



QUARTERLY STATEMENT
AS OF JUNE 30, 2016
OF THE CONDITION AND AFFAIRS OF THE
Paramount Health Care

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	95189	Employer's ID Number	341549926
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)				(419)887-2500 (Area Code) (Telephone Number)	
Mail Address	1901 Indian Wood Circle (Street and Number or P.O. Box)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)				(419)887-2500 (Area Code) (Telephone Number)	
Internet Web Site Address	www.paramounthealthcare.com					
Statutory Statement Contact	Jonathan Burns, Mr. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	jonathan.burns@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman
John Charles Randolph Mr.	President
Gary Wayne Akenberger Mr.	Interim 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

Judi Anne Gribble Ms. #
John Charles Randolph Mr.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Jeffrey William Boersma Mr.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Cathy Lynn Cantor M.D.
Julie Anne Bartnik Ms.
Vincent Mature 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 said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature) John Charles Randolph (Printed Name) 1. President (Title)	(Signature) Stacey Lee Bock (Printed Name) 2. Vice President, Finance (Title)	(Signature) Jeffrey Craig Kuhn (Printed Name) 3. Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2016
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.	Lynn Eric Olman Mr.
Richard Arthur Wasserman Mr.	Lee William Hammerling Mr.
Andrea Marie Gibbons Ms. #	Traci Nicole Watkins M.D. #

ASSETS

		Current Statement Date			4
		1	2	3	December 31 Prior Year Net Admitted Assets
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds	57,980,244		57,980,244	56,552,274
2.	Stocks:				
2.1	Preferred stocks				
2.2	Common stocks	19,571,468		19,571,468	20,122,886
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 (\$.....(549,875)), cash equivalents (\$.....0) and short-term investments (\$.....954,129)	404,254		404,254	(3,333,543)
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets	279,858	279,858		
9.	Receivables for securities	70,519		70,519	48,006
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	78,306,343	279,858	78,026,485	73,389,622
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	336,031		336,031	374,208
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	118,148	41,652	76,496	59,121
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 (\$.....0) and contracts subject to redetermination (\$.....0)	13,099,606		13,099,606	4,642,998
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	2,636,154	1,419	2,634,735	1,599,793
18.1	Current federal and foreign income tax recoverable and interest thereon	110,422		110,422	685,108
18.2	Net deferred tax asset	448,543	268,857	179,686	36,576
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	1,669,083	1,268,317	400,766	296,195
21.	Furniture and equipment, including health care delivery assets (\$.....0)	2,385,984	2,385,984		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	7,430,190		7,430,190	9,967,327
24.	Health care (\$.....822,133) and other amounts receivable	826,576	4,443	822,133	571,229
25.	Aggregate write-ins for other-than-invested assets	209,265	209,265		
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	107,576,345	4,459,795	103,116,550	91,622,177
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	107,576,345	4,459,795	103,116,550	91,622,177
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	99,652	99,652		
2502.	Prepays	109,613	109,613		
2503.	.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	209,265	209,265		

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....0 reinsurance ceded)	21,503,984		21,503,984	15,920,952
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	455,000		455,000	391,000
4.	Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	206,921		206,921	374,809
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	354,142		354,142	277,103
9.	General expenses due or accrued	9,480,099		9,480,099	7,745,647
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	99,659		99,659	67,884
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	5,411,818		5,411,818	2,165,579
16.	Derivatives				
17.	Payable for securities	295,141		295,141	57,483
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	121,500		121,500	81,829
23.	Aggregate write-ins for other liabilities (including \$.....0 current)				
24.	Total liabilities (Lines 1 to 23)	37,928,264		37,928,264	27,082,286
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	57,619,246	57,619,246
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	2,869,040	2,220,645
32.	Less treasury stock, at cost:				
32.1	0 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.2	0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	65,188,286	64,539,891
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	103,116,550	91,622,177
DETAILS OF WRITE-INS					
2301.	.....				
2302.	.....				
2303.	.....				
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.	.....	X X X	X X X		
2502.	.....	X X X	X X X		
2503.	.....	X X X	X X X		
2598.	Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	.....	X X X	X X X		
3002.	.....	X X X	X X X		
3003.	.....	X X X	X X X		
3098.	Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	X X X	85,531	79,988	159,904
2.	Net premium income (including \$.....0 non-health premium income)	X X X	88,845,588	74,363,295	150,847,134
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	88,845,588	74,363,295	150,847,134
Hospital and Medical:					
9.	Hospital/medical benefits		66,454,370	63,191,525	123,288,473
10.	Other professional services		439,647	445,210	1,134,648
11.	Outside referrals				
12.	Emergency room and out-of-area		2,615,210	2,305,331	6,416,517
13.	Prescription drugs		11,615,956	10,242,093	20,204,470
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts				
16.	Subtotal (Lines 9 to 15)		81,125,183	76,184,159	151,044,108
Less:					
17.	Net reinsurance recoveries		24,475	17,467	17,924
18.	Total hospital and medical (Lines 16 minus 17)		81,100,708	76,166,692	151,026,184
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....1,122,602 cost containment expenses		1,643,688	1,342,369	2,861,501
21.	General administrative expenses		5,949,563	4,228,666	10,357,614
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)		88,693,959	81,737,727	164,245,299
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	151,629	(7,374,432)	(13,398,165)
25.	Net investment income earned		777,460	608,330	1,316,650
26.	Net realized capital gains (losses) less capital gains tax of \$.....198,781		369,164	575,165	691,414
27.	Net investment gains or (losses) (Lines 25 plus 26)		1,146,624	1,183,495	2,008,064
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				
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	1,298,253	(6,190,937)	(11,390,101)
31.	Federal and foreign income taxes incurred	X X X	375,871	(2,387,321)	(4,912,129)
32.	Net income (loss) (Lines 30 minus 31)	X X X	922,382	(3,803,616)	(6,477,972)
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.	.....				
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)				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year	64,539,891	55,753,300	55,753,300
34.	Net income or (loss) from Line 32	922,382	(3,803,616)	(6,477,972)
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	(265,774)	(115,897)	(1,197,190)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			(653,044)
39.	Change in nonadmitted assets	(8,213)	1,100,837	114,797
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			17,000,000
45.2	Transferred to capital (Stock Dividend)			
45.3	Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	648,395	(2,818,676)	8,786,591
49.	Capital and surplus end of reporting period (Line 33 plus 48)	65,188,286	52,934,624	64,539,891
DETAILS OF WRITE-INS				
4701.	.....	.....	.....	.....
4702.	.....	.....	.....	.....
4703.	.....	.....	.....	.....
4798.	Summary of remaining write-ins for Line 47 from overflow page .....	.....	.....	.....
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....	.....	.....	.....

