization, Inc., an Ohio for-profit corporation of which St. Luke’s Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
- Care Enterprises, Inc., an Ohio nonprofit corporation.

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- ◆ Perrysburg Medical Arts, LLC, an Ohio limited liability company of which Care Enterprises, Inc., holds 11.1% ownership 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% ownership interest and SB Medical Building Venture, Ltd., holds the remaining 30% interest.
- 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 nonprofit corporation.
 - ◆ Cobra Ventures, LLC, an Ohio limited liability company.
- Memorial Hospital, an Ohio nonprofit corporation.
 - ◆ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
 - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
 - ◆ North Central Ohio Health Services, LLC, and Ohio limited liability company of which Memorial Hospital holds 20% ownership interest with various other entities holding the remaining interest.
 - ◆ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.
- Monroe Regional Hospital, a Michigan nonprofit corporation d/b/a Mercy Memorial Hospital Corporation.
 - ◆ Monroe Community Health Services, a Michigan nonprofit corporation.
 - ◆ Monroe Health Ventures, Inc., a Michigan for-profit corporation.

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- ◆ M Trust Assurance Company, Ltd., a Cayman Islands corporation.
- ◆ Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.
- ◆ Caymich Insurance Company, Ltd., a Cayman Islands corporation of which Monroe Regional Hospital holds 1.89% ownership interest with various other entities holding the remaining interest.

Other Affiliated Entities

- Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, Inc., each hold 50% ownership interest.
- ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company is which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 40% ownership interest with various physicians holding 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 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- Interactive Physical Therapy, an Ohio limited liability company in which ProMedica Health System, Inc., holds 50% ownership interest and various individuals holding the remaining 50% interest.
- 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 holding the remaining 50% interest.
- Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation holds 25% ownership interest, Monroe Regional Hospital holds 25% interest, and various other corporations hold the remaining 50% interest.
- Monroe Cancer Center, a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 33.33% ownership interest, Monroe Regional Hospital holds 33.33% interest, and Barbara Ann Karmanos Cancer Center holds 33.33% interest.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		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	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.	
		00000	34-1881145				ProMedica East Physicians, LLC	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	26-3888045				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.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Relation- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
Q16.1		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	27-3763993				Memorial Professional Services, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	20-5763680				Memorial Anesthesia, Ltd.	OH	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.	
	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.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
Q162		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	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
		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.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Relation- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
Q16.3		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	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	0000001
		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				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	0000001
		00000	38-1984289				Monroe Regional Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2934134				Monroe Community Health Services	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000					M Trust Assuranc Company, Ltd.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	

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

Q16.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
Q16.4		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000					Caymich Insurance Company, Ltd.	MI	NIA	Monroe Regional Hospital	Ownership	1.9	ProMedica Health System, Inc.	
		00000					Caymich Insurance Company, Ltd.	MI	OTH	Various other entities	Ownership	98.1	Various other entities	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 Cardiovasuclar Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	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
		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	NIA	Monroe regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	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 Center	Ownership	33.3	Barbara Ann Karamanos Cancer Center	0000001
		00000	27-1302183				Monroe Cancer Center	MI	OTH	Mercy Memorial Hospital Corporation	Ownership	33.3	Mercy Memorial Hospital Corporation	0000001

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.

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

RESPONSE
No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **June 30, 2015** OF THE **Paramount Health Care**

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)		

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 points		
9. Total foreign exchange change in book value/recorded investment		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

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	276,857	260,574
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
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	276,857
12. Deduct total nonadmitted amounts	276,857	276,857
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	83,331,306	81,608,424
2. Cost of bonds and stocks acquired	20,179,903	38,676,590
3. Accrual of discount	9,115	17,512
4. Unrealized valuation increase (decrease)	(155,780)	(1,365,285)
5. Total gain (loss) on disposals	884,869	3,120,514
6. Deduct consideration for bonds and stocks disposed of	25,540,986	38,075,667
7. Deduct amortization of premium	262,187	596,120
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		54,662
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	78,446,240	83,331,306
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	78,446,240	83,331,306

QSI02

SCHEDULE D - PART 1B
Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	50,513,027	6,223,064	5,749,560	(257,324)	50,513,027	50,729,206		58,194,968
2. NAIC 2 (a)	6,436,243	839,049	794,642	150,830	6,436,243	6,631,480		5,636,185
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	56,949,270	7,062,113	6,544,203	(106,494)	56,949,270	57,360,686		63,831,152
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	56,949,270	7,062,113	6,544,203	(106,494)	56,949,270	57,360,686		63,831,152

(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 \$.....555,851; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	555,851	X X X	555,851	2	

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	1,306,173	1,245,944
2.	Cost of short-term investments acquired	752	401,001
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	751,074	340,772
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)	555,851	1,306,173
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	555,851	1,306,173

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SI08 Schedule E - Verification (Cash Equivalents) NONE

