



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

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Web Site Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (419)887-2909
(Name) (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (419)887-2020
(E-Mail Address) (Fax Number)

OFFICERS

<u>Name</u>	<u>Title</u>
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.	Dee Ann Bialecki-Haase M.D.
John Charles Randolph Mr.	Cynthia Ann Geronimo Ms.
Timothy Bublick Mr.	Cathy Lynn Cantor M.D.
Mark Leslie Ferris Mr.	Julie Anne Bartnik Ms.
Jeffrey William Boersma Mr.	Vincent M. Davis 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.

<u>(Signature)</u> John Charles Randolph	<u>(Signature)</u> Stacey Lee Bock	<u>(Signature)</u> Jeffrey Craig Kuhn
<u>(Printed Name)</u> 1.	<u>(Printed Name)</u> 2.	<u>(Printed Name)</u> 3.
President	Vice President, Finance	Secretary
<u>(Title)</u>	<u>(Title)</u>	<u>(Title)</u>

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)

Amy Lynn Hall Ms. #
Richard A. Wasserman Mr. #

Lynn Eric Olman Mr. #
Lee William Hammerling Mr. #

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	56,597,667		56,597,667	62,524,979
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	19,321,616		19,321,616	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 (\$.....(854,637)), cash equivalents (\$.....0) and short-term investments (\$.....1,029,624)	174,987		174,987	10,476,695
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	276,857	276,857		
9. Receivables for securities	239,259		239,259	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)	76,610,386	276,857	76,333,529	93,822,817
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	348,645		348,645	375,554
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,751,936		2,751,936	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	1,495,120	13,172	1,481,948	358,052
18.1 Current federal and foreign income tax recoverable and interest thereon	782,377		782,377	1,842,864
18.2 Net deferred tax asset	1,314,318		1,314,318	313,837
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	115,425	65,684	49,741	460,440
21. Furniture and equipment, including health care delivery assets (\$.....0)	2,799,480	2,799,480		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	6,295,062		6,295,062	7,278,605
24. Health care (\$.....808,021) and other amounts receivable	813,575	5,554	808,021	267,120
25. Aggregate write-ins for other than invested assets	252,364	252,364		
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	93,952,737	3,413,111	90,539,626	105,125,132
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	93,952,737	3,413,111	90,539,626	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	46,876	46,876		
2502. Prepays	205,488	205,488		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	252,364	252,364		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	17,768,033		17,768,033	15,822,293
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	351,000		351,000	370,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	1,085,983		1,085,983	1,190,483
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	219,567		219,567	286,285
9. General expenses due or accrued	7,518,573		7,518,573	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	161,320		161,320	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	13,523,415		13,523,415	3,605,465
16. Derivatives				
17. Payable for securities	264,049		264,049	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	365,792		365,792	14,843,398
23. Aggregate write-ins for other liabilities (including \$.....0 current)				7,000,000
24. Total liabilities (Lines 1 to 23)	41,257,732		41,257,732	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	3,962,648	10,434,054
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	49,281,894	55,753,300
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	90,539,626	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	120,007	112,313	149,295
2. Net premium income (including \$.....0 non-health premium income)	X X X	112,526,383	108,695,782	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	112,526,383	108,695,782	143,021,577
Hospital and Medical:				
9. Hospital/medical benefits		93,403,215	87,782,143	119,448,620
10. Other professional services		828,252	875,645	1,278,920
11. Outside referrals				
12. Emergency room and out-of-area		4,550,049	3,648,389	5,291,357
13. Prescription drugs		15,152,091	11,524,325	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)		113,933,607	103,830,502	140,178,746
Less:				
17. Net reinsurance recoveries		17,924	21,790	48,455
18. Total hospital and medical (Lines 16 minus 17)		113,915,683	103,808,712	140,130,291
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....1,442,364 cost containment expenses		2,329,698	926,055	1,626,890
21. General administrative expenses		7,338,902	4,098,489	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)		123,584,283	108,833,256	146,882,130
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(11,057,900)	(137,474)	(3,860,553)
25. Net investment income earned		941,494	820,687	1,180,799
26. Net realized capital gains (losses) less capital gains tax of \$.....411,562		764,330	1,852,496	2,025,401
27. Net investment gains or (losses) (Lines 25 plus 26)		1,705,824	2,673,183	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	(9,352,076)	2,535,709	(662,248)
31. Federal and foreign income taxes incurred	X X X	(3,585,440)	119,619	(1,547,361)
32. Net income (loss) (Lines 30 minus 31)	X X X	(5,766,636)	2,416,090	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	(5,766,636)	2,416,090	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	(1,858,038)	(1,283,598)	(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	1,153,268	(364,735)	(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)	(6,471,406)	767,757	(8,627,311)
49. Capital and surplus end of reporting period (Line 33 plus 48)	49,281,894	65,148,368	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	109,707,170	108,598,824	143,216,913
2. Net investment income	1,340,890	1,298,085	1,751,284
3. Miscellaneous income			
4. TOTAL (Lines 1 to 3)	111,048,060	109,896,909	144,968,197
5. Benefit and loss related payments	111,909,075	102,530,731	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	23,958,705	1,600,008	(1,318,400)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	(3,233,884)	691,169	1,380,366
10. TOTAL (Lines 5 through 9)	132,633,896	104,821,908	139,326,325
11. Net cash from operations (Line 4 minus Line 10)	(21,585,836)	5,075,001	5,641,872
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	25,358,583	22,066,414	27,137,316
12.2 Stocks	5,885,719	9,434,867	10,938,351
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets		18,896	18,896
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	984,770	999,006	473,016
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	32,229,072	32,519,183	38,567,579
13. Cost of investments acquired (long-term only):			
13.1 Bonds	19,692,122	26,463,237	32,358,307
13.2 Stocks	6,150,228	4,726,998	6,318,282
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets		35,179	35,179
13.6 Miscellaneous applications	1		175,038
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	25,842,351	31,225,414	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)	6,386,721	1,293,769	(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)	4,897,407	(15,205,014)	(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)	4,897,407	(15,205,014)	(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)	(10,301,708)	(8,836,244)	(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)	174,987	5,346,532	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 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	12,298							12,298		
2. First Quarter	13,345							13,345		
3. Second Quarter	13,320							13,320		
4. Third Quarter	13,329							13,329		
5. Current Year										
6. Current Year Member Months	120,007							120,007		
Total Member Ambulatory Encounters for Period:										
7. Physician	7,892							7,892		
8. Non-Physician	14,932							14,932		
9. Total	22,824							22,824		
10. Hospital Patient Days Incurred	37,097							37,097		
11. Number of Inpatient Admissions	3,237							3,237		
12. Health Premiums Written (a)	112,696,793							112,696,793		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	112,696,793							112,696,793		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	111,927,000							111,927,000		
18. Amount Incurred for Provision of Health Care Services	113,933,607							113,933,607		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....112,696,793.

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	2,777,904	349,568	50,305	15,651	47,710	3,241,138
0499999 Subtotals	2,777,904	349,568	50,305	15,651	47,710	3,241,138
0599999 Unreported claims and other claim reserves						14,526,895
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						17,768,033
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare	13,428,360	98,480,715	361,559	17,406,474	13,789,919	15,822,293
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Lines 1 to 8)	13,428,360	98,480,715	361,559	17,406,474	13,789,919	15,822,293
10. Healthcare receivables (a)		813,575				874,443
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Lines 9 - 10 + 11 + 12)	13,428,360	97,667,140	361,559	17,406,474	13,789,919	14,947,850

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Sept. 30 2015	Dec. 31 2014
NET(LOSS) INCOME	Ohio		
Paramount Health Care state basis		(5,766,636)	885,113
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(5,766,636)	885,113
SURPLUS			
Paramount Health Care state basis		49,281,894	55,753,300
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		49,281,894	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.	\$ 13,698,686			\$ 13,698,686
Mutual Funds	5,622,930			5,622,930
Total Common Stock	\$ 19,321,616	\$	\$	\$ 19,321,616
Total Assets at Fair Value	\$ 19,321,616	\$	\$	\$ 19,321,616

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Short Term Investments	1,029,624	1,029,624	1,029,624			
Bonds	57,244,860	56,597,667		57,244,860		
Common Stock	19,321,616	19,321,616	19,321,616			

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

	Amount
Assets	
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
NA-to uninsured plans	

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
NA-to uninsured plans	

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

	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		Ref	Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8
	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 September 30, 2015, \$13,775,961 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$361,559 on Medicare lines of insurance. Therefore, there has been a \$2,054,774 favorable prior-year development since December 31, 2014 to September 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 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/07/2011
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[] N/A[]

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]	Yes[] No[X]

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 1,776,326

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?