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	80,272,914	71,206,173	145,764,339
2.	Net investment income	1,007,130	876,009	1,819,605
3.	Miscellaneous income			
4.	TOTAL (Lines 1 to 3)	81,280,044	72,082,182	147,583,944
5.	Benefit and loss related payments	75,114,075	74,267,405	151,283,259
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	6,782,698	20,254,017	27,639,573
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	143,076	(2,395,633)	(4,956,835)
10.	TOTAL (Lines 5 through 9)	82,039,849	92,125,789	173,965,997
11.	Net cash from operations (Line 4 minus Line 10)	(759,805)	(20,043,607)	(26,382,053)
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	21,539,532	21,979,692	34,200,509
12.2	Stocks	4,428,861	3,561,293	8,353,308
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			19,690
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds	373,883	78,019	904,181
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	26,342,276	25,619,004	43,477,688
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	22,833,600	16,378,200	28,657,521
13.2	Stocks	3,989,416	3,801,702	8,441,098
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			22,691
13.6	Miscellaneous applications	11		228,189
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	26,823,027	20,179,902	37,349,499
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)	(480,751)	5,439,102	6,128,190
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			17,000,000
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			
16.6	Other cash provided (applied)	4,978,353	2,655,576	(10,556,375)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	4,978,353	2,655,576	6,443,625
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)	3,737,797	(11,948,929)	(13,810,238)
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	(3,333,543)	10,476,695	10,476,695
19.2	End of period (Line 18 plus Line 19.1)	404,254	(1,472,234)	(3,333,543)

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	13,285							13,285		
2. First Quarter	14,259							14,259		
3. Second Quarter	14,267							14,267		
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	85,531							85,531		
Total Member Ambulatory Encounters for Period:										
7. Physician	14,425							14,425		
8. Non-Physician	1,000							1,000		
9. Total	15,425							15,425		
10. Hospital Patient Days Incurred	22,647							22,647		
11. Number of Inpatient Admissions	2,071							2,071		
12. Health Premiums Written (a)	88,967,042							88,967,042		
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	88,967,042							88,967,042		
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services ...	75,138,551							75,138,551		
18. Amount Incurred for Provision of Health Care Services	81,125,183							81,125,183		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....88,967,042.

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	2,849,018	959,265	17,725	6,720	88,472	3,921,200
0499999 Subtotals	2,849,018	959,265	17,725	6,720	88,472	3,921,200
0599999 Unreported claims and other claim reserves						17,582,784
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						21,503,984
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business		Claims Paid Year to Date		Liability End of Current Quarter		5	6
		1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
		On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1.	Comprehensive (hospital & medical) .....	.....	.....	.....	.....	.....	.....
2.	Medicare Supplement .....	.....	.....	.....	.....	.....	.....
3.	Dental only .....	.....	.....	.....	.....	.....	.....
4.	Vision only .....	.....	.....	.....	.....	.....	.....
5.	Federal Employees Health Benefits Plan .....	.....	.....	.....	.....	.....	.....
6.	Title XVIII - Medicare	11,037,750	64,076,325	206,457	21,297,527	11,244,207	15,920,952
7.	Title XIX - Medicaid .....	.....	.....	.....	.....	.....	.....
8.	Other health .....	.....	.....	.....	.....	.....	.....
9.	Health subtotal (Lines 1 to 8)	11,037,750	64,076,325	206,457	21,297,527	11,244,207	15,920,952
10.	Healthcare receivables (a) .....	.....	826,576	.....	.....	.....	1,230,177
11.	Other non-health .....	.....	.....	.....	.....	.....	.....
12.	Medical incentive pools and bonus amounts .....	.....	.....	.....	.....	.....	.....
13.	Totals (Lines 9 - 10 + 11 + 12)	11,037,750	63,249,749	206,457	21,297,527	11,244,207	14,690,775

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2016	Dec. 31 2015
NET(LOSS) INCOME	Ohio		
Paramount Health Care state basis		922,382	(6,477,972)
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		922,382	(6,477,972)
SURPLUS			
Paramount Health Care state basis		65,188,286	64,539,891
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		65,188,286	64,539,891

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.	\$ 14,418,323		\$	14,418,323
Mutual Funds	5,153,145			5,153,145
Total Common Stock	\$ 19,571,468	\$	\$	\$ 19,571,468
Total Assets at Fair Value	\$ 19,571,468	\$	\$	\$ 19,571,468

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Short Term Investments	954,129	954,129	954,129			
Bonds	59,235,212	57,980,244		59,235,212		
Common Stock	19,571,468	19,571,468	19,571,468			

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

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2015 were \$16,311,952. As of June 30, 2016, \$11,288,571 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$206,457 on Medicare lines of insurance. Therefore, there has been a \$4,816,924 favorable prior-year development since December 31, 2015 to June 30, 2016. The decrease is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	\$ -
2. Date of the most recent evaluation of this liability	1/20/2016
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes[X] No[]
- 1.2 If yes, has the report been filed with the domiciliary state?

Yes[X] No[] N/A[]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes[] No[X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

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

Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

If yes, attach an explanation.

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

12/31/2015
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

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

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

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

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

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

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

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

Yes[X] No[]
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended?

Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 0
13. Amount of real estate and mortgages held in short-term investments:

\$ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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

14.2 If yes, please complete the following:

Yes[] No[X]

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

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

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

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

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

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

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

16.3 Total payable for securities lending reported on the liability page

\$ 0
\$ 0
\$ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

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

Yes[X] No[]

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

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

Yes[] No[X]

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
See attached.		

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

18.2 If no, list exceptions:

Yes[X] No[]

General Interrogatories Part 1 Attachments

Broker Code	Broker Name
RBC	BAIRD, ROBERT W & CO INC, MILWAUKEE
YQB	BARCLAYS CAPITAL INC./LE, NEW JERSEY
SSI	BB&T SECURITIES, LLC, RICHMOND
SAN	BERNSTEIN SANFORD C & CO, NEW YORK
BFT	BMO CAPITAL MARKETS CORP, NEW YORK
ESI	BNY CONVERGEX, NEW YORK
SJC	CANTOR CLEARING SERV, NEW YORK
CAN	CANTOR FITZGERALD & CO INC, NEW YORK
SHY	CITIGROUP GBL MKTS INC, NEW YORK
FOB	CREDIT SUISSE, NEW YORK (CSUS)
DVI	DAVIDSON(D A) & CO INC, NEW YORK
ALX	DEUTSCHE BK SECS INC, NY (NWSCUS33)
GOL	GOLDMAN SACHS & CO, NY
SLK	GOLDMAN SACHS EXECUTION & CLEARING, NY
DSM	ICBC FINCL SVCS, NEW YORK
YRK	INSTINET CORP, NEW YORK
IET	INSTINET CORP, NY
V2D	ITG INC, NEW YORK
74L	J P MORGAN SECURITIES INC, BROOKLYN
BEA	J.P. MORGAN CLEARING CORP, NEW YORK
JEF	JEFFERIES & CO INC, NEW YORK
AVS	KNIGHT CLEARING SERVICES LLC, JERSEY CIT
CPG	MACQUARIE CAPITAL (USA) INC., NEW YORK
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
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
YLC	STATE STREET GLOBAL MARKETS LLC, BOSTON
SHS	STEPHENS INC, LITTLE ROCK
STI	STIFEL NICOLAUS
SBI	UBS SECURITIES LLC, STAMFORD
WED	WEDBUSH MORGAN SECS INC, LOS ANGELES
IY7	WELLS FARGO SECURITIES LLC, CHARLOTTE
BWC	WILLIAM BLAIR & CO, CHICAGO

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	93.000%
1.2 A&H cost containment percent	1.000%
1.3 A&H expense percent excluding cost containment expenses	7.000%
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	01/01/2016	HM LIFE INS CO	PA	SSL/A/I	Authorized		
93440	06-1041332	01/01/2016	HM LIFE INS CO	PA	SSL/A/G	Authorized		

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

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)	N								
3.	Arizona (AZ)	N								
4.	Arkansas (AR)	N								
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N								
8.	Delaware (DE)	N								
9.	District of Columbia (DC)	N								
10.	Florida (FL)	N								
11.	Georgia (GA)	N								
12.	Hawaii (HI)	N								
13.	Idaho (ID)	N								
14.	Illinois (IL)	N								
15.	Indiana (IN)	N								
16.	Iowa (IA)	N								
17.	Kansas (KS)	N								
18.	Kentucky (KY)	N								
19.	Louisiana (LA)	N								
20.	Maine (ME)	N								
21.	Maryland (MD)	N								
22.	Massachusetts (MA)	N								
23.	Michigan (MI)	N								
24.	Minnesota (MN)	N								
25.	Mississippi (MS)	N								
26.	Missouri (MO)	N								
27.	Montana (MT)	N								
28.	Nebraska (NE)	N								
29.	Nevada (NV)	N								
30.	New Hampshire (NH)	N								
31.	New Jersey (NJ)	N								
32.	New Mexico (NM)	N								
33.	New York (NY)	N								
34.	North Carolina (NC)	N								
35.	North Dakota (ND)	N								
36.	Ohio (OH)	L		88,967,042					88,967,042	
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		88,967,042					88,967,042	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a)..... 1		88,967,042					88,967,042	
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, ProMedica Memorial Hospital Foundation, 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 Health Network, Inc., an Ohio for profit corporation, with ProMedica Health System, Inc. as the sole shareholder.
- 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
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- ◆ 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.
- ◆ HCRMC- ProMedica JV, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ProMedica Physicians & Continuum Services holds 10% ownership interest and ManorCare Health Services of Toledo OH, LLC holding the remaining 90% interest.
- ◆ Lifestream, LLC, an Ohio limited liability company which ProMedica Physicians & Continuum Services holds 50% ownership interest and Harbor holding the remaining 50% interest.
- ◆ The Surgical Institute of Monroe Ambulatory Surgery Center, LLC, a Michigan limited liability company which ProMedica Physicians & Continuum Services holds 51% ownership interest and various physicians holding the remaining 49% interest.
- ◆ 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.
 - 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.
 - Midwest Cardiovascular 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
PART 1 - ORGANIZATIONAL CHART

- ProMedica Northwest Ohio Cardiology Consultants, LLC, an 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 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
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- 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
PART 1 - ORGANIZATIONAL CHART

- ◆ 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
MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

- Care Enterprises, Inc., an Ohio nonprofit corporation.
 - ◆ Waterville Medical Center, LLC, an Ohio limited liability company of which Care Enterprises, Inc., holds 70% ownership interest and SB Medical Building Venture, Ltd., holds the remaining 30% interest.
- Care Holdings, Inc., an Ohio for-profit corporation.
- Physicians Advantage Management Services Organization, Inc., an Ohio for-profit corporation.
- St. Luke’s Hospital Foundation, an Ohio nonprofit corporation.
 - ◆ Cobra Ventures, LLC, an Ohio limited liability company.
- Memorial Hospital, an Ohio nonprofit corporation.
 - ◆ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
 - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
 - ◆ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.
- Monroe Regional Hospital, a Michigan nonprofit corporation d/b/a Mercy Memorial Hospital Corporation.
 - ◆ Monroe Community Health Services, a Michigan nonprofit corporation.
 - ◆ Monroe Health Ventures, Inc., a Michigan for-profit corporation.
 - ◆ 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.