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828RJ1	U S TREASURY NOTE		05/29/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	695,445	690,000	1,169	1
912828XA3	U S TREASURY NOTE		06/30/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	769,738	770,000	667	1
912828J92	U S TREASURY NOTE		04/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	109,983	110,000	32	1
912828K25	U S TREASURY NOTE		04/10/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	278,688	280,000		1
36179RD71	GNMA II POOL #0MA2826		05/07/2015	NOMURA SECS, NEW YORK	X X X	178,473	170,000	116	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,032,326	2,020,000	1,983	X X X
Bonds - U.S. Special Revenue, Special Assessment									
052403ES7	AUSTIN TX CMNTY CLG DIST		05/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	711,582	600,000		1FE
3130A5EP0	FEDERAL HOME LN BK CONS BD		05/14/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	84,929	85,000		1
3137EACW7	FEDERAL HOME LN MTG CORP		04/29/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	61,217	60,000	217	1
3134G6R88	FEDERAL HOME LN MTG CORP		05/19/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	109,918	110,000		1
3135G0D75	FEDERAL NATL MTG ASSN		05/14/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	934,423	940,000	353	1
3128MJV72	FHLMC POOL #G0-8637		05/12/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	234,271	219,313	292	1
3132M4PH2	FHLMC POOL #Q2-4324		05/08/2015	GOLDMAN SACHS & CO, NY	X X X	431,135	394,829	494	1
3132QML90	FHLMC POOL #Q3-1251		04/20/2015	NOMURA SECS, NEW YORK	X X X	138,827	131,619	256	1
3137BHA80	FHLMC MULTICLASS MTG 4446 BC		04/08/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	235,209	229,402	191	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	2,941,511	2,770,163	1,802	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287YAP4	ABBVIE INC		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	54,892	55,000		2FE
031162BX7	AMGEN INC		04/28/2015	CREDIT SUISSE, NEW YORK (CSUS)	X X X	89,744	90,000		2FE
032511BH9	ANADARKO PETROLEUM CORP		06/29/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	27,468	25,000	474	2FE
035229DD2	ANHEUSER-BUSCH COS LLC		04/09/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	55,698	50,000	680	1FE
00206RCN0	AT&T INC		05/18/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	92,714	95,000	153	2FE
097023BE4	BOEING CO/THE		05/05/2015	CREDIT AGRICOLE (USA) INC, ISELIN	X X X	39,600	40,000	183	1FE
172967JT9	CITIGROUP INC		06/03/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	129,470	130,000		2FE
26875PAA9	EOG RESOURCES INC		04/22/2015	BBVA/SECURITIES, NEW YORK	X X X	171,859	155,000	1,062	1FE
421946AJ3	HEALTHCARE REALTY TRUST		04/15/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	74,938	75,000		2FE
437076BB7	HOME DEPOT INC/THE		06/04/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	56,339	55,000	306	1FE
55616XAF4	MACY'S RETAIL HOLDINGS INC		04/07/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	64,322	60,000	549	2FE
55616XAL1	MACY'S RETAIL HOLDINGS INC		04/14/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	52,550	50,000	685	2FE
713448CR7	PEPSICO INC		05/05/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	79,811	80,000	22	1FE
74251VAK8	PRINCIPAL FINANCIAL GROUP INC		05/04/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	94,704	95,000		2FE
761713BC9	REYNOLDS AMERICAN INC		06/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	34,994	35,000		2FE
84756NAB5	SPECTRA ENERGY PARTNERS LP		06/15/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	123,256	115,000	44	2FE
882508AV6	TEXAS INSTRUMENTS INC		04/17/2015	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	X X X	34,873	35,000	166	1FE
25243YAT6	DIAGEO CAPITAL PLC	R	06/04/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	54,614	55,000	69	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
539473AQ1	LLOYDS BANK PLC	R	04/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	31,768	30,000	56	1FE
53944VAH2	LLOYDS BANK PLC	R	05/11/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	99,732	100,000 .....	.....	1FE
139738AD0	CAPITAL AUTO RECEIVABLES 2 A3 .....	.....	05/13/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	234,995	235,000 .....	.....	1FE
12592YAE4	CNH EQUIPMENT TRUST B A4 .....	.....	05/06/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	129,997	130,000 .....	.....	1FE
34530VAD1	FORD CREDIT AUTO OWNER TR B A3 .....	.....	05/19/2015	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	39,996	40,000 .....	.....	1FE
38013GAD1	GM FINANCIAL AUTOMOBILE L 2 A4 .....	.....	06/11/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	199,944	200,000 .....	.....	1FE
41284CAD6	HARLEY-DAVIDSON MOTORCYCL 2 A3 .....	.....	05/20/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	19,999	20,000 .....	.....	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,088,276	2,050,000	4,448	X X X
8399997 Subtotal - Bonds - Part 3					X X X	7,062,113	6,840,163	8,233	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	7,062,113	6,840,163	8,233	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88554D205	3D SYSTEMS CORP .....	.....	06/30/2015	CANTOR FITZGERALD & CO INC, NEW YORK	150.000	2,929	X X X .....	.....	L
00507V109	ACTIVISION BLIZZARD INC .....	.....	06/26/2015	WEDBUSH MORGAN SECS INC, LOS ANGELES	216.000	5,496	X X X .....	.....	L
00724F101	ADOBE SYSTEMS INC .....	.....	04/07/2015	STATE STREET BROKERAGE SVCS, BOSTON	1,110.000	84,353	X X X .....	.....	L
02005N100	ALLY FINANCIAL INC .....	.....	05/11/2015	GOLDMAN SACHS & CO, NY	485.000	10,917	X X X .....	.....	L
026874784	AMERICAN INTERNATIONAL GROUP I .....	.....	04/16/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,245.000	71,264	X X X .....	.....	L
032654105	ANALOG DEVICES INC .....	.....	05/18/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,060.000	67,017	X X X .....	.....	L
036752103	ANTHEM INC .....	.....	05/05/2015	GOLDMAN SACHS & CO, NY	90.000	13,946	X X X .....	.....	L
04316A108	ARTISAN PARTNERS ASSET MANAGEM .....	.....	04/17/2015	STATE STREET BROKERAGE SVCS, BOSTON	9.000	405	X X X .....	.....	L
056752108	BAIDU INC .....	.....	04/01/2015	J P MORGAN SECURITIES INC, BROOKLYN	65.000	13,687	X X X .....	.....	L
067901108	BARRICK GOLD CORP .....	.....	04/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	430.000	5,341	X X X .....	.....	L
14040H105	CAPITAL ONE FINANCIAL CORP .....	.....	06/30/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	122.000	10,738	X X X .....	.....	L
141665109	CAREER EDUCATION CORP .....	.....	05/22/2015	UBS SECURITIES LLC, STAMFORD	3,307.000	15,366	X X X .....	.....	L
149123101	CATERPILLAR INC .....	.....	04/15/2015	STATE STREET BROKERAGE SVCS, BOSTON	670.000	56,605	X X X .....	.....	L
150870103	CELANESE CORP .....	.....	06/10/2015	KEYBANC CAPITAL MARKETS INC, JERSEY CITY	1,190.000	82,319	X X X .....	.....	L
168615102	CHICO'S FAS INC .....	.....	06/30/2015	ITG INC, NEW YORK	82.000	1,365	X X X .....	.....	L
125509109	CIGNA CORP .....	.....	04/28/2015	GOLDMAN SACHS & CO, NY	285.000	37,407	X X X .....	.....	L
172967424	CITIGROUP INC .....	.....	06/24/2015	STATE STREET BROKERAGE SVCS, BOSTON	1,242.000	67,115	X X X .....	.....	L
19122T109	COCA-COLA ENTERPRISES INC .....	.....	04/14/2015	ISI GROUP INC, NY	1,870.000	83,987	X X X .....	.....	L
192108504	COEUR MINING INC .....	.....	06/29/2015	GOLDMAN SACHS & CO, NY	2,610.000	14,944	X X X .....	.....	L
21036P108	CONSTELLATION BRANDS INC .....	.....	04/01/2015	RBC CAPITAL MARKETS LLC, NEW YORK	65.000	7,515	X X X .....	.....	L
21240D107	CONTROL4 CORP .....	.....	06/30/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	946.000	9,141	X X X .....	.....	L
225447101	CREE INC .....	.....	06/29/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	864.000	23,686	X X X .....	.....	L
232806109	CYPRESS SEMICONDUCTOR CORP .....	.....	06/08/2015	OPPENHEIMER & CO INC, NEW YORK	156.000	1,989	X X X .....	.....	L
235825205	DANA HOLDING CORP .....	.....	06/30/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	486.000	10,027	X X X .....	.....	L
247361702	DELTA AIR LINES INC .....	.....	06/09/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	346.000	13,925	X X X .....	.....	L