Yes [X] No []

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
 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
DZO	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. NEY YORK
SJC	CANTOR CLEARING SERV, 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
DVI	DAVIDSON(D A) & CO INC, NEW YORK
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
NFS	NATIONAL FINL SVCS CORP, NEW YORK
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
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 | 102.000% |
| 1.2 A&H cost containment percent | 1.000% |
| 1.3 A&H expense percent excluding cost containment expenses | 8.000% |
| 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

State, Etc.	1 Active Status	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
24. Minnesota (MN)	N								
25. Mississippi (MS)	N								
26. Missouri (MO)	N								
27. Montana (MT)	N								
28. Nebraska (NE)	N								
29. Nevada (NV)	N								
30. New Hampshire (NH)	N								
31. New Jersey (NJ)	N								
32. New Mexico (NM)	N								
33. New York (NY)	N								
34. North Carolina (NC)	N								
35. North Dakota (ND)	N								
36. Ohio (OH)	L		112,696,793					112,696,793	
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		112,696,793					112,696,793	
60. Reporting entity contributions for Employee Benefit Plans	X X X								
61. Total (Direct Business)	(a) 1		112,696,793					112,696,793	
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
MEMBERS OF A HOLDING COMPANY GROUP
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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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
- ◆ NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation and a wholly-owned subsidiary of ProMedica Insurance Corporation.
- ◆ Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- ◆ NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Insurance Corporation.
- ◆ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- ◆ NAIC 12353-Paramount Advantage, an Ohio 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

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- ◆ 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.

- 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- Care Enterprises, Inc., an Ohio nonprofit corporation.
 - ◆ 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, an Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
 - ◆ North Central Ohio Health Services, LLC, an Ohio limited liability company of which Memorial Hospital holds 20% ownership interest with various other entities holding the remaining interest.
 - ◆ East-West Holding, Ltd., an 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- ◆ Monroe Health Ventures, Inc., a Michigan for-profit corporation.
- ◆ 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 in 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 - INFORMATION CONCERNING ACTIVITIES OF INSURER
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		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.	
		00000	47-3952430				Paramount Preferred 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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	NIA	Emma L. Bixby Medical Center	Ownership	64.4	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	OTH	Various Physicians	Ownership	35.6	Various Physicians	0000001
		00000	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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	NIA	St. Luke's Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-1366709				Care Enterprises, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	NIA	Care Enterprises, Inc.	Ownership	11.1	ProMedica Health System, Inc.	
		00000	43-2061812				Perrysburg Medical Arts, LLC	OH	OTH	Various Physicians & Investment Groups	Ownership	88.9	Various Physicians & Investment Groups	0000001
		00000	32-0160784				Waterville Medical Center, LLC	OH	NIA	Care Enterprises, Inc.	Ownership	70.0	ProMedica Health System, Inc.	
		00000	32-0160784				Waterville Medical Center, LLC	OH	OTH	SB Medical Building Venture, Ltd.	Ownership	30.0	SB Medical Building Venture, Ltd.	0000001
		00000	34-1796790				Care Holdings, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	06-1811760				Physicians Advantage Management Services Organization, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1292849				St. Luke's Hospital Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	20-4671613				Cobra Ventures, LLC	OH	NIA	St. Luke's Hospital Foundation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4430849				Memorial Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		00000					M Trust Assuranc Company, Ltd.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		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	Monroe Regional Hospital	Ownership	33.3	ProMedica Health System, Inc.	

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Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



95189201536500003

2015

Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION**Real Estate**

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

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

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

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

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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 Year To Date	2 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	25,842,350	38,676,590
3. Accrual of discount	13,585	17,512
4. Unrealized valuation increase (decrease)	(2,813,477)	(1,365,285)
5. Total gain (loss) on disposals	1,175,891	3,120,514
6. Deduct consideration for bonds and stocks disposed of	31,244,302	38,075,667
7. Deduct amortization of premium	386,070	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)	75,919,283	83,331,306
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	75,919,283	83,331,306

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	50,729,206	2,906,495	2,500,586	(114,566)	50,513,027	50,729,206	51,020,549	58,194,968
2. NAIC 2 (a)	6,631,480	477,373	491,709	(10,403)	6,436,243	6,631,480	6,606,742	5,636,185
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	57,360,686	3,383,867	2,992,295	(124,968)	56,949,270	57,360,686	57,627,291	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	57,360,686	3,383,867	2,992,295	(124,968)	56,949,270	57,360,686	57,627,291	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 \$.....1,029,624; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	1,029,624	X X X	1,029,620		

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	124,947	401,001
3. Accrual of discount	5	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	401,501	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)	1,029,624	1,306,173
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,029,624	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 Equivalentents) 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									
912828XK1	U S TREASURY NOTE		08/05/2015	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	109,351	110,000	58	1
912828XH8	U S TREASURY NOTE		07/01/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	463,347	465,000	41	1
912828L40	U S TREASURY NOTE		09/16/2015	HARRIS NA DEALER, CHICAGO	X X X	164,510	165,000	8	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	737,208	740,000	107	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3130A62S5	FEDERAL HOME LN BK CONS BD		07/23/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	109,754	110,000		1
3135G0E58	FEDERAL NATL MTG ASSN		08/27/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	104,830	105,000		1
64577BLA0	NEW JERSEY ST ECON DEV AUTH RE		08/26/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	140,000	140,000		1FE
64577BKY9	NEW JERSEY ST ECON DEV AUTH RE		08/26/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	35,000	35,000		1FE
65819WAC7	NORTH CAROLINA ST ESTRN MUNI P		07/16/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	20,000	20,000		1FE
3138YKX73	FNMA POOL #0AY6101		07/07/2015	NOMURA SECS, NEW YORK	X X X	232,889	224,623	153	1
3138YM5K1	FNMA POOL #0AY8049		07/14/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	116,242	109,517		170
3138YWK48	FNMA POOL #0AZ4814		07/13/2015	BARCLAYS CAPITAL INC, NEW YORK	X X X	239,289	233,000	294	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	998,003	977,140	618	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
0258MODV8	AMERICAN EXPRESS CREDIT		07/28/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	54,928	55,000		1FE
11120VAB9	BRIXMOR OPERATING PARTNERSHIP		07/31/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	114,546	115,000		2FE
12189LAM3	BURLINGTON NORTHERN SANTA FE L		07/30/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	92,799	95,000	1,100	1FE
151020AT1	CELGENE CORP		08/03/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	34,998	35,000		2FE
151020AQ7	CELGENE CORP		08/03/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	114,792	115,000		2FE
172967JW2	CITIGROUP INC		08/26/2015	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	35,104	35,000	63	1FE
126650CH1	CVS HEALTH CORP		07/14/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	55,145	55,000		2FE
26441CAN5	DUKE ENERGY CORP		08/14/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	117,752	115,000	1,485	2FE
26441CAH8	DUKE ENERGY CORP		09/18/2015	STIFEL NICOLAUS	X X X	40,139	40,000	69	2FE
369550AV0	GENERAL DYNAMICS CORP		07/16/2015	MORGAN STANLEY & CO INC, NY	X X X	34,850	35,000	64	1FE
375558BE2	GILEAD SCIENCES INC		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	14,998	15,000		1FE
375558BB8	GILEAD SCIENCES INC		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	114,793	115,000		1FE
38147MAA3	GOLDMAN SACHS GROUP INC/THE		08/26/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	30,780	30,000	102	1FE
412822AD0	HARLEY-DAVIDSON INC		07/23/2015	JPMORGAN SECURITIES INC, NEW YORK	X X X	114,366	115,000		1FE
6174467U7	MORGAN STANLEY		08/26/2015	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	30,188	30,000	223	1FE
824348AR7	SHERWIN-WILLIAMS CO		07/28/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	109,935	110,000		1FE
89236TCQ6	TOYOTA MOTOR CREDIT CORP		07/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	89,779	90,000		1FE
91159HHE3	US BANCORP		08/26/2015	PERSHING LLC, JERSEY CITY	X X X	35,369	35,000	201	1FE
94974BGL8	WELLS FARGO & CO		07/15/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	69,734	70,000		1FE
404280AN9	HSBC HOLDINGS PLC	R	07/22/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	163,722	155,000	2,015	1FE