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

- ◆ Caymich Insurance Company, Ltd., a Cayman Islands corporation of which Monroe Regional Hospital holds 1.89% ownership interest with various other entities holding the remaining interest.

Other Affiliated Entities

- Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, Inc., each hold 50% ownership interest.
- ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company is which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.
- ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- Interactive Physical Therapy, an Ohio limited liability company in which ProMedica Health System, Inc., holds 50% ownership interest and various individuals holding the remaining 50% interest.
- ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 50% ownership interest with various physicians holding the remaining 50% interest.
- Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation holds 25% ownership interest, Monroe Regional Hospital holds 25% interest, and various other corporations hold the remaining 50% interest.
- Monroe Cancer Center, a Michigan nonprofit corporation and a wholly-owned subsidiary of Monroe Regional Hospital.

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

Q16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		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	47-4006496				ProMedica Health Network, Inc.	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	34-4434924				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Physicians and Continuum Services	Ownership	10.0	ProMedica Health System, Inc.	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	OTH	ManorCare Health Services of Toledo, OH. LLC	Ownership	90.0	Manor Care Health Services of Toledo, OH, LLC	0000001
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	49.0	Various Physicians	0000001
		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	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	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	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	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.	

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

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Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Rela- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
Q16.1		00000	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	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
	1212	ProMedica Insurance Corp	95566	38-3200310			Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
	1212	ProMedica Insurance Corp	11518	01-0580404			Paramount Insurance Company	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
	1212	ProMedica Insurance Corp	12353	20-3376102			Paramount Advantage	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	45-4781053				Kaitlyn's Cottage, Inc.	OH	NIA	Defiance Hospital, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	NIA	Emma L. Bixby Medical Center	Ownership	64.4	ProMedica Health System, Inc.	
		00000	38-2972398				Bixby Medical Office Limited Partnership	MI	OTH	Various Physicians	Ownership	35.6	Various Physicians	0000001

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)	*
Q16.2		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation	Ownership	71.8	ProMedica Health System, Inc.	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians	Ownership	28.2	Various Physicians	0000001
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	OTH	Raisin River Physicians	Ownership	50.0	Raisin River Physicians	0000001
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital	Ownership	62.7	ProMedica Health System, Inc.	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.3	Various Physicians	0000001
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC	Ownership	50.0	TRA Investment Club, LLC	0000001
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital	Ownership	30.0	ProMedica Health System, Inc.	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC	Ownership	70.0	Toledo Holding Company, LLC	0000001
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-4428794				Flower Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1880473				PHS Ventures, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-4428232				St. Luke's Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	NIA	St. Luke's Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	34-1863472				Ohio Care Ambulatory Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	0000001
		00000	34-1781420				St. Luke's Physician Hospital Organization, Inc.	OH	NIA	St. Luke's Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		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	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

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)	*
Q16.3		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	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	0000001
		00000	38-1984289				Monroe Regional Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2934134				Monroe Community Health Services	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		00000					M Trust Assuranc Company, Ltd.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	
		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.	

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

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.....		00000	46-1989695				ProMedica Surgical Services	.. OH ..	.. OTH ..	Various Physicians	Ownership	 50.0	Various Physicians	0000001
.....		00000	02-0753921				Co-Management Company, LLC	.. MI ..	.. NIA ..	ProMedica Continuing Care Services	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 ..	.. OTH ..	Monroe Regional Hospital	Ownership	 100.0	ProMedica Health System, Inc.	

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

RESPONSE
No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **June 30, 2016** OF THE **Paramount Health Care**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

Other Long-Term Invested Assets		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	279,858	276,857
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition		
2.2	Additional investment made after acquisition		22,691
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		19,690
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)	279,858	279,858
12.	Deduct total nonadmitted amounts	279,858	279,858
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

Bonds and Stocks		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	76,745,138	83,331,306
2.	Cost of bonds and stocks acquired	26,823,016	37,098,618
3.	Accrual of discount	9,180	18,226
4.	Unrealized valuation increase (decrease)	(424,512)	(1,859,162)
5.	Total gain (loss) on disposals	567,956	1,388,013
6.	Deduct consideration for bonds and stocks disposed of	25,968,394	42,553,817
7.	Deduct amortization of premium	200,672	519,834
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		228,190
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	77,551,712	76,675,160
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	77,551,712	76,675,160

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	52,859,407	8,017,363	8,406,215	(162,164)	52,859,407	52,308,392		51,441,438
2. NAIC 2 (a)	6,024,498	938,789	392,708	55,402	6,024,498	6,625,981		6,516,053
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	58,883,906	8,956,152	8,798,922	(106,763)	58,883,906	58,934,373		57,957,491
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	58,883,906	8,956,152	8,798,922	(106,763)	58,883,906	58,934,373		57,957,491

(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 \$.....954,129; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	954,129	X X X	954,135	986	198

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	1,035,239	1,306,173
2.	Cost of short-term investments acquired	2,223,260	200,513
3.	Accrual of discount	411	32
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	2,304,775	401,500
7.	Deduct amortization of premium	6	
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)	954,129	1,105,218
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	954,129	1,105,218

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - Verification
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	300,000	.....
2.	Cost of cash equivalents acquired	1,736,718	300,000
3.	Accrual of discount	965	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....
5.	Total gain (loss) on disposals	(11)	.....
6.	Deduct consideration received on disposals	2,037,672	.....
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) .....	.....	300,000
11.	Deduct total nonadmitted amounts .....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11) .....	.....	300,000