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
260543103	DOW CHEMICAL CO/THE .....	.....	04/29/2015	STATE STREET BROKERAGE SVCS, BOSTON	2,210.000	113,499	X X X .....	.....	L
23335C101	DTS INC/CA .....	.....	06/30/2015	WILLIAM BLAIR & CO, CHICAGO	129.000	4,021	X X X .....	.....	L
268648102	EMC CORP/MA .....	.....	04/09/2015	BLUEFIN RESEARCH PARTNER, JERSEY CITY	1,110.000	28,882	X X X .....	.....	L
292562105	ENCORE WIRE CORP .....	.....	04/08/2015	CITIGROUP GBL MKTS INC, NEW YORK	72.000	2,733	X X X .....	.....	L
29265N108	ENERGEN CORP .....	.....	06/30/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	63.000	4,255	X X X .....	.....	L
26875P101	EOG RESOURCES INC .....	.....	06/30/2015	J.P. MORGAN CLEARING CORP, NEW YORK	175.000	15,222	X X X .....	.....	L
368736104	GENERAC HOLDINGS INC .....	.....	06/30/2015	CANTOR FITZGERALD & CO INC, NEW YORK	3.000	118	X X X .....	.....	L
369550108	GENERAL DYNAMICS CORP .....	.....	06/16/2015	J.P. MORGAN CLEARING CORP, NEW YORK	96.000	13,650	X X X .....	.....	L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC .....	.....	06/30/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	1,585.000	20,189	X X X .....	.....	L
413875105	HARRIS CORP .....	.....	04/17/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	190.000	15,043	X X X .....	.....	L
415864107	HARSCO CORP .....	.....	06/05/2015	ITG INC, NEW YORK	842.000	13,705	X X X .....	.....	L
419879101	HAWAIIAN HOLDINGS INC .....	.....	06/29/2015	INSTINET CORP, NEW YORK	68.000	1,601	X X X .....	.....	L
428236103	HEWLETT-PACKARD CO .....	.....	06/18/2015	CREDIT RESEARCH & TRADING LLC, JERSEY	1,751.000	57,037	X X X .....	.....	L
45784P101	INSULET CORP .....	.....	05/01/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	3.000	75	X X X .....	.....	L
459200101	INTERNATIONAL BUSINESS MACHINE .....	.....	04/29/2015	CREDIT SUISSE, NEW YORK (CSUS)	490.000	85,183	X X X .....	.....	L
46123D205	INVENSENSE INC .....	.....	05/06/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	407.000	6,115	X X X .....	.....	L
478160104	JOHNSON & JOHNSON .....	.....	06/24/2015	STIFEL NICOLAUS	165.000	16,427	X X X .....	.....	L
46625H100	JPMORGAN CHASE & CO .....	.....	04/20/2015	CREDIT SUISSE, NEW YORK (CSUS)	170.000	10,723	X X X .....	.....	L
512807108	LAM RESEARCH CORP .....	.....	05/05/2015	BARCLAYS CAPITAL LE, JERSEY CITY	370.000	27,315	X X X .....	.....	L
517834107	LAS VEGAS SANDS CORP .....	.....	06/19/2015	GOLDMAN SACHS & CO, NY	252.000	13,669	X X X .....	.....	L
577223100	MATTSON TECHNOLOGY INC .....	.....	04/24/2015	COWEN AND COMPANY LLC, NEW YORK	829.000	3,006	X X X .....	.....	L
67020Y100	NUANCE COMMUNICATIONS INC .....	.....	06/09/2015	J.P. MORGAN CLEARING CORP, NEW YORK	143.000	2,485	X X X .....	.....	L
674599105	OCCIDENTAL PETROLEUM CORP .....	.....	06/30/2015	GOLDMAN SACHS & CO, NY	701.000	54,264	X X X .....	.....	L
740189105	PRECISION CASTPARTS CORP .....	.....	05/19/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	115.000	24,776	X X X .....	.....	L
740585104	PREMIERE GLOBAL SERVICES INC .....	.....	06/09/2015	GOLDMAN SACHS & CO, NY	200.000	2,087	X X X .....	.....	L
779376102	ROVI CORP .....	.....	06/29/2015	OPPENHEIMER & CO INC, NEW YORK	1,181.000	20,268	X X X .....	.....	L
811699107	SEACHANGE INTERNATIONAL INC .....	.....	06/04/2015	CANTOR FITZGERALD & CO INC, NEW YORK	186.000	1,322	X X X .....	.....	L
81762P102	SERVICENOW INC .....	.....	04/20/2015	LIQUIDNET INC, BROOKLYN	740.000	54,024	X X X .....	.....	L
857477103	STATE STREET CORP .....	.....	05/19/2015	J P MORGAN SECURITIES INC, BROOKLYN	180.000	14,228	X X X .....	.....	L
875372104	TANDEM DIABETES CARE INC .....	.....	06/12/2015	INSTINET CORP, NEW YORK	232.000	2,554	X X X .....	.....	L
87612E106	TARGET CORP .....	.....	06/24/2015	J.P. MORGAN CLEARING CORP, NEW YORK	650.000	54,602	X X X .....	.....	L
888706108	TIVO INC .....	.....	06/30/2015	RBC CAPITAL MARKETS LLC, NEW YORK	360.000	3,730	X X X .....	.....	L
90130A101	TWENTY-FIRST CENTURY FOX INC .....	.....	05/13/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	420.000	13,836	X X X .....	.....	L
902494103	TYSON FOODS INC .....	.....	06/24/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	123.000	5,514	X X X .....	.....	L
907818108	UNION PACIFIC CORP .....	.....	05/04/2015	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,020.000	111,099	X X X .....	.....	L
910047109	UNITED CONTINENTAL HOLDINGS IN .....	.....	05/22/2015	STATE STREET BROKERAGE SVCS, BOSTON	1,021.000	63,811	X X X .....	.....	L
918204108	VF CORP .....	.....	04/01/2015	KEYBANC CAPITAL MARKETS INC, JERSEY CITY	60.000	4,486	X X X .....	.....	L
59151K108	METHANEX CORP	I	06/30/2015	J.P. MORGAN CLEARING CORP, NEW YORK	205.000	11,413	X X X .....	.....	L
867224107	SUNCOR ENERGY INC	I	04/02/2015	FBR CAPITAL MARKETS & CO, ARLINGTON	470.000	14,412	X X X .....	.....	L
G0083B108	ACTAVIS PLC	R	04/09/2015	CREDIT SUISSE, NEW YORK (CSUS)	45.000	13,259	X X X .....	.....	L
G0177J108	ALLERGAN PLC	R	06/15/2015	ACTAVIS PLC EXCHANGE	665.000	102,539	X X X .....	.....	L