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
14313VAC8 65475WAD0	CARMAX AUTO OWNER TRUST 3 A3 NISSAN AUTO RECEIVABLES 2 B A3		08/06/2015 07/15/2015	RBC CAPITAL MARKETS LLC, NEW YORK CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X X X X	54,997 54,996	55,000 55,000		1FE 1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,578,710	1,570,000	5,322	X X X
8399997 Subtotal - Bonds - Part 3					X X X	3,313,921	3,287,140	6,046	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	3,313,921	3,287,140	6,046	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		07/09/2015	CANTOR FITZGERALD & CO INC, NEW YORK	758.000	13,733	X X X		L
00724F101	ADOBE SYSTEMS INC		08/10/2015	CREDIT SUISSE, NEW YORK (CSUS)	340.000	28,159	X X X		L
00130H105	AES CORP/VA		08/25/2015	RBC CAPITAL MARKETS LLC, NEW YORK	871.000	10,051	X X X		L
013817101	ALCOA INC		07/23/2015	MERGER WITH RTI INTERNATIONAL	642.751	4,024	X X X		L
01741R102	ALLEGHENY TECHNOLOGIES INC		09/28/2015	ITG INC, NEW YORK	2,062.000	43,874	X X X		L
02005N100	ALLY FINANCIAL INC		08/26/2015	BERNSTEIN SANFORD C & CO, NEW YORK	241.000	5,127	X X X		L
023135106	AMAZON.COM INC		08/06/2015	UBS SECURITIES LLC, STAMFORD	158.000	85,246	X X X		L
02376R102	AMERICAN AIRLINES GROUP INC		08/03/2015	J.P. MORGAN CLEARING CORP, NEW YORK	101.000	4,169	X X X		L
032654105	ANALOG DEVICES INC		08/12/2015	CITIGROUP GBL MKTS INC, NEW YORK	390.000	23,014	X X X		L
037833100	APPLE INC		09/14/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	196.000	24,465	X X X		L
073685109	BEACON ROOFING SUPPLY INC		09/29/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	187.000	6,325	X X X		L
084670702	BERKSHIRE HATHAWAY INC		08/24/2015	J.P. MORGAN CLEARING CORP, NEW YORK	192.000	25,843	X X X		L
10921T101	BRIGHTCOVE INC		08/27/2015	STIFEL NICOLAUS	2.000	10	X X X		L
14149Y108	CARDINAL HEALTH INC		09/24/2015	J.P. MORGAN CLEARING CORP, NEW YORK	372.000	30,005	X X X		L
808513105	CHARLES SCHWAB CORP/THE		09/30/2015	J.P. MORGAN CLEARING CORP, NEW YORK	2,620.000	72,752	X X X		L
172967424	CITIGROUP INC		09/25/2015	ITG INC, NEW YORK	527.000	29,764	X X X		L
192108504	COEUR MINING INC		08/03/2015	J.P. MORGAN CLEARING CORP, NEW YORK	1,916.000	8,541	X X X		L
19239V302	COGENT COMMUNICATIONS HOLDINGS		08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	31.000	844	X X X		L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		08/24/2015	STIFEL NICOLAUS	1,330.000	80,570	X X X		L
20717E101	CONFORMIS INC		07/01/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)	131.000	1,965	X X X		L
20854P109	CONSOL ENERGY INC		07/28/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	3,740.000	66,202	X X X		L
225447101	CREE INC		08/12/2015	J.P. MORGAN CLEARING CORP, NEW YORK	231.000	5,692	X X X		L
228368106	CROWN HOLDINGS INC		09/02/2015	J.P. MORGAN CLEARING CORP, NEW YORK	208.000	10,133	X X X		L
235825205	DANA HOLDING CORP		07/23/2015	ITG INC, NEW YORK	345.000	6,773	X X X		L
23335C101	DTS INC/CA		07/07/2015	BERNSTEIN SANFORD C & CO, NEW YORK	74.000	2,219	X X X		L
278642103	EBAY INC		09/02/2015	J.P. MORGAN CLEARING CORP, NEW YORK	933.000	24,987	X X X		L
292562105	ENCORE WIRE CORP		09/24/2015	INSTINET CORP, NEW YORK	213.000	7,053	X X X		L
29265N108	ENERGEN CORP		07/01/2015	GOLDMAN SACHS & CO, NY	17.000	1,147	X X X		L
26875P101	EOG RESOURCES INC		08/25/2015	CREDIT SUISSE, NEW YORK (CSUS)	430.000	32,608	X X X		L
302491303	FMC CORP		08/25/2015	J.P. MORGAN CLEARING CORP, NEW YORK	286.000	13,737	X X X		L
35138V102	FOX FACTORY HOLDING CORP		08/27/2015	NATIONAL FINL SVCS CORP, NEW YORK	279.000	4,399	X X X		L
368736104	GENERAC HOLDINGS INC		09/28/2015	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	1,227.000	40,644	X X X		L
369550108	GENERAL DYNAMICS CORP		08/19/2015	PERSHING LLC, JERSEY CITY	69.000	10,547	X X X		L
375558103	GILEAD SCIENCES INC		09/22/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	337.000	35,203	X X X		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		09/28/2015	ITG INC, NEW YORK	802.000	9,576	X X X		L
39304D102	GREEN DOT CORP		08/06/2015	OPPENHEIMER & CO INC, NEW YORK	544.000	10,233	X X X		L
412822108	HARLEY-DAVIDSON INC		08/20/2015	J.P. MORGAN CLEARING CORP, NEW YORK	494.000	29,304	X X X		L
413875105	HARRIS CORP		09/30/2015	GOLDMAN SACHS & CO, NY	255.000	19,964	X X X		L