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

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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)
Bonds - U.S. Governments									
912828UR9 ..	U S TREASURY NOTE 0.750% 02/28/2018 DD 0		04/20/2016 ..	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	229,964	230,000	244	1
912828Q94 ..	U S TREASURY NOTE 0.750% 04/30/2018 DD 0		05/05/2016 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	149,994	150,000	18	1
912828Q45 ..	U S TREASURY NOTE 0.875% 03/31/2018 DD 0		04/06/2016 ..	GOLDMAN SACHS & CO, NY	X X X	305,846	305,000	51	1
912828R44 ..	U S TREASURY NOTE 0.875% 05/15/2019 DD 0		06/03/2016 ..	MORGAN STANLEY & CO INC, NY	X X X	303,654	305,000	160	1
912828Q37 ..	U S TREASURY NOTE 1.250% 03/31/2021 DD 0		04/04/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	435,731	435,000	74	1
912828R36 ..	U S TREASURY NOTE 1.625% 05/15/2026 DD 0		06/03/2016 ..	DEUTSCHE BK SECS INC, NY (NWSCUS33) ..	X X X	433,048	440,000	398	1
912828Q60 ..	US TREAS-CPI INFLAT 0.125% 04/15/2021 DD		06/24/2016 ..	MELLON BANK	X X X	221,857	215,000	54	1
912828N71 ..	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD		06/14/2016 ..	UBS SECURITIES LLC, STAMFORD	X X X	220,912	210,926	550	1
36194CAG8 ..	GNMA II POOL #0AT3607 3.500% 05/20/2046		05/19/2016 ..	JPMORGAN SECURITIES INC, NEW YORK ..	X X X	192,263	180,000	385	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,493,268	2,470,926	1,935	X X X
Bonds - U.S. States, Territories and Possessions									
574193MP0 ..	MARYLAND ST 5.000% 06/01/2021 DD 06/22/1		06/16/2016 ..	JEFFERIES & CO INC, NEW YORK	X X X	477,808	400,000		1FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions					X X X	477,808	400,000		X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
6133404Q8 ..	MONTGOMERY CNTY MD 5.000% 07/01/2021 DD		06/16/2016 ..	CITIGROUP GBL MKTS INC, NEW YORK	X X X	598,100	500,000	11,806	1FE
64966H4G2 ..	NEW YORK NY 3.947% 10/01/2019 DD 10/20/1		06/10/2016 ..	RAYMOND JAMES/FI,SAINT PETERSBURG ..	X X X	86,418	80,000	649	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	684,518	580,000	12,455	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3135G0K36 ..	FEDERAL NATL MTG ASSN 2.125% 04/24/2026		04/22/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	109,067	110,000		1
34153QCH7 ..	FLORIDA ST BRD OF EDU PUBLIC E 5.000% 06		05/06/2016 ..	CITIGROUP GBL MKTS INC, NEW YORK	X X X	645,210	500,000	4,375	1FE
60637AGC0 ..	MISSOURI ST HLTH & EDUCTNL FAC 5.000% 06		06/24/2016 ..	BB&T SECURITIES, LLC, RICHMOND	X X X	460,220	400,000	1,556	1FE
64990CEM9 ..	NEW YORK ST DORM AUTH REVENUES 1.456% 07		06/02/2016 ..	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	45,000	45,000		1FE
650035W53 ..	NEW YORK ST URBAN DEV CORP REV 5.000% 03		06/16/2016 ..	GOLDMAN SACHS & CO, NY	X X X	605,570	500,000	6,528	1FE
709235XL4 ..	PENNSYLVANIA ST UNIV 5.000% 09/01/2021 D		06/08/2016 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	583,183	490,000		1FE
73358WZZ0 ..	PORT AUTH OF NEW YORK & NEW JE 5.000% 10		05/06/2016 ..	PERSHING LLC, JERSEY CITY	X X X	317,265	250,000		1FE
3140EBGF2 ..	FNMA POOL #0BA6497 4.000% 12/01/2045		04/22/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	106,844	99,001	286	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	2,872,360	2,394,001	12,744	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00817YAT5 ..	AETNA INC 1.900% 06/07/2019 DD 06/09/16		06/02/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	39,970	40,000		2FE
00817YAU2 ..	AETNA INC 2.400% 06/15/2021 DD 06/09/16		06/02/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	79,992	80,000		2FE
0258M0EB1 ..	AMERICAN EXPRESS CREDIT CORP 2.250% 05/0		05/02/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	104,936	105,000		1FE
03076CAD8 ..	AMERIPRISE FINANCIAL INC 7.300% 06/28/20		05/19/2016 ..	BAIRD, ROBERT W & CO INC, MILWAUKEE ..	X X X	40,512	35,000	1,036	1FE
00206RCC4 ..	AT&T INC 2.300% 03/11/2019 DD 03/10/14		05/03/2016 ..	KING (CL) & ASSOCIATES, ALBANY	X X X	45,818	45,000	175	2FE
053332AU6 ..	AUTOZONE INC 1.625% 04/21/2019 DD 04/21/		04/18/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	44,969	45,000		2FE
05565QDC9 ..	BP CAPITAL MARKETS PLC 1.676% 05/03/2019		04/28/2016 ..	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	40,000	40,000		1FE
12189TBC7 ..	BURLINGTON NORTHERN SANTA FE L 4.700% 10		05/05/2016 ..	PERSHING LLC, JERSEY CITY	X X X	44,523	40,000	204	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
172967KS9 ..	CITIGROUP INC 2.050% 06/07/2019 DD 06/09		06/02/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	39,979	40,000		2FE