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)
G0408V102	AON PLC	R ..	04/22/2015	GOLDMAN SACHS & CO, NY	55.000	5,341	X X X		L
042068106	ARM HOLDINGS PLC	R ..	05/26/2015	FBR CAPITAL MARKETS & CO, ARLINGTON	590.000	30,284	X X X		L
G50871105	JAZZ PHARMACEUTICALS PLC	R ..	04/07/2015	CREDIT SUISSE, NEW YORK (CSUS)	40.000	6,701	X X X		L
N59465109	MYLAN NV	R ..	04/27/2015	RBC CAPITAL MARKETS LLC, NEW YORK ..	1,550.000	113,845	X X X		L
N6596X109	NXP SEMICONDUCTORS NV	R ..	04/24/2015	J P MORGAN SECURITIES INC, BROOKLYN ..	55.000	5,234	X X X		L
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R ..	06/04/2015	J.P. MORGAN CLEARING CORP, NEW YORK ..	460.000	28,394	X X X		L
Q9235V101	TRONOX LTD	R ..	06/30/2015	ITG INC, NEW YORK	702.000	11,075	X X X		L
G87210103	UTI WORLDWIDE INC	R ..	06/16/2015	FRONTIER	81.000	799	X X X		L
G98290102	XL GROUP PLC	R ..	04/22/2015	CREDIT SUISSE, NEW YORK (CSUS)	145.000	5,394	X X X		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	1,945,730	X X X		X X X
Common Stocks - Mutual Funds									
922908710	VANGUARD 500 INDEX FUND-ADM		06/22/2015	NON-BROKER TRADE	66.938	13,023	X X X		L
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	13,023	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	1,958,754	X X X		X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	1,958,754	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	1,958,754	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	9,020,867	X X X	8,233	X X X