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
419879101	HAWAIIAN HOLDINGS INC		07/24/2015	GOLDMAN SACHS & CO, NY	248.000	5,663	X X X		L
428236103	HEWLETT-PACKARD CO		09/30/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY			X X X		L
440694305	HORSEHEAD HOLDING CORP		09/14/2015	GOLDMAN SACHS & CO, NY	377.000	9,577	X X X		L
465741106	ITRON INC		08/06/2015	OPPENHEIMER & CO INC, NEW YORK	147.000	4,717	X X X		L
478160104	JOHNSON & JOHNSON		09/08/2015	CREDIT SUISSE, NEW YORK (CSUS)	433.000	41,863	X X X		L
46625H100	JPMORGAN CHASE & CO		09/25/2015	PERSHING LLC, JERSEY CITY	78.000	4,793	X X X		L
497266106	KIRBY CORP		08/20/2015	PERSHING LLC, JERSEY CITY	146.000	10,317	X X X		L
527288104	LEUCADIA NATIONAL CORP		07/28/2015	ITG INC, NEW YORK	140.000	3,345	X X X		L
G5480U153	LIBERTY GLOBAL PLC LILAC		07/02/2015	RECEIVED FROM LIBERTY GLOBAL PLC	88.750	3,209	X X X		L
539830109	LOCKHEED MARTIN CORP		08/25/2015	J.P. MORGAN CLEARING CORP, NEW YORK	51.000	10,229	X X X		L
548661107	LOWE'S COS INC		09/02/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,720.000	117,452	X X X		L
56585A102	MARATHON PETROLEUM CORP		08/24/2015	CREDIT SUISSE, NEW YORK (CSUS)	109.000	5,017	X X X		L
567908108	MARINEMAX INC		07/30/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	255.000	4,709	X X X		L
576323109	MASTEC INC		09/22/2015	WILLIAM BLAIR & CO, CHICAGO	823.000	13,410	X X X		L
577223100	MATTSON TECHNOLOGY INC		08/19/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	2,607.000	7,872	X X X		L
58501N101	MEDIVATION INC		09/29/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	98.000	3,814	X X X		L
59156R108	METLIFE INC		07/16/2015	GOLDMAN SACHS & CO, NY	189.000	10,834	X X X		L
594918104	MICROSOFT CORP		07/08/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	359.000	15,967	X X X		L
63016Q102	NANTKWEST INC		07/28/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	113.000	2,825	X X X		L
63938C108	NAVIENT CORP		09/29/2015	UBS SECURITIES LLC, STAMFORD	788.000	9,738	X X X		L
64110L106	NETFLIX INC		07/07/2015	CREDIT SUISSE, NEW YORK (CSUS)	63.000	41,322	X X X		L
65540B105	NOODLES & CO		07/20/2015	INSTINET CORP, NEW YORK	1,319.000	19,522	X X X		L
67020Y100	NUANCE COMMUNICATIONS INC		07/22/2015	NATIONAL FINL SVCS CORP, NEW YORK	413.000	7,363	X X X		L
674599105	OCCIDENTAL PETROLEUM CORP		08/21/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	372.000	26,194	X X X		L
70975L107	PENUMBRA INC		09/18/2015	J.P. MORGAN CLEARING CORP, NEW YORK	2.000	60	X X X		L
74733V100	QEP RESOURCES INC		07/02/2015	STIFEL NICOLAUS	286.000	5,205	X X X		L
74834L100	QUEST DIAGNOSTICS INC		07/24/2015	CITIGROUP GBL MKTS INC, NEW YORK	74.000	5,471	X X X		L
779376102	ROVI CORP		09/28/2015	J.P. MORGAN CLEARING CORP, NEW YORK	807.000	8,656	X X X		L
811699107	SEACHANGE INTERNATIONAL INC		09/02/2015	CITIGROUP GBL MKTS INC, NEW YORK	835.000	5,437	X X X		L
855244109	STARBUCKS CORP		08/24/2015	PERSHING LLC, JERSEY CITY	1,010.000	51,518	X X X		L
857477103	STATE STREET CORP		08/10/2015	STIFEL NICOLAUS	370.000	29,068	X X X		L
859152100	STERIS CORP		09/25/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,360.000	91,994	X X X		L
87074U101	SWIFT TRANSPORTATION CO		08/20/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,023.000	22,407	X X X		L
87612E106	TARGET CORP		09/29/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	382.000	30,963	X X X		L
883203101	TEXTRON INC		09/08/2015	NATIONAL FINL SVCS CORP, NEW YORK	502.000	21,311	X X X		L
887317303	TIME WARNER INC		09/29/2015	UBS SECURITIES LLC, STAMFORD	285.000	19,150	X X X		L
888706108	TIVO INC		09/29/2015	INSTINET CORP, NEW YORK	850.000	7,690	X X X		L
872540109	TJX COS INC/THE		09/30/2015	STATE STREET GLOBAL MARKETS LLC, BOSTON	1,060.000	73,983	X X X		L
907818108	UNION PACIFIC CORP		09/29/2015	WILLIAM BLAIR & CO, CHICAGO	900.000	75,578	X X X		L
910047109	UNITED CONTINENTAL HOLDINGS IN		08/04/2015	J.P. MORGAN CLEARING CORP, NEW YORK	13.000	762	X X X		L
922417100	VEECO INSTRUMENTS INC		09/22/2015	PIPER JAFFRAY & CO, MINNEAPOLIS	2,237.000	54,555	X X X		L
92343V104	VERIZON COMMUNICATIONS INC		07/24/2015	GOLDMAN SACHS & CO, NY	404.000	18,669	X X X		L
92532F100	VERTEX PHARMACEUTICALS INC		08/21/2015	CREDIT SUISSE, NEW YORK (CSUS)	1,165.000	152,238	X X X		L
949746101	WELLS FARGO & CO		09/25/2015	NATIONAL FINL SVCS CORP, NEW YORK	188.000	9,996	X X X		L
96145D105	WESTROCK CO		09/30/2015	GOLDMAN SACHS & CO, NY	682.300	41,906	X X X		L

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
98212B103	WPX ENERGY INC		07/22/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	406.000	4,005	X X X		L
988498101	YUM! BRANDS INC		09/29/2015	J.P. MORGAN CLEARING CORP, NEW YORK	1,490.000	123,503	X X X		L
008474108	AGNICO EAGLE MINES LTD	I	08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	7.000	160	X X X		L
460951106	INTEROIL CORP	I	07/20/2015	ITG INC, NEW YORK	380.000	18,484	X X X		L
59151K108	METHANEX CORP	I	08/24/2015	BARCLAYS CAPITAL INC./LE, NEW JERSEY	281.000	12,894	X X X		L
H0023R105	ACE LTD	R	07/23/2015	GOLDMAN SACHS EXECUTION & CLEARING, NY	101.000	10,751	X X X		L
Y0486S104	AVAGO TECHNOLOGIES LTD	R	09/11/2015	CITIGROUP GBL MKTS INC, NEW YORK	400.000	50,209	X X X		L
G50871105	JAZZ PHARMACEUTICALS PLC	R	08/21/2015	PERSHING LLC, JERSEY CITY	211.000	37,181	X X X		L
N59465109	MYLAN NV	R	07/27/2015	NATIONAL FINL SVCS CORP, NEW YORK	460.000	28,344	X X X		L
G6518L108	NIELSEN HOLDINGS PLC	R	08/31/2015	MERGER	1,830.000	68,106	X X X		L
N63218106	NIELSEN NV	R	07/10/2015	MERRILL LYNCH PIERCE FENNER SMITH INC NY	400.000	17,931	X X X		L
Q9235V101	TRONOX LTD	R	07/21/2015	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,054.000	14,268	X X X		L
G87210103	UTI WORLDWIDE INC	R	08/26/2015	J.P. MORGAN CLEARING CORP, NEW YORK	896.000	7,381	X X X		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	2,334,722	X X X		X X X
Common Stocks - Mutual Funds									
922908710	VANGUARD 500 INDEX FUND-ADM		09/21/2015	NON-BROKER TRADE	76.451	13,804	X X X		L
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	13,804	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	2,348,526	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	2,348,526	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	2,348,526	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	5,662,447	X X X	6,046	X X X