172967KN0 ..	CITIGROUP INC 3.400% 05/01/2026 DD 05/02		05/26/2016 ..	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	110,893	110,000	301	2FE
172967JT9 ..	CITIGROUP INC 4.400% 06/10/2025 DD 06/10		06/24/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	88,534	85,000	197	2FE
125896BQ2 ..	CMS ENERGY CORP 3.000% 05/15/2026 DD 05/		05/02/2016 ..	RBC CAPITAL MARKETS LLC, NEW YORK ..	X X X	44,830	45,000		2FE
191216BV1 ..	COCA-COLA CO/THE 1.375% 05/30/2019 DD 05		05/25/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	34,976	35,000		1FE
30161MAF0 ..	EXELON GENERATION CO LLC 5.200% 10/01/20		05/06/2016 ..	JPMORGAN SECURITIES INC, NEW YORK ..	X X X	43,936	40,000	185	2FE
345397XY4 ..	FORD MOTOR CREDIT CO LLC 2.021% 05/03/20		04/29/2016 ..	DEUTSCHE BK SECS INC, NY (NWSCUS33) ..	X X X	200,000	200,000		2FE
38141GVT8 ..	GOLDMAN SACHS GROUP INC/THE 2.000% 04/25		04/20/2016 ..	GOLDMAN SACHS & CO, NY	X X X	49,861	50,000		1FE
459200JE2 ..	INTERNATIONAL BUSINESS MACHINE 1.800% 05		06/24/2016 ..	US BANCORP INVESTMENTS INC, ST PAUL ..	X X X	101,750	100,000	650	1FE
46625HRL6 ..	JPMORGAN CHASE & CO 2.700% 05/18/2023 DD		05/24/2016 ..	PERSHING LLC, JERSEY CITY	X X X	108,475	110,000	74	1FE
60871RAE0 ..	MOLSON COORS BREWING CO 1.450% 07/15/201		06/28/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	4,998	5,000		2FE
60871RAF7 ..	MOLSON COORS BREWING CO 2.100% 07/15/202		06/28/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	84,968	85,000		2FE
842587CQ8 ..	SOUTHERN CO/THE 1.850% 07/01/2019 DD 05/		05/19/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	44,991	45,000		2FE
842587CS4 ..	SOUTHERN CO/THE 2.350% 07/01/2021 DD 05/		05/19/2016 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	64,912	65,000		2FE
89236TDE2 ..	TOYOTA MOTOR CREDIT CORP 1.400% 05/20/20		05/17/2016 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	74,895	75,000		1FE
89837RAA0 ..	TRUSTEES OF DARTMOUTH COLLEGE 4.750% 06/		06/02/2016 ..	RAYMOND JAMES/FI, SAINT PETERSBURG ..	X X X	83,493	76,000	60	1FE
931142CP6 ..	WAL-MART STORES INC 4.125% 02/01/2019 DD		05/05/2016 ..	PERSHING LLC, JERSEY CITY	X X X	75,875	70,000	794	1FE
03066DAD8 ..	AMERICREDIT AUTOMOBILE RE 2 A3 1.600% 11		04/05/2016 ..	RBC CAPITAL MARKETS LLC, NEW YORK ..	X X X	189,997	190,000		1FE
12594DAD0 ..	CNH EQUIPMENT TRUST 2016- B A3 1.630% 08		05/24/2016 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	39,990	40,000		1FE
34532EAD7 ..	FORD CREDIT AUTO OWNER TR B A3 1.330% 10		04/19/2016 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	194,982	195,000		1FE
36251LAD5 ..	GM FINANCIAL AUTOMOBILE L 2 A3 1.620% 09		05/10/2016 ..	DEUTSCHE BK SECS INC, NY (NWSCUS33) ..	X X X	64,994	65,000		1FE
41284DAC6 ..	HARLEY-DAVIDSON MOTORCYCL A A3 1.340% 01		06/07/2016 ..	JPMORGAN SECURITIES INC, NEW YORK ..	X X X	84,994	85,000		1FE
65478VAD9 ..	NISSAN AUTO RECEIVABLES 2 B A3 1.320% 01		04/18/2016 ..	SG AMERICAS SECURITIES LLC, NEW YORK ..	X X X	24,996	25,000		1FE
80285CAF8 ..	SANTANDER DRIVE AUTO RECE 2 A3 1.560% 05		05/03/2016 ..	JPMORGAN SECURITIES INC, NEW YORK ..	X X X	54,990	55,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,353,028	2,321,000	3,677	X X X
8399997 Subtotal - Bonds - Part 3					X X X	8,880,981	8,165,927	30,811	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	8,880,981	8,165,927	30,811	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)									
02079K305 ..	ALPHABET INC		06/07/2016 ..	MERRILL LYNCH PIERCE FENNER SMITH INC NY	56.000	41,092	X X X		L
037833100 ..	APPLE INC		06/30/2016 ..	BERNSTEIN SANFORD C & CO, NEW YORK ..	157.000	14,832	X X X		L
04238R106 ..	ARMSTRONG FLOORING INC		04/04/2016 ..	CONVERSION OF ARMSTRONG WORLD IND ..	235.000	3,164	X X X		L
04316A108 ..	ARTISAN PARTNERS ASSET MANAGEM		06/27/2016 ..	BARCLAYS CAPITAL INC./LE, NEW JERSEY ..	243.000	6,819	X X X		L
046433108 ..	ASTRONICS CORP		06/27/2016 ..	STEPHENS INC, LITTLE ROCK	204.000	6,485	X X X		L
060505104 ..	BANK OF AMERICA CORP		06/22/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	2,821.000	40,754	X X X		L
05591B109 ..	BMC STOCK HOLDINGS INC		05/19/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	136.000	2,312	X X X		L
09739D100 ..	BOISE CASCADE CO		06/27/2016 ..	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	194.000	4,078	X X X		L
10921T101 ..	BRIGHTCOVE INC		05/17/2016 ..	ITG INC, NEW YORK	131.000	802	X X X		L
111621306 ..	BROCADE COMMUNICATIONS SYSTEMS		04/28/2016 ..	J.P. MORGAN CLEARING CORP, NEW YORK ..	480.000	4,671	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)