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

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

QE05.1

1	2	3 F o r e i g n	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				Name of Purchaser	Number of Shares of Stock		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)	
3138MGNW1	FNMA POOL #0AQ1304		06/25/2015	Redemption	X X X	579	579	605	579		0		0		579					3	10/01/2042	1
3138NXL54	FNMA POOL #0AR1247		06/25/2015	Redemption	X X X	525	525	552	525		0		0		525					3	01/01/2043	1
3138WCUN1	FNMA POOL #0AS3288		06/25/2015	Redemption	X X X	1,416	1,416	1,441	1,416		0		0		1,416					8	09/01/2044	1
3138WN3X5	FNMA POOL #0AT1713		06/25/2015	Redemption	X X X	16,840	16,840	16,385	16,824		16		16		16,840					108	03/01/2043	1
3138WTUT1	FNMA POOL #0AT5993		06/25/2015	Redemption	X X X	9,559	9,559	9,430	9,556		3		3		9,559					55	05/01/2043	1
3138WVCN9	FNMA POOL #0AT7276		06/25/2015	Redemption	X X X	1,849	1,849	1,928	1,849		0		0		1,849					12	09/01/2043	1
3138X4R44	FNMA POOL #0AU5006		06/25/2015	Redemption	X X X	2,332	2,332	2,380	2,333		(1)		(1)		2,332					19	10/01/2043	1
3138XXAT3	FNMA POOL #0AW7217		06/25/2015	Redemption	X X X	20,150	20,150	21,375	20,210		(60)		(60)		20,150					134	06/01/2044	1
3138YGGG1	FNMA POOL #0AY2898		06/25/2015	Redemption	X X X	1,653	1,653	1,686		0			0		1,653					7	01/01/2030	1
3138YHZZ6	FNMA POOL #0AY4359		06/25/2015	Redemption	X X X	2,451	2,451	2,623		(3)			(3)		2,451					16	01/01/2045	1
3138YJUN7	FNMA POOL #0AY4768		06/25/2015	Redemption	X X X	852	852	888		(1)			(1)		852					4	02/01/2030	1
3138YKBG7	FNMA POOL #0AY5438		06/25/2015	Redemption	X X X	747	747	780		0			0		747					4	03/01/2030	1
31418AH76	FNMA POOL #0MA1153		06/25/2015	Redemption	X X X	9,284	9,284	9,751	9,294		(10)		(10)		9,284					47	07/01/2022	1
31397ND77	FNMA GTD REMIC P/T 09-31 C		06/25/2015	Redemption	X X X	6,315	6,315	6,601	6,329		(14)		(14)		6,315					37	11/25/2038	1
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA		06/25/2015	Redemption	X X X	7,475	7,475	7,756	7,492		(16)		(16)		7,475					43	05/25/2041	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	1,873,416	1,830,923	1,918,111	1,728,712		(1,685)		(1,685)		1,859,650			13,766	13,766	11,047	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
00440EAS6	ACE INA HOLDINGS		05/18/2015	MORGAN STANLEY & CO INC.	X X X	89,915	90,000	89,985			0		0		89,985		(70)	(70)	512	03/15/2025	1FE	
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE		04/09/2015	WELLS FARGO SECURITIES LL	X X X	112,058	110,000	115,893	111,953		(81)		(81)		111,873		186	186	518	02/15/2016	1FE	
00206RCE0	AT&T INC		05/18/2015	JPMORGAN SECURITIES INC	X X X	93,060	90,000	93,107		(41)			(41)		93,050		10	10	683	03/11/2024	2FE	
097014AN4	BOEING CAPITAL CORP		05/05/2015	BK OF NEW YORK MELLON/TOR	X X X	45,783	45,000	46,672	45,637		(75)		(75)		45,562		221	221	220	08/15/2016	1FE	
125509BR9	CIGNA CORP		04/13/2015	Call	X X X	46,437	45,000	46,391		(25)			(25)		46,220		217	217	509	11/15/2016	2FE	
26441CAN5	DUKE ENERGY CORP		05/20/2015	MORGAN STANLEY & CO INC.	X X X	104,045	100,000	99,941	99,946		1		1		99,946		4,099	4,099	2,302	04/15/2024	2FE	
26441YAT4	DUKE REALTY LP		04/03/2015	J.P. MORGAN SECURITIES LL	X X X	157,836	125,000	147,183	138,446		(15)		(15)		138,431		19,406	19,406	1,375	08/15/2019	2FE	
26875PAH4	EOG RESOURCES INC		04/22/2015	MERRILL LYNCH PIERCE FENN	X X X	152,102	150,000	156,272	151,668		(133)		(133)		151,535		566	566	896	02/01/2016	1FE	
42225BA44	HEALTHCARE REALTY TRUST INC		05/15/2015	Call	X X X	108,943	100,000	109,465	103,761		(247)		(247)		103,514		5,430	5,430	2,131	01/17/2017	2FE	
428236BM4	HEWLETT-PACKARD CO		05/15/2015	CITIGROUP GBL MKTS/SALOMO	X X X	63,996	60,000	60,338	60,263		(4)		(4)		60,259		3,736	3,736	1,153	06/01/2021	2FE	
437076AP7	HOME DEPOT INC/THE		06/04/2015	WELLS FARGO SECURITIES LL	X X X	62,109	60,000	68,057	62,514		(517)		(517)		61,997		112	112	882	03/01/2016	1FE	
61166WAT8	MONSANTO CO		06/10/2015	MERRILL LYNCH PIERCE FENN	X X X	102,697	105,000	104,806	104,823		5		5		104,828		(2,131)	(2,131)	1,188	07/15/2021	1FE	
61166WAR2	MONSANTO CO		06/05/2015	BAIRD, ROBERT W & CO INC.	X X X	49,674	50,000	49,952	49,963		3		3		49,967		(293)	(293)	256	06/30/2017	1FE	
65473QAS2	NISOURCE FINANCE CORP		05/19/2015	RBC CAPITAL MARKETS CORP.	X X X	76,835	69,000	78,126	73,476		(192)		(192)		73,284		3,551	3,551	785	03/15/2018	2FE	
713448BT4	PEPSICO INC		05/05/2015	KEYBANC CAPITAL MARKETS I	X X X	76,409	75,000	78,023	76,240		(114)		(114)		76,126		283	283	927	05/10/2016	1FE	
84756NAA7	SPECTRA ENERGY PARTNERS LP		06/15/2015	WELLS FARGO SECURITIES LL	X X X	121,926	120,000	122,230	120,484		(142)		(142)		120,342		1,584	1,584	1,780	06/15/2016	2FE	
882508AR5	TEXAS INSTRUMENTS INC		04/17/2015	WELLS FARGO SECURITIES LL	X X X	56,065	55,000	57,352	55,972		(50)		(50)		55,922		144	144	570	05/16/2016	1FE	
88732JAW8	TIME WARNER CABLE INC		05/28/2015	RBC CAPITAL MARKETS LLC.	X X X	59,213	55,000	60,597	59,751		(155)		(155)		59,595		(382)	(382)	924	02/01/2020	2FE	
25243YAS8	DIAGEO CAPITAL PLC	F	06/04/2015	MERRILL LYNCH PROFESSIONA	X X X	60,034	60,000	59,890	59,960		7		7		59,967		67	67	229	04/29/2016	1FE	
539473AG3	LLOYDS TSB BANK PLC	F	04/09/2015	RBC CAPITAL MARKETS LLC.	X X X	67,036	65,000	70,637	66,786		(80)		(80)		66,707		329	329	731	01/21/2016	1FE	
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3		05/14/2015	CREDIT AGRICOLE (USA) INC	X X X	205,288	205,000	204,997	204,998		0		0		204,998		290	290	366	03/20/2018	1FE	
12623PAC0	CNH EQUIPMENT TRUST B A3		06/08/2015	WELLS FARGO SECURITIES LL	X X X	289,618	290,000	289,664	289,687		14		14		289,701		(83)	(83)	479	05/15/2019	1FE	
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3		06/15/2015	Redemption	X X X	13,594	13,594	13,591	13,593		1		1		13,594				15	04/17/2017	1FE	
63938EAA2	NAVIENT STUDENT 14-1 A1		06/25/2015	Redemption	X X X	24,864	24,864	24,864	24,864						24,864				19	03/25/2021	1FE	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,239,537	2,162,457	2,248,028	1,974,786		(1,841)		(1,841)		2,202,267			37,270	37,270	19,450	X X X	X X X
8399997 Subtotal - Bonds - Part 4					X X X	5,942,569	5,766,354	6,008,938	5,336,123		7,314		(7,606)		5,887,721			54,848	54,848	42,922	X X X	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X		X X X		X X X			X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	5,942,569	5,766,354	6,008,938	5,336,123		7,314		(7,606)		5,887,721			54,848	54,848	42,922	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X		X X X		X X X			X X X	X X X	X X X	X X X	X X X