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Governments																					
912828WF3	U S TREASURY NOTE	08/27/2015	MERRILL LYNCH PIERCE																		
912828RJ1	U S TREASURY NOTE	07/01/2015	DEUTSCHE BK SECS INC, NY	X X X	275,451	275,000	275,119	275,059		(7)		(7)		275,052		399	399	490	11/15/2016	1	
912828QX1	U S TREASURY NOTE	09/16/2015	BNP PARIBAS SECS CP/FIXED	X X X	694,959	690,000	695,445			(23)		(23)		695,095		(136)	(136)	1,753	09/30/2016	1	
3620AUJY8	GNMA POOL #0740499	09/15/2015	Redemption	X X X	136,187	135,000	137,490	136,097		(210)		(210)		135,887		299	299	1,277	07/31/2016	1	
36230T5T5	GNMA POOL #0758958	09/15/2015	Redemption	X X X	7,138	7,138	7,610	7,156		(18)		(18)		7,138				29	08/15/2040	1	
38378KGV5	GNMA GTD REMIC P/T 13-57 A	09/16/2015	Redemption	X X X	93,262	93,262	99,994	94,464		(1,203)		(1,203)		93,262				317	10/15/2041	1	
36202FZ7	GNMA II POOL #0005258	09/21/2015	Redemption	X X X	1,061	1,061	1,063	1,061						1,061				2	06/16/2037	1	
36202F2L9	GNMA II POOL #0005279	09/21/2015	Redemption	X X X	16,349	16,349	16,995	16,373		(25)		(25)		16,349				92	12/20/2041	1	
36179MC24	GNMA II POOL #0MA0089	09/21/2015	Redemption	X X X	16,833	16,833	17,651	16,864		(31)		(31)		16,833				93	01/20/2042	1	
36179QL41	GNMA II POOL #0MA2147	09/21/2015	Redemption	X X X	30,664	30,664	33,342	30,779		(115)		(115)		30,664				194	05/20/2042	1	
36179RD71	GNMA II POOL #0MA2826	09/21/2015	Redemption	X X X	5,264	5,264	5,434	5,264		(5)		(5)		5,264				28	08/20/2044	1	
				X X X	2,240	2,240	2,351	2,240		(1)		(1)		2,240				15	05/20/2045	1	
0599999	Subtotal - Bonds - U.S. Governments			X X X	1,279,408	1,272,811	1,292,496	577,856		(1,637)		(1,637)		1,278,846		562	562	4,290	X X X	X X X	
Bonds - U.S. Special Revenue, Special Assessment																					
29270CYK5	ENERGY N W WA ELEC REVENUE	07/01/2015	Maturity	X X X	100,000	100,000	100,000	100,000						100,000				532	07/01/2015	1FE	
313560WJ8	FEDERAL NATL MTG ASSN	07/20/2015	MORGAN STANLEY & CO INC.	X X X	442,187	445,000	444,048	444,454		11		11		444,465		(2,278)	(2,278)	649	05/21/2018	1	
3135G0RD7	FEDERAL NATL MTG ASSN	07/14/2015	NOMURA SECS, NEW YORK	X X X	336,540	340,000	340,000	340,000						340,000		(3,460)	(3,460)	1,103	10/29/2019	1	
312946X50	FHLMC POOL #A9-7900	09/15/2015	Redemption	X X X	23,412	23,412	25,312	23,575		(163)		(163)		23,412				229	03/01/2041	1	
3128MJV72	FHLMC POOL #G0-8637	09/15/2015	Redemption	X X X	5,318	5,318	5,681	5,318		(6)		(6)		5,318				34	04/01/2045	1	
3128PWC89	FHLMC POOL #J1-6395	09/15/2015	Redemption	X X X	4,677	4,677	4,929	4,686		(8)		(8)		4,677				31	08/01/2041	1	
3132GEFH8	FHLMC POOL #Q0-1068	09/15/2015	Redemption	X X X	2,849	2,849	3,130	2,851		(2)		(2)		2,849				26	05/01/2041	1	
3132GETD2	FHLMC POOL #Q0-1448	09/15/2015	Redemption	X X X	25,127	25,127	27,207	25,259		(132)		(132)		25,127				307	06/01/2041	1	
3132GF4F1	FHLMC POOL #Q0-2622	09/15/2015	Redemption	X X X	1,281	1,281	1,400	1,282		0		0		1,281				12	08/01/2041	1	
3132GUG24	FHLMC POOL #Q0-8917	09/15/2015	Redemption	X X X	4,885	4,885	4,918	4,885		0		0		4,885				18	06/01/2042	1	
3132HNEB1	FHLMC POOL #Q1-1930	09/15/2015	Redemption	X X X	3,370	3,370	3,533	3,371		(1)		(1)		3,370				16	10/01/2042	1	
3132J7W99	FHLMC POOL #Q1-6571	09/15/2015	Redemption	X X X	887	887	912	887		0		0		887				4	03/01/2043	1	
3132M4PH2	FHLMC POOL #Q2-4324	09/15/2015	Redemption	X X X	1,627	1,627	1,776	1,627		(1)		(1)		1,627				12	01/01/2044	1	
3132M6T42	FHLMC POOL #Q2-6271	09/15/2015	Redemption	X X X	4,151	4,151	4,237	4,152		(2)		(2)		4,151				28	05/01/2044	1	
3132M7KH0	FHLMC POOL #Q2-6896	09/15/2015	Redemption	X X X	1,902	1,902	1,945	1,902		0		0		1,902				11	06/01/2044	1	
3132MAJZ5	FHLMC POOL #Q2-9580	09/15/2015	Redemption	X X X	508	508	535	508		0		0		508				3	11/01/2044	1	
3132MAVC2	FHLMC POOL #Q2-9911	09/15/2015	Redemption	X X X	1,378	1,378	1,450	1,378		(1)		(1)		1,378				9	11/01/2044	1	
3132QML90	FHLMC POOL #Q3-1251	09/15/2015	Redemption	X X X	9,347	9,347	9,859	9,347		(35)		(35)		9,347				29	02/01/2045	1	
31398QTE7	FHLMC MULTICLASS MTG 3747 HG	09/15/2015	Redemption	X X X	16,346	16,346	16,562	16,364		(18)		(18)		16,346				62	07/15/2037	1	
3137BHA80	FHLMC MULTICLASS MTG 4446 BC	09/15/2015	Redemption	X X X	13,263	13,263	13,598	13,263		(15)		(15)		13,263				54	04/15/2039	1	
31371LDG1	FNMA POOL #0254903	09/25/2015	Redemption	X X X	5,990	5,990	6,700	5,990		(32)		(32)		5,990				51	10/01/2033	1	
31376KA30	FNMA POOL #0357426	09/25/2015	Redemption	X X X	6,985	6,985	7,792	6,985		(43)		(43)		6,985				58	09/01/2033	1	
31416WRK0	FNMA POOL #0AB1389	09/25/2015	Redemption	X X X	8,310	8,310	9,030	8,346		(36)		(36)		8,310				54	08/01/2040	1	
31417G274	FNMA POOL #0AB9765	09/25/2015	Redemption	X X X	8,757	8,757	8,611	8,755		2		2		8,757				46	06/01/2043	1	
31419JSV1	FNMA POOL #0AE7731	09/25/2015	Redemption	X X X	12,214	12,214	13,174	12,243		(29)		(29)		12,214				81	11/01/2040	1	
31419MC25	FNMA POOL #0AE9988	09/25/2015	Redemption	X X X	1,596	1,596	1,697	1,597		(1)		(1)		1,596				11	07/01/2026	1	
3138A6LJ7	FNMA POOL #0AH4828	09/25/2015	Redemption	X X X	4,747	4,747	5,081	4,760		(13)		(13)		4,747				32	02/01/2026	1	
3138AJV1	FNMA POOL #0AI5127	09/25/2015	Redemption	X X X	4,908	4,908	5,226	4,911		(3)		(3)		4,908				33	09/01/2026	1	
3138ALK44	FNMA POOL #0AI6588	09/25/2015	Redemption	X X X	10,273	10,273	11,007	10,305		(32)		(32)		10,273				54	07/01/2026	1	
3138AUP43	FNMA POOL #0AJ3142	09/25/2015	Redemption	X X X	7,454	7,454	7,953	7,467		(13)		(13)		7,454				63	10/01/2041	1	
3138EMNR8	FNMA POOL #0AL4899	09/25/2015	Redemption	X X X	3,879	3,879	4,156	3,891		(12)		(12)		3,879				26	02/01/2029	1	
3138LVXA6	FNMA POOL #0AO5172	09/25/2015	Redemption	X X X	5,187	5,187	5,485	5,196		(10)		(10)		5,187				31	06/01/2022	1	
3138MODJ6	FNMA POOL #0AO8204	09/25/2015	Redemption	X X X	386	386	411	386						386				2	06/01/2042	1	
3138MCRK2	FNMA POOL #0AP8589	09/25/2015	Redemption	X X X	3,322	3,322	3,489	3,327		(5)		(5)		3,322				9	11/01/2042	1	
3138MGNW1	FNMA POOL #0AQ1304	09/25/2015	Redemption	X X X	350	350	366	350		0		0		350				2	10/01/2042	1	
3138NXL54	FNMA POOL #0AR1247	09/25/2015	Redemption	X X X	533	533	560	533		0		0		533				3	01/01/2043	1	
3138WCUN1	FNMA POOL #0AS3288	09/25/2015	Redemption	X X X	1,383	1,383	1,409	1,384		0		0		1,383				8	09/01/2044	1	
3138WN3X5	FNMA POOL #0AT1713	09/25/2015	Redemption	X X X	10,735	10,735	10,445	10,729		6		6		10,735				57	03/01/2043	1	
3138WTUT1	FNMA POOL #0AT5993	09/25/2015	Redemption	X X X	8,027	8,027	7,918	8,025		2		2		8,027				42	05/01/2043	1	
3138VVCN9	FNMA POOL #0AT7276	09/25/2015	Redemption	X X X	19,148	19,148	19,965	19,169		(21)		(21)		19,148				124	09/01/2043	1	
3138XFR44	FNMA POOL #0AU5006	09/25/2015	Redemption	X X X	348	348	355	348		0		0		348				2	10/01/2043	1	
3138XXAT3	FNMA POOL #0AW7217	09/25/2015	Redemption	X X X	1,814	1,814	1,925	1,815		0		0		1,814				12	06/01/2044	1	
3138YGGG1	FNMA POOL #0AY2898	09/25/2015	Redemption	X X X	1,666	1,666	1,699	1,666		0		0		1,666				7	01/01/2030	1	
3138YHZZ6	FNMA POOL #0AY4359	09/25/2015	Redemption	X X X	4,379	4,379	4,687	4,379		(11)		(11)		4,379				16	01/01/2045	1	
3138YJUN7	FNMA POOL #0AY4768	09/25/2015	Redemption	X X X	898	8															