124857202	CBS CORP		05/06/2016	NATIONAL FINL SVCS CORP, NEW YORK	272.000	15,538	X X X		L
150870103	CELANESE CORP		06/16/2016	GOLDMAN SACHS & CO, NY	180.000	12,553	X X X		L
16119P108	CHARTER COMMUNICATIONS INC		06/23/2016	STATE STREET GLOBAL MARKETS LLC, BOSTON	653.957	145,804	X X X		L
12572Q105	CME GROUP INC/IL		06/27/2016	J.P. MORGAN CLEARING CORP, NEW YORK	850.000	82,029	X X X		L
205363104	COMPUTER SCIENCES CORP		05/25/2016	CREDIT SUISSE, NEW YORK (CSUS)	325.000	15,614	X X X		L
20717E101	CONFORMIS INC		06/28/2016	INSTINET CORP, NEW YORK	659.000	4,046	X X X		L
235851102	DANAHER CORP		06/27/2016	ITG INC, NEW YORK	530.000	51,908	X X X		L
247361702	DELTA AIR LINES INC		05/24/2016	CREDIT SUISSE, NEW YORK (CSUS)	346.000	15,092	X X X		L
25278X109	DIAMONDBACK ENERGY INC		05/26/2016	BERNSTEIN SANFORD C & CO, NEW YORK	115.000	10,335	X X X		L
254709108	DISCOVER FINANCIAL SERVICES		05/04/2016	J.P. MORGAN CLEARING CORP, NEW YORK	273.000	15,176	X X X		L
260543103	DOW CHEMICAL CO/THE		06/20/2016	BERNSTEIN SANFORD C & CO, NEW YORK	435.000	23,025	X X X		L
23331A109	DR HORTON INC		06/03/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	513.000	15,549	X X X		L
292562105	ENCORE WIRE CORP		06/24/2016	GOLDMAN SACHS & CO, NY	36.000	1,353	X X X		L
26884L109	EQT CORP		06/09/2016	CREDIT SUISSE, NEW YORK (CSUS)	349.000	25,844	X X X		L
30219G108	EXPRESS SCRIPTS HOLDING CO		05/06/2016	CREDIT SUISSE, NEW YORK (CSUS)	210.000	15,303	X X X		L
302491303	FMC CORP		04/13/2016	J.P. MORGAN CLEARING CORP, NEW YORK	34.000	1,320	X X X		L
369550108	GENERAL DYNAMICS CORP		05/09/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	108.000	15,409	X X X		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		06/27/2016	GOLDMAN SACHS & CO, NY	986.000	7,299	X X X		L
387328107	GRANITE CONSTRUCTION INC		06/27/2016	INSTINET CORP, NEW YORK	339.000	14,266	X X X		L
395259104	GREENHILL & CO INC		06/27/2016	GOLDMAN SACHS & CO, NY	245.000	4,487	X X X		L
406216101	HALLIBURTON CO		06/07/2016	NATIONAL FINL SVCS CORP, NEW YORK	1,740.000	69,071	X X X		L
438516106	HONEYWELL INTERNATIONAL INC		06/10/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	207.000	24,107	X X X		L
45688C107	INGEVITY CORP		05/16/2016	DIVIDEND FROM WESTROCK	79.834	2,523	X X X		L
45774N108	INNOPHOS HOLDINGS INC		04/22/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	290.000	9,671	X X X		L
458665304	INTERFACE INC		05/05/2016	GOLDMAN SACHS & CO, NY	526.000	9,145	X X X		L
466313103	JABIL CIRCUIT INC		06/30/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	543.000	9,614	X X X		L
469814107	JACOBS ENGINEERING GROUP INC		06/02/2016	MERRILL LYNCH PIERCE FENNER SMITH INC NY	573.000	27,291	X X X		L
478160104	JOHNSON & JOHNSON		05/03/2016	GOLDMAN SACHS EXECUTION & CLEARING, NY	228.000	25,686	X X X		L
497266106	KIRBY CORP		04/28/2016	PERSHING LLC, JERSEY CITY	40.000	2,542	X X X		L
50540R409	LABORATORY CORP OF AMERICA HOL		05/16/2016	J.P. MORGAN CLEARING CORP, NEW YORK	206.000	26,009	X X X		L
527288104	LEUCADIA NATIONAL CORP		06/17/2016	MACQUARIE CAPITAL (USA) INC., NEW YORK	105.000	1,780	X X X		L
531229888	LIBERTY BRAVES GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	53.000	818	X X X		L
531229854	LIBERTY MEDIA GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	133.000	2,113	X X X		L
531229607	LIBERTY SIRIUSXM GROUP		04/18/2016	CONVERSION OF LIBERTY MEDIA CORP	533.000	8,445	X X X		L
56585A102	MARATHON PETROLEUM CORP		04/22/2016	J.P. MORGAN CLEARING CORP, NEW YORK	675.000	26,370	X X X		L
571903202	MARRIOTT INTERNATIONAL INC/MD		04/11/2016	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,220.000	81,908	X X X		L
58155Q103	MCKESSON CORP		06/13/2016	BERNSTEIN SANFORD C & CO, NEW YORK	386.000	71,117	X X X		L
58933Y105	MERCK & CO INC		06/22/2016	UBS SECURITIES LLC, STAMFORD	680.000	38,289	X X X		L
594918104	MICROSOFT CORP		06/29/2016	BMO CAPITAL MARKETS CORP, NEW YORK	1,810.000	92,163	X X X		L
62855J104	MYRIAD GENETICS INC		06/27/2016	PERSHING LLC, JERSEY CITY	80.000	2,369	X X X		L
651290108	NEWFIELD EXPLORATION CO		06/30/2016	GOLDMAN SACHS & CO, NY	310.000	13,032	X X X		L
68389X105	ORACLE CORP		06/30/2016	NATIONAL FINL SVCS CORP, NEW YORK	623.000	25,139	X X X		L
74164F103	PRIMORIS SERVICES CORP		06/27/2016	PERSHING LLC, JERSEY CITY	204.000	3,680	X X X		L
745867101	PULTEGROUP INC		06/13/2016	CREDIT SUISSE, NEW YORK (CSUS)	801.000	15,083	X X X		L
755111507	RAYTHEON CO		06/13/2016	J.P. MORGAN CLEARING CORP, NEW YORK	342.000	45,394	X X X		L
779376102	ROVI CORP		06/28/2016	J.P. MORGAN CLEARING CORP, NEW YORK	238.000	3,744	X X X		L