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

QE05.2

1	2	3 F o r e i g n	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		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)
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00287Y109	ABBVIE INC		06/24/2015	PERSHING LLC, JERSEY CITY	469,000	32,167	X X X	23,013	27,455	(4,442)			(4,442)		23,013		9,154	9,154	239	X X X	L
007974108	ADVENT SOFTWARE INC		05/29/2015	CITIGROUP GBL MKTS INC, NY	98,000	4,281	X X X	2,446	4,323	(1,877)			(1,877)		2,446		1,836	1,836		X X X	L
020002101	ALLSTATE CORP/THE		06/24/2015	UBS SECURITIES LLC, STAMF	473,000	31,562	X X X	24,799	33,663	(8,864)			(8,864)		24,799		6,763	6,763	142	X X X	L
036752103	ANTHEM INC		06/30/2015	J.P. MORGAN CLEARING CORP	32,000	5,259	X X X	4,387		(554)			(554)		4,387		872	872	7	X X X	L
037604105	APOLLO EDUCATION GROUP INC		06/01/2015	ISI GROUP INC, NY	1,025,000	17,299	X X X	32,995	19,393	13,602			13,602		32,995		(15,696)	(15,696)		X X X	L
037833100	APPLE INC		06/24/2015	MERRILL LYNCH PIERCE FENN	432,000	54,857	X X X	28,272	53,754	(25,481)			(25,481)		28,272		26,585	26,585	66	X X X	L
04013V108	ARES COMMERCIAL REAL ESTATE		04/01/2015	KEEFE BRUYETTE AND WOODS,	249,000	2,740	X X X	3,023	2,751	271			271		3,023		(283)	(283)	101	X X X	L
049513104	ATMEL CORP		04/10/2015	OPPENHEIMER & CO INC, NEW	766,000	6,262	X X X	5,492	6,304	(812)			(812)		5,492		770	770		X X X	L
052800109	AUTOLIV INC		06/24/2015	INSTINET CORP, NEW YORK	66,000	7,957	X X X	3,320	7,773	(4,452)			(4,452)		3,320		4,637	4,637	17	X X X	L
053611109	AVERY DENNISON CORP		06/18/2015	J.P. MORGAN CLEARING CORP	127,000	7,923	X X X	6,165	6,720	(554)			(554)		6,165		1,758	1,758	1	X X X	L
08579W103	BERRY PLASTICS GROUP INC		04/28/2015	CREDIT SUISSE, NEW YORK	179,000	6,133	X X X	3,043	6,478	(3,435)			(3,435)		3,043		3,090	3,090		X X X	L
09062X103	BIOGEN INC		04/28/2015	J P MORGAN SECURITIES INC	180,000	68,463	X X X	70,899		(5,104)			(5,104)		70,899		(2,436)	(2,436)		X X X	L
14149Y108	CARDINAL HEALTH INC		05/19/2015	J P MORGAN SECURITIES INC	320,000	28,111	X X X	13,770	28,886	(15,117)			(15,117)		13,770		14,341	14,341	110	X X X	L
149123101	CATERPILLAR INC		04/24/2015	BARCLAYS CAPITAL LE, JERS	330,000	27,838	X X X	27,894	26,410	1,484			1,484		27,894		(56)	(56)		X X X	L
151020104	CELGENE CORP		04/10/2015	CREDIT SUISSE, NEW YORK	450,000	51,636	X X X	12,850	51,876	(39,026)			(39,026)		12,850		38,786	38,786		X X X	L
15117E107	CELLADON CORP		06/24/2015	GOLDMAN SACHS & CO, NY	640,000	991	X X X	7,451	12,122	(4,670)			(4,670)		7,451		(6,460)	(6,460)		X X X	L
125509109	CIGNA CORP		06/25/2015	STIFEL NICOLAUS	32,000	5,442	X X X	4,248							4,248		1,194	1,194		X X X	L
19239V302	COGENT COMMUNICATIONS GROUP		06/12/2015	LIQUIDATING DIVIDEND		173	X X X	173	658	(485)			(485)		173					X X X	L
20030N101	COMCAST CORP		05/13/2015	LIQUIDNET INC, BROOKLYN	550,000	30,980	X X X	13,995	31,059	(17,063)			(17,063)		13,995		16,985	16,985	138	X X X	L
212015101	CONTINENTAL RESOURCES INC		05/06/2015	LIQUIDNET INC, BROOKLYN	70,000	3,443	X X X	725	3,057	(2,332)			(2,332)		725		2,718	2,718		X X X	L
224399105	CRANE CO		05/01/2015	CREDIT SUISSE, NEW YORK	255,000	15,578	X X X	18,196	15,915	2,281			2,281		18,196		(2,618)	(2,618)		X X X	L
126650100	CVS CAREMARK CORP		06/18/2015	PERSHING LLC, JERSEY CITY	128,000	13,465	X X X	4,500	13,211	(8,711)			(8,711)		4,500		8,965	8,965	45	X X X	L
232806109	CYPRESS SEMICONDUCTOR CORP		04/16/2015	LIQUIDATING DIVIDEND		328	X X X	328	476	(148)			(148)		328					X X X	L
235851102	DANAHER CORP		04/24/2015	RAYMOND JAMES & ASSOC INC	940,000	78,419	X X X	48,800	79,806	(31,006)			(31,006)		48,800		29,619	29,619	127	X X X	L
268648102	EMC CORP/MA		04/08/2015	SJ LEVINSON & SONS LLC, J	1,015,000	26,361	X X X	24,933	25,943	(1,011)			(1,011)		24,933		1,428	1,428		X X X	L
29101U209	EMERALD OIL INC		04/01/2015	BTIG LLC, SAN FRANCISCO	153,000	108	X X X	470	113	357			357		470		(361)	(361)		X X X	L
291011104	EMERSON ELECTRIC CO		04/08/2015	ISI GROUP INC, NY	380,000	21,550	X X X	25,720	21,516	4,205			4,205		25,720		(4,171)	(4,171)		X X X	L
26884L109	EQT CORP		05/01/2015	BERNSTEIN SANFORD C & CO,	269,000	24,012	X X X	27,526	22,292	5,234			5,234		27,526		(3,514)	(3,514)		X X X	L
31620M106	FIDELITY NATIONAL INFORMATION		04/13/2015	GOLDMAN SACHS & CO, NY	370,000	23,764	X X X	19,687	25,182	(5,495)			(5,495)		19,687		4,077	4,077		X X X	L
38259P706	GOOGLE INC		05/07/2015	NON-BROKER TRADE	0.533	297	X X X	165	292	(127)			(127)		165		132	132		X X X	L
406216101	HALLIBURTON CO		06/25/2015	PERSHING LLC, JERSEY CITY	1,500,000	64,607	X X X	58,484	65,820	(7,336)			(7,336)		58,484		6,123	6,123	270	X X X	L
427866108	HERSHEY CO/THE		04/15/2015	INVESTMENT TECHNOLOGY GRO	880,000	87,364	X X X	49,318	88,801	(39,483)			(39,483)		49,318		38,046	38,046		X X X	L
437076102	HOME DEPOT INC/THE		06/18/2015	WELLS FARGO SECURITIES LL	280,000	31,391	X X X	19,372	31,811	(12,439)			(12,439)		19,372		12,019	12,019		X X X	L
443510201	HUBBELL INC		04/23/2015	J P MORGAN SECURITIES INC	95,000	10,434	X X X	3,105	10,414	(7,309)			(7,309)		3,105		7,329	7,329		X X X	L
487836108	KELLOGG CO		04/08/2015	J P MORGAN SECURITIES INC	250,000	16,397	X X X	17,132		644			644		17,132		(735)	(735)		X X X	L
50077C106	KRATON PERFORMANCE POLYMERS IN		04/20/2015	LIQUIDNET INC, BROOKLYN	124,000	2,477	X X X	2,536	2,506	30			30		2,536		(59)	(59)		X X X	L
526107107	LENNOX INTERNATIONAL INC		04/08/2015	UBS SECURITIES LLC, STAMF	42,000	4,531	X X X	1,330	4,691	(3,361)			(3,361)		1,330		3,200	3,200		X X X	L
531229102	LIBERTY MEDIA CORP		06/24/2015	J P MORGAN SECURITIES INC	352,000	13,333	X X X	2,366	13,570	(11,204)			(11,204)		2,366		10,967	10,967		X X X	L
539830109	LOCKHEED MARTIN CORP		04/10/2015	UBS SECURITIES LLC, STAMF	80,000	15,948	X X X	9,514	16,237	(6,723)			(6,723)		9,514		6,434	6,434		X X X	L
56585A102	MARATHON PETROLEUM CORP		06/18/2015	UBS SECURITIES LLC, STAMF	426,000	32,974	X X X	39,764	43,618	(3,854)			(3,854)		39,764		(6,789)	(6,789)	58	X X X	L