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
3138YKBG7	FNMA POOL #0AY5438		09/25/2015	Redemption	X X X	750	750	783			0		0		750					4	03/01/2030	1	
3138YKX73	FNMA POOL #0AY6101		09/25/2015	Redemption	X X X	2,346	2,346	2,433			(1)		(1)		2,346					8	06/01/2045	1	
3138YMSK1	FNMA POOL #0AY8049		09/25/2015	Redemption	X X X	293	293	311			0		0		293					1	04/01/2045	1	
3138YWK48	FNMA POOL #0AZ4814		09/25/2015	Redemption	X X X	909	909	933			0		0		909					4	07/01/2045	1	
31418AH76	FNMA POOL #0MA1153		09/25/2015	Redemption	X X X	7,708	7,708	8,096	7,716		(7)		(7)		7,708					38	07/01/2022	1	
31397ND77	FNMA GTD REMIC P/T 09-31 C		09/25/2015	Redemption	X X X	5,658	5,658	5,914			(12)		(12)		5,658					33	11/25/2038	1	
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA		09/25/2015	Redemption	X X X	7,054	7,054	7,319			(16)		(16)		7,054					40	05/25/2041	1	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	1,157,063	1,163,336	1,176,898	1,107,661		(663)		(663)		1,162,801		(5,738)	(5,738)		4,126	X X X	X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																							
02687QDGO	AMERICAN INTERNATIONAL GROUP I		07/15/2015	MELLON BANK	X X X	152,911	145,000	164,978	97,514		(279)		(279)		158,244		(5,333)	(5,333)		4,336	01/16/2018	2FE	
126650BH2	CVS HEALTH CORP		07/14/2015	BK OF NEW YORK MELLON/TOR	X X X	48,488	45,000	49,943			(99)		(99)		48,938		(450)	(450)		331	06/01/2017	2FE	
369550AQ1	GENERAL DYNAMICS CORP		07/16/2015	MERRILL LYNCH PROFESSIONAL	X X X	50,811	50,000	52,170	50,733		(41)		(41)		50,692		119	119		581	07/15/2016	1FE	
373334JY8	GEORGIA POWER CO		08/10/2015	Maturity	X X X	65,000	65,000	65,255	65,012		(12)		(12)		65,000					244	08/10/2015	1FE	
571748AS1	MARSH & MCLENNAN COS INC		09/09/2015	BAIRD, ROBERT W & CO INC	X X X	100,448	99,000	98,905	98,965		4		4		98,969		1,479	1,479		1,031	04/01/2017	1FE	
74005PAV6	PRAXAIR INC		09/15/2015	Maturity	X X X	55,000	55,000	57,804	55,315		(315)		(315)		55,000					894	09/15/2015	1FE	
887317AC9	TIME WARNER INC		08/31/2015	Call	X X X	95,592	90,000	102,455	52,732		(621)		(621)		94,631		960	960		1,557	11/15/2016	2FE	
898365AB7	TRUSTEES BOSTON COLLEGE		07/01/2015	Maturity	X X X	75,000	75,000	75,000	75,000						75,000					275	07/01/2015	1FE	
878742AX3	TECK RESOURCES LIMITED		09/15/2015	CITIGROUP GBL MKTS/SALOMO	X X X	66,000	75,000	74,768	74,886		9		9		74,896		(8,896)	(8,896)		1,182	02/01/2018	2FE	
78010XAG6	ROYAL BANK OF SCOTLAND PLC/THE LB-UBS COMMERCIAL MORTGA C6 A4	F	09/15/2015	Maturity	X X X	115,000	115,000	121,010	115,749		(749)		(749)		115,000					2,284	09/21/2015	2FE	
50179MAE1	HARLEY-DAVIDSON MOTORCYCL 1 A3		09/17/2015	Redemption	X X X	342	342	342	342		0		0		342					3	09/15/2039	1FM	
41283TAC2	NAVIENT STUDENT 14-1 A1		08/17/2015	Redemption	X X X	4,584	4,584	4,584	4,584		0		0		4,584		0	0		3	04/17/2017	1FE	
63938EAA2	SANTANDER DRIVE AUTO RECE 4 A3		09/08/2015	Redemption	X X X	23,178	23,178	23,178	23,178		0		0		23,178					22	03/25/2021	1FE	
80283YAD7	WELLS FARGO SECURITIES LL		07/16/2015		X X X	90,067	90,000	89,996	89,997		0		0		89,997		70	70		97	09/17/2018	1FE	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	942,420	932,103	980,415	804,007		(2,102)		(2,102)		954,470		(12,050)	(12,050)		12,840	X X X	X X X	
8399997 Subtotal - Bonds - Part 4					X X X	3,378,891	3,368,250	3,449,809	2,489,524		(4,401)		(4,401)		3,396,117		(17,226)	(17,226)		21,257	X X X	X X X	
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	3,378,891	3,368,250	3,449,809	2,489,524		(4,401)		(4,401)		3,396,117		(17,226)	(17,226)		21,257	X X X	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
88554D205	3D SYSTEMS CORP		07/20/2015	BMO CAPITAL MARKETS CORP		908,000	13,245	X X X	16,661		1		1		16,661		(3,416)	(3,416)			X X X	L	
00287Y109	ABBVIE INC		09/02/2015	STATE STREET GLOBAL MARKE		640,000	39,103	X X X	31,302		43,002		(11,699)		31,302		7,800	7,800		326	X X X	L	
00507V109	ACTIVISION BLIZZARD INC		09/04/2015	J.P. MORGAN CLEARING CORP		330,000	9,737	X X X	7,547		7,989		(442)		7,547		2,189	2,189			X X X	L	
00738A106	ADTRAN INC		07/22/2015	RBC CAPITAL MARKETS LLC		337,000	5,458	X X X	5,015		5,476		(462)		5,015		443	443			X X X	L	
007974108	ADVENT SOFTWARE INC		07/06/2015	INSTINET CORP, NEW YORK		451,000	19,927	X X X	10,767		19,939		(9,172)		10,767		9,160	9,160			X X X	L	
013817101	ALCOA INC		07/24/2015	ITG INC, NEW YORK		642,751	6,225	X X X	4,024		4,024				4,024		2,201	2,201			X X X	L	
020002101	ALLSTATE CORP/THE		09/25/2015	GOLDMAN SACHS & CO, NY		363,000	21,143	X X X	19,328		23,548		(4,220)		19,328		1,814	1,814		128	X X X	L	
031100100	AMETEK INC		09/01/2015	CREDIT SUISSE, NEW YORK		1,060,000	55,952	X X X	49,034		58,067		(9,033)		49,034		6,918	6,918			X X X	L	
036752103	ANTHEM INC		07/01/2015	GOLDMAN SACHS EXECUTION &		81,000	13,148	X X X	11,051		(2,244)		(2,244)		11,051		2,097	2,097			X X X	L	
037833100	APPLE INC		08/05/2015	GOLDMAN SACHS EXECUTION &		356,000	42,422	X X X	23,006		44,651		(21,645)		23,006		19,416	19,416			X X X	L	
052800109	AUTOLIV INC		08/20/2015	PERSHING LLC, JERSEY CITY		227,000	22,446	X X X	12,095		26,502		(14,407)		12,095		10,350	10,350		127	X X X	L	
077454106	BELDEN		07/15/2015	ITG INC, NEW YORK		19,000	1,453	X X X	397		1,543		(1,147)		397		1,056	1,056		1	X X X	L	
084423102	BERKLEY W R CORP COM		07/28/2015	NATIONAL FINL SVCS CORP		197,000	10,789	X X X	3,924		10,230		(6,306)		3,924		6,865	6,865		8	X X X	L	
111621306	BROCADE COMMUNICATIONS SYSTEMS		08/12/2015	CITIGROUP GBL MKTS INC, N		2,084,000	21,050	X X X	16,137		24,758		(8,621)		16,137		4,912	4,912		63	X X X	L	
127097103	CABOT OIL & GAS CORP COM		07/20/2015	J.P. MORGAN CLEARING CORP		800,000	22,987	X X X	6,303		25,232		(18,929)		6,303		16,684	16,684			X X X	L	
142339100	CARLISLE COS INC		09/21/2015	INSTINET CORP, NEW YORK		54,000	5,131	X X X	1,118		5,406		(4,289)		1,118		4,013	4,013		16	X X X	L	
149123101	CATERPILLAR INC		09/29/2015	GOLDMAN SACHS & CO, NY		850,000	54,867	X X X	71,690		31,977		(407)		71,690		(16,823)	(16,823)		655	X X X	L	