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

QE05.3

1	2	3 F o r e i g n	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		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.	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)
580135101	MCDONALD'S CORP		04/27/2015	J P MORGAN SECURITIES INC	165,000	15,962	X X X	15,333		(744)			(744)		15,333		629	629		X X X	L
595137100	MICROSEMI CORP		04/27/2015	GOLDMAN SACHS & CO, NY	165,000	5,469	X X X	1,769	5,841	(4,072)			(4,072)		1,769		3,700	3,700		X X X	L
594918104	MICROSOFT CORP		04/01/2015	LIQUIDNET INC, BROOKLYN	2,820,000	113,896	X X X	110,434	114,647	(4,214)			(4,214)		110,434		3,462	3,462		X X X	L
609839105	MONOLITHIC POWER SYSTEMS INC		04/20/2015	CITIGROUP GBL MKTS INC, N	45,000	2,418	X X X	675	2,369	(1,694)			(1,694)		675		1,743	1,743	5	X X X	L
61166W101	MONSANTO CO		05/26/2015	INVESTMENT TECHNOLOGY GRO	800,000	94,787	X X X	74,389	90,032	(15,643)			(15,643)		74,389		20,398	20,398		X X X	L
681904108	OMNICARE INC		06/29/2015	J P MORGAN SECURITIES INC	243,000	22,341	X X X	8,448	18,726	(10,278)			(10,278)		8,448		13,893	13,893		X X X	L
682189105	ON SEMICONDUCTOR CORP		06/04/2015	GOLDMAN SACHS EXECUTION & LIQUIDNET INC, BROOKLYN	543,000	6,868	X X X	3,576	6,576	(3,000)			(3,000)		3,576		3,292	3,292		X X X	L
695156109	PACKAGING CORP OF AMERICA		04/21/2015	UBS SECURITIES LLC, STAMF	220,000	15,925	X X X	2,683	17,202	(14,519)			(14,519)		2,683		13,243	13,243	121	X X X	L
717081103	PFIZER INC		04/17/2015	UBS SECURITIES LLC, STAMF	305,000	10,638	X X X	5,163	10,611	(5,448)			(5,448)		5,163		5,475	5,475		X X X	L
693506107	PPG INDUSTRIES INC		04/01/2015	WELLS FARGO SECURITIES LL	460,000	102,088	X X X	70,449	103,748	(33,299)			(33,299)		70,449		31,639	31,639		X X X	L
744320102	PRUDENTIAL FINANCIAL INC		04/14/2015	CREDIT SUISSE, NEW YORK	135,000	10,819	X X X	11,893	10,842	1,051			1,051		11,893		(1,074)	(1,074)		X X X	L
74736K101	QORVO INC		04/13/2015	UBS SECURITIES LLC, STAMF	24,000	1,760	X X X	348		(1,564)			(1,564)		348		1,411	1,411		X X X	L
747525103	QUALCOMM INC		04/07/2015	GOLDMAN SACHS & CO, NY	1,190,000	80,750	X X X	84,220	34,670	1,706			1,706		84,220		(3,471)	(3,471)		X X X	L
74834L100	QUEST DIAGNOSTICS INC/DE		05/22/2015	INVESTMENT TECHNOLOGY GRO	36,000	2,933	X X X	2,232	2,767	(535)			(535)		2,232		701	701	14	X X X	L
775133101	ROGERS CORP		04/23/2015	CITIGROUP GBL MKTS INC, N	49,000	3,891	X X X	1,242	4,028	(2,787)			(2,787)		1,242		2,650	2,650		X X X	L
78388J106	SBA COMMUNICATIONS CORP		06/18/2015	GOLDMAN SACHS EXECUTION & WEEDEN & CO, NEW YORK	264,000	31,630	X X X	10,145	30,914	(20,770)			(20,770)		10,145		21,485	21,485		X X X	L
81616X103	SELECT COMFORT CORP		05/01/2015	STATE STREET BROKERAGE SV	1,347,000	43,574	X X X	25,374	46,431	(21,057)			(21,057)		25,374		18,200	18,200		X X X	L
82806109	SIMON PROPERTY GROUP INC		05/01/2015	STATE STREET BROKERAGE SV	385,000	70,808	X X X	74,410		(912)			(912)		74,410		(3,602)	(3,602)		X X X	L
852312305	STAAR SURGICAL CO		05/21/2015	BTIG LLC, SAN FRANCISCO	313,000	2,887	X X X	1,794		(532)			(532)		1,794		1,094	1,094		X X X	L
855244109	STARBUCKS CORP		04/01/2015	JANNEY MONTGOMERY SCOTT, UBS SECURITIES LLC, STAMF	840,000	78,268	X X X	46,778	79,548	(32,770)			(32,770)		46,778		31,490	31,490		X X X	L
89417E109	TRAVELERS COS INC/THE		04/21/2015	UBS SECURITIES LLC, STAMF	225,000	22,895	X X X	18,249	24,329	(6,080)			(6,080)		18,249		4,645	4,645		X X X	L
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		05/15/2015	NON-BROKER TRADE	234,000	24,710	X X X	12,932	24,535	(11,602)			(11,602)		12,932		11,778	11,778		X X X	L