172967424	CITIGROUP INC		09/24/2015	BARCLAYS CAPITAL INC./LE		2,990,000	146,619	X X X	132,610		165,168		(32,557)		132,610		14,009	14,009		143	X X X	L	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20717E101	CONFORMIS INC		07/16/2015	BERNSTEIN SANFORD C & CO.	131.000	2,730	XXX	1,965							1,965		765	765		XXX	L
20854P109	CONSOL ENERGY INC		08/04/2015	STEPHENS INC, LITTLE ROCK	315.000	4,398	XXX	15,874	6,848	9,026			9,026		15,874		(11,476)	(11,476)		XXX	L
212015101	CONTINENTAL RESOURCES INC		07/22/2015	PERSHING LLC, JERSEY CITY	493.000	17,300	XXX	5,105	20,898	(15,793)			(15,793)		5,105		12,195	12,195		XXX	L
216648402	COOPER COS INC/THE		08/20/2015	NATIONAL FINL SVCS CORP,	69.000	11,767	XXX	3,825	12,280	(8,455)			(8,455)		3,825		7,943	7,943	0	XXX	L
126650100	CVS CAREMARK CORP		09/04/2015	J.P. MORGAN CLEARING CORP	427.000	42,178	XXX	17,571	44,784	(27,213)			(27,213)		17,571		24,607	24,607	123	XXX	L
232806109	CYPRESS SEMICONDUCTOR CORP		07/16/2015	LIQUIDATING DIVIDEND		345	XXX	345	395	(71)			(71)		345					XXX	L
252131107	DEXCOM INC		09/09/2015	WILLIAM BLAIR & CO, CHICA	584.000	49,877	XXX	1,752	46,708	(44,956)			(44,956)		1,752		48,125	48,125		XXX	L
254709108	DISCOVER FINANCIAL SERVICES		08/06/2015	PERSHING LLC, JERSEY CITY	1,370.000	74,033	XXX	56,715	60,501	(22,224)			(22,224)		56,715		17,318	17,318		XXX	L
285512109	ELECTRONIC ARTS INC		08/20/2015	J.P. MORGAN CLEARING CORP	37.000	2,536	XXX	482	2,461	(1,979)			(1,979)		482		2,054	2,054		XXX	L
268648102	EMC CORP/MA		08/25/2015	CREDIT SUISSE, NEW YORK	3,390.000	84,993	XXX	91,228	89,462	1,766			1,766		91,228		(6,235)	(6,235)	133	XXX	L
518439104	ESTEE LAUDER COS INC/THE		08/17/2015	BARCLAYS CAPITAL INC./LE	990.000	78,640	XXX	72,184	85,793	(13,610)			(13,610)		72,184		6,456	6,456		XXX	L
364760108	GAP INC/THE		08/07/2015	CREDIT SUISSE, NEW YORK	1,140.000	38,625	XXX	42,901	43,514	(613)			(613)		42,901		(4,276)	(4,276)	262	XXX	L
422368100	HEARTWARE INTERNATIONAL INC		07/22/2015	J.P. MORGAN CLEARING CORP	205.000	18,257	XXX	15,539	14,901	638			638		15,539		2,718	2,718		XXX	L
452327109	ILLUMINA INC		09/29/2015	NATIONAL FINL SVCS CORP,	65.000	12,500	XXX	4,441	14,193	(9,753)			(9,753)		4,441		8,059	8,059		XXX	L
459200101	INTERNATIONAL BUSINESS MACHINE		07/14/2015	CREDIT SUISSE, NEW YORK	490.000	81,714	XXX	85,183	5,480	5,480			5,480		85,183		(3,469)	(3,469)		XXX	L
46071F103	INTERSECT ENT INC		07/08/2015	INSTINET CORP, NEW YORK	168.000	4,733	XXX	1,848	4,810	(2,962)			(2,962)		1,848		2,885	2,885		XXX	L
485170302	KANSAS CITY SOUTHERN COM NEW		07/16/2015	GOLDMAN SACHS & CO, NY	88.000	8,150	XXX	1,316	8,026	(6,710)			(6,710)		1,316		6,834	6,834	29	XXX	L
48242W106	KBR INC		07/08/2015	OPPENHEIMER & CO INC, NEW	388.000	7,154	XXX	6,577	7,558	(982)			(982)		6,577		577	577	31	XXX	L
50077C106	KRATON PERFORMANCE POLYMERS IN		07/15/2015	J.P. MORGAN CLEARING CORP	132.000	3,072	XXX	2,694	3,152	(458)			(458)		2,694		377	377		XXX	L
512807108	LAM RESEARCH CORP		09/21/2015	NATIONAL FINL SVCS CORP,	140.000	9,524	XXX	9,679	11,389	(1,710)			(1,710)		9,679		(155)	(155)	42	XXX	L
517834107	LAS VEGAS SANDS CORP		07/13/2015	J.P. MORGAN CLEARING CORP	252.000	14,036	XXX	13,669		422			422		13,669		367	367		XXX	L
521865204	LEAR CORP		07/22/2015	RAYMOND JAMES & ASSOC INC	108.000	10,809	XXX	4,445	12,124	(7,679)			(7,679)		4,445		6,364	6,364		XXX	L
526107107	LENNOX INTERNATIONAL INC		09/29/2015	J.P. MORGAN CLEARING CORP	107.000	12,475	XXX	3,426	11,523	(8,097)			(8,097)		3,426		9,050	9,050	39	XXX	L
531229102	LIBERTY MEDIA CORP		07/01/2015	J.P. MORGAN CLEARING CORP	99.000	3,555	XXX	665	3,568	(2,903)			(2,903)		665		2,889	2,889		XXX	L
539830109	LOCKHEED MARTIN CORP		09/04/2015	J.P. MORGAN CLEARING CORP	49.000	10,099	XXX	5,827	9,109	(3,282)			(3,282)		5,827		4,272	4,272		XXX	L
583334107	MEADWESTVACO CORP		07/02/2015	MERGER WITH WESTROCK	635.000	32,403	XXX	32,403		2,437			2,437		32,403		0	0		XXX	L
609839105	MTLY		09/29/2015	WEDBUSH MORGAN SECS INC,	197.000	9,564	XXX	2,946	9,990	(7,044)			(7,044)		2,946		6,618	6,618	22	XXX	L
63016Q102	NANTKWEST INC		09/28/2015	STEPHENS INC, LITTLE ROCK	113.000	1,460	XXX	2,825							2,825		(1,365)	(1,365)		XXX	L
65540B105	NOODLES & CO		08/20/2015	J.P. MORGAN CLEARING CORP	420.000	5,011	XXX	6,324							6,324		(1,313)	(1,313)		XXX	L
681904108	OMNICARE INC		08/18/2015	NON-BROKER TRADE	442.000	42,861	XXX	15,274	41,659	(26,385)			(26,385)		15,274		27,587	27,587		XXX	L
681919106	OMNICOM GROUP INC		09/30/2015	PERSHING LLC, JERSEY CITY	110.000	7,230	XXX	4,492	7,644	(3,152)			(3,152)		4,492		2,738	2,738	55	XXX	L
682189105	ON SEMICONDUCTOR CORP		07/01/2015	WEDBUSH MORGAN SECS INC,	1,327.000	14,655	XXX	9,214	15,513	(6,298)			(6,298)		9,214		5,441	5,441		XXX	L
68389X105	ORACLE CORP		09/28/2015	UBS SECURITIES LLC, STAMF	405.000	14,927	XXX	16,876	16,322	555			555		16,876		(1,950)	(1,950)	44	XXX	L
693718108	PACCAR INC		08/06/2015	MERRILL LYNCH PIERCE FENN	960.000	60,689	XXX	48,714	61,258	(12,544)			(12,544)		48,714		11,975	11,975		XXX	L
696429307	PALL CORP		08/31/2015	NON-BROKER TRADE	234.000	29,765	XXX	5,397	29,121	(23,724)			(23,724)		5,397		24,368	24,368		XXX	L
70975L107	PENUMBRA INC		09/24/2015	MORGAN STANLEY & CO INC,	2.000	83	XXX	60							60		23	23		XXX	L
740189105	PRECISION CASTPARTS CORP		07/22/2015	CREDIT SUISSE, NEW YORK	440.000	84,292	XXX	89,868	64,958	1,925			1,925		89,868		(5,576)	(5,576)		XXX	L
744320102	PRUDENTIAL FINANCIAL INC		08/24/2015	CREDIT SUISSE, NEW YORK	400.000	30,647	XXX	35,629	35,008	621			621		35,629		(4,982)	(4,982)	232	XXX	L
74762E102	QUANTA SERVICES INC		07/21/2015	BNP PARIBAS PRIME BROKERA	842.000	23,642	XXX	14,592	24,266	(9,674)			(9,674)		14,592		9,050	9,050		XXX	L
775133101	ROGERS CORP		07/08/2015	INSTINET CORP, NEW YORK	30.000	1,855	XXX	760	1,984	(1,224)			(1,224)		760		1,095	1,095		XXX	L
74973W107	RTI INTERNATIONAL METALS INC		07/23/2015	MERGER WITH ALCOA	227.000	4,030	XXX	3,248	7,155	(3,907)			(3,907)		3,248		782	782		XXX	L