91913Y100	VALERO ENERGY CORP		04/01/2015	SIMMONS & CO INTL, HOUSTO	230,000	14,639	X X X	11,625	14,633	(3,008)			(3,008)		11,625		3,015	3,015		X X X	L
92335C106	VERA BRADLEY INC		04/08/2015	BAIRD, ROBERT W & CO INC, 423,000	423,000	6,739	X X X	10,925	6,865	4,060			4,060		10,925		(4,187)	(4,187)		X X X	L
929566107	WABASH NATIONAL CORP		06/11/2015	CITIGROUP GBL MKTS INC, N	1,666,000	23,120	X X X	8,679	23,491	(14,812)			(14,812)		8,679		14,442	14,442		X X X	L
92927K102	WABCO HLDGS INC COM		04/23/2015	CITIGROUP GBL MKTS INC, N	8,000	1,023	X X X	211	983	(772)			(772)		211		812	812		X X X	L
942622200	WATSCO INC		06/30/2015	INSTINET CORP, NY	65,000	8,052	X X X	2,496	8,171	(5,675)			(5,675)		2,496		5,556	5,556	11	X X X	L
949746101	WELLS FARGO & CO		04/17/2015	GOLDMAN SACHS & CO, NY	295,000	15,994	X X X	8,673	16,048	(7,375)			(7,375)		8,673		7,321	7,321		X X X	L
988498101	YUM! BRANDS INC		04/07/2015	STATE STREET BROKERAGE SV	940,000	73,641	X X X	68,260	73,997	(5,737)			(5,737)		68,260		5,381	5,381	320	X X X	L
G0083B108	ACTAVIS PLC	F	06/15/2015	EXCHANGED FOR ALLERGAN PL	665,000	102,539	X X X	102,539	184,524	(95,244)			(95,244)		102,539					X X X	L
G0177J108	ALLERGAN PLC	F	06/15/2015	WEDBUSH MORGAN SECS INC,	90,000	27,321	X X X	13,877							13,877		13,444	13,444		X X X	L
056752108	BAIDU INC	F	04/15/2015	GOLDMAN SACHS & CO, NY	295,000	61,567	X X X	65,534		3,914			3,914		65,534		(3,966)	(3,966)		X X X	L
580037109	MCDERMOTT INTERNATIONAL INC	F	04/23/2015	MERRILL LYNCH PIERCE FENN	257,000	1,269	X X X	1,910	987	923			923		1,910		(640)	(640)		X X X	L
H84989104	TE CONNECTIVITY LTD	F	06/29/2015	GOLDMAN SACHS & CO, NY	67,000	4,308	X X X	1,936	4,799	(2,863)			(2,863)		1,936		2,372	2,372	11	X X X	L
881624209	TEVA PHARMACEUTICAL INDUSTRIES	F	04/07/2015	INVESTMENT TECHNOLOGY GRO	270,000	17,737	X X X	10,325	16,821	(6,496)			(6,496)		10,325		7,412	7,412		X X X	L
G9319H102	VALIDUS HOLDINGS LTD COM SHS	F	06/02/2015	BARCLAYS CAPITAL LE, JERS	100,000	4,284	X X X	3,557	4,210	(653)			(653)		3,557		727	727		X X X	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,004,407	X X X	1,555,287	1,788,238	(566,869)			(566,869)		1,555,287		449,120	449,120	2,193	X X X	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	2,004,407	X X X	1,555,287	1,788,238	(566,869)			(566,869)		1,555,287		449,120	449,120	2,193	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	2,004,407	X X X	1,555,287	1,788,238	(566,869)			(566,869)		1,555,287		449,120	449,120	2,193	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	2,004,407	X X X	1,555,287	1,788,238	(566,869)			(566,869)		1,555,287		449,120	449,120	2,193	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	7,946,976	X X X	7,564,225	7,124,361	(559,555)			(567,162)		7,443,008		503,968	503,968	45,114	X X X	X X X

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

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D 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			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
							First Month	Second Month	Third Month	
open depositories										
Huntington Bank	Maumee, Oh				791		(2,580,908)	(2,671,739)	(2,234,985)	X X X
Huntington Bank	Maumee, OH						206,516	206,525	206,533	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 ..	791		(2,374,392)	(2,465,214)	(2,028,452)	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 ..	791		(2,374,392)	(2,465,214)	(2,028,452)	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 ..	791		(2,374,025)	(2,464,847)	(2,028,085)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

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