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)	
811065101 83001A102	SCRIPPS NETWORKS INTERACTIVE I SIX FLAGS ENTERTAINMENT CORP		09/22/2015 07/15/2015	CREDIT SUISSE, NEW YORK CANTOR CLEARING SERV, NEW	390.000 111.000	21,321 5,176	XXX XXX	31,045 4,196	25,494 4,978	5,551 (782)			5,551 (782)		31,045 4,196		(9,724) 980	(9,724) 980	50	XXX XXX	L L	
87582Y108	TANGOE INC		09/01/2015	J.P. MORGAN CLEARING CORP	666.000	5,019	XXX	8,825	8,378	447			447		8,825		(3,807)	(3,807)		XXX	L	
89417E109	TRAVELERS COS INC/THE		07/15/2015	J.P. MORGAN CLEARING CORP	105.000	10,791	XXX	8,498	10,149	(1,651)			(1,651)		8,498		2,292	2,292		XXX	L	
89531P105	TREX CO INC		09/29/2015	J.P. MORGAN CLEARING CORP	47.000	1,521	XXX	378	2,323	(1,946)			(1,946)		378		1,143	1,143		XXX	L	
907818108	UNION PACIFIC CORP		08/06/2015	BERNSTEIN SANFORD C & CO	1,020.000	95,696	XXX	111,099		13,822			13,822		111,099		(15,403)	(15,403)		XXX	L	
913017109 929566107	UNITED TECHNOLOGIES CORP WABASH NATIONAL CORP		09/24/2015 08/20/2015	CREDIT SUISSE, NEW YORK STATE STREET GLOBAL MARKE	171.000 124.000	14,705 1,614	XXX XXX	20,344 597	20,344 1,555	1,375 (958)			1,375 (958)		20,344 597		(5,639) 1,017	(5,639) 1,017	7	XXX XXX	L L	
963320106 148887102 767744105	WHIRLPOOL CORP CATAMARAN CORP RITCHIE BROTHERS AUCTIONEERS		07/01/2015 07/24/2015 07/20/2015	CREDIT SUISSE, NEW YORK MELLON PERSHING LLC, JERSEY CITY	390.000 439.000 329.000	66,080 26,999 8,616	XXX XXX XXX	79,963 9,304 3,139	79,963 26,814 9,186	12,474 (17,510) (6,047)			12,474 (17,510) (6,047)		79,963 9,304 3,139		(13,884) 17,695 5,477	(13,884) 17,695 5,477		XXX XXX XXX	L L L	
867224107	SUNCOR ENERGY INC		07/23/2015	J.P. MORGAN CLEARING CORP	2,710.000	68,890	XXX	103,607	53,664	29,028			29,028		103,607		(34,717)	(34,717)		XXX	L	
G0177J108 042068106	ALLERGAN PLC ARM HOLDINGS PLC		09/28/2015 08/06/2015	CREDIT SUISSE, NEW YORK J.P. MORGAN CLEARING CORP	575.000 1,330.000	160,613 57,699	XXX XXX	88,662 68,148	88,662	(85,828)			(85,828)		88,662		71,952	71,952		XXX XXX	L L	
G50871105 G5480U120 N59465109	JAZZ PHARMACEUTICALS PLC LIBERTY GLOBAL PLC SHS CL C MYLAN NV		09/24/2015 07/02/2015 08/12/2015	CREDIT SUISSE, NEW YORK LIQUIDATING DIVIDEND STATE STREET GLOBAL MARKE	205.000 1,010.000 2,010.000	30,421 105,127 68,105	XXX XXX XXX	30,917 142,189 68,106	36,094 142,189 64,021	(5,178) (1,269) (13,846)			(5,178) (1,269) (13,846)		30,917 142,189 68,106		(496) (37,062) 0	(496) (37,062) 0		XXX XXX XXX	L L L	
N63218106 G7945M107	NIELSEN HOLDINGS N.V. SEAGATE TECHNOLOGY		08/31/2015 09/28/2015	MERGER GOLDMAN SACHS EXECUTION &	1,830.000 116.000	68,105 4,878	XXX XXX	68,106 1,353	64,021 5,510	(13,846) (4,157)			(13,846) (4,157)		68,106 1,353		0 3,526	0 3,526	512	XXX XXX	L L	
H84989104 881624209	TE CONNECTIVITY LTD TEVA PHARMACEUTICAL INDUSTRIES		07/01/2015 09/25/2015	ITG INC, NEW YORK J.P. MORGAN CLEARING CORP	778.000 621.000	48,330 41,301	XXX XXX	33,453 23,258	39,416 36,701	(16,573) (13,443)			(16,573) (13,443)		33,453 23,258		14,877 18,042	14,877 18,042		XXX XXX	L L	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	2,324,425	XXX	2,016,176	1,651,125	(491,320)			(491,320)		2,016,176		308,249	308,249	3,102	XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4				XXX	2,324,425	XXX	2,016,176	1,651,125	(491,320)			(491,320)		2,016,176		308,249	308,249	3,102	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	2,324,425	XXX	2,016,176	1,651,125	(491,320)			(491,320)		2,016,176		308,249	308,249	3,102	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks				XXX	2,324,425	XXX	2,016,176	1,651,125	(491,320)			(491,320)		2,016,176		308,249	308,249	3,102	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				XXX	5,703,316	XXX	5,465,985	4,140,649	(491,320)	(4,401)		(495,721)		5,412,293		291,023	291,023	24,359	XXX	XXX	

QE05.3

(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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Huntington Bank	Maumee, Oh			540		11,891,895	(2,958,061)	(1,061,660)	X X X
Huntington Bank	Maumee, OH					206,533	206,542	206,542	X X X
Mellon Bank	Pittsburgh, PA							114	X X X
0199998 Deposits in0 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	540		12,098,428	(2,751,519)	(855,004)	X X X
0299998 Deposits in0 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	540		12,098,428	(2,751,519)	(855,004)	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	540		12,098,795	(2,751,152)	(854,637)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

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