QE04.3

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)
811699107 ...	SEACHANGE INTERNATIONAL INC		06/15/2016 ..	MERRILL LYNCH PIERCE FENNER SMITH INC NY	372.000	1,245	X X X		L
81211K100 ...	SEALED AIR CORP		05/03/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	626.000	31,386	X X X		L
790849103 ...	ST JUDE MEDICAL INC		04/18/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	447.000	25,624	X X X		L
858119100 ...	STEEL DYNAMICS INC		05/25/2016 ..	CITIGROUP GBL MKTS INC, NEW YORK	1,029.000	25,455	X X X		L
87074U101 ...	SWIFT TRANSPORTATION CO		06/28/2016 ..	BMO CAPITAL MARKETS CORP, NEW YORK	95.000	1,400	X X X		L
882508104 ...	TEXAS INSTRUMENTS INC		06/30/2016 ..	CITIGROUP GBL MKTS INC, NEW YORK	556.000	34,368	X X X		L
888706108 ...	TIVO INC		05/05/2016 ..	CANTOR FITZGERALD & CO INC, NEW YORK	201.000	1,930	X X X		L
910047109 ...	UNITED CONTINENTAL HOLDINGS IN		05/06/2016 ..	GOLDMAN SACHS & CO, NY	37.000	1,649	X X X		L
911312106 ...	UNITED PARCEL SERVICE INC		06/23/2016 ..	BERNSTEIN SANFORD C & CO, NEW YORK	339.000	36,045	X X X		L
913017109 ...	UNITED TECHNOLOGIES CORP		06/30/2016 ..	MERRILL LYNCH PIERCE FENNER SMITH INC NY	489.000	48,968	X X X		L
91324P102 ...	UNITEDHEALTH GROUP INC		05/03/2016 ..	MERRILL LYNCH PIERCE FENNER SMITH INC NY	206.000	26,983	X X X		L
913483103 ...	UNIVERSAL ELECTRONICS INC		06/13/2016 ..	GOLDMAN SACHS & CO, NY	41.000	2,692	X X X		L
931427108 ...	WALGREENS BOOTS ALLIANCE INC		06/15/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	468.000	39,177	X X X		L
947890109 ...	WEBSTER FINANCIAL CORP		06/17/2016 ..	STATE STREET GLOBAL MARKETS LLC, BOSTON	129.000	4,738	X X X		L
96145D105 ...	WESTROCK CO		05/17/2016 ..	GOLDMAN SACHS EXECUTION & CLEARING, NY	240.000	9,409	X X X		L
739721108 ...	PRAIRIESKY ROYALTY LTD	I	06/01/2016 ..	DIVIDEND FROM CANADIAN NATIONAL	36.400	714	X X X		L
G0408V102 ...	AON PLC	R	06/24/2016 ..	GOLDMAN SACHS & CO, NY	99.000	10,283	X X X		L
M20598104 ...	CAESARSTONE SDOT-YAM LTD	R	06/27/2016 ..	STATE STREET GLOBAL MARKETS LLC, BOSTON	150.000	5,327	X X X		L
G25839104 ...	COCA-COLA EUROPEAN PARTNERS PL	R	05/31/2016 ..	MERGER	1,870.000	70,667	X X X		L
12626K203 ...	CRH PLC	R	06/28/2016 ..	GOLDMAN SACHS & CO, NY	1,240.000	36,314	X X X		L
G50871105 ...	JAZZ PHARMACEUTICALS PLC	R	06/07/2016 ..	CREDIT SUISSE, NEW YORK (CSUS)	90.000	13,931	X X X		L
G5480U153 ...	LIBERTY GLOBAL PLC LILAC	R	06/22/2016 ..	CANTOR FITZGERALD & CO INC, NEW YORK	391.039	14,379	X X X		L
N53745100 ...	LYONDELLBASELL INDUSTRIES NV	R	05/16/2016 ..	MERRILL LYNCH PIERCE FENNER SMITH INC NY	125.000	10,215	X X X		L
80105N105 ...	SANOFI	R	06/30/2016 ..	ITG INC, NEW YORK	1,033.000	41,488	X X X		L
H84989104 ...	TE CONNECTIVITY LTD	R	06/24/2016 ..	CITIGROUP GBL MKTS INC, NEW YORK	945.000	56,577	X X X		L
881624209 ...	TEVA PHARMACEUTICAL INDUSTRIES	R	04/13/2016 ..	PERSHING LLC, JERSEY CITY	240.000	13,263	X X X		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	1,818,289	X X X		X X X
Common Stocks - Mutual Funds									
922908710 ...	VANGUARD 500 INDEX-ADM		06/21/2016 ..	0	71.722	13,781	X X X		L
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	13,781	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	1,832,069	X X X		X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	1,832,069	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	1,832,069	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	10,713,051	X X X	30,811	X X X

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

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

QE05

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
912828TG5	U S TREASURY 0.500% 07/31/2017 DD 07/31/			MORGAN STANLEY & CO INC.	X X X	722,729	725,000	714,694	720,427		594		594		721,021		1,707	1,707	1,230	07/31/2017	1
912828WH9	U S TREASURY 0.875% 05/15/2017 DD 05/15/		06/03/2016	JP MORGAN CHASE BANK/HSEC	X X X	185,621	185,000	185,030	185,011		(1)		(1)		185,010		611	611	783	05/15/2017	1
912828B74	U S TREASURY NOTE 0.625% 02/15/2017 DD 0		05/06/2016	CITIGROUP GBL MKTS/SALOMO	X X X	305,203	305,000	303,714	304,612		8		8		304,621		582	582	272	02/15/2017	1
912828M72	U S TREASURY NOTE 0.875% 11/30/2017		04/06/2016		X X X																
912828P87	U S TREASURY NOTE 1.125% 02/28/2021 DD 0		06/17/2016	GOLDMAN SACHS & CO, NY CITIGROUP GBL MKTS/SALOMO	X X X	501,523	500,000	499,152	499,272		94		94		499,366		2,157	2,157	2,427	11/30/2017	1
912828Q37	U S TREASURY NOTE 1.250% 03/31/2021 DD 0		06/24/2016		X X X	215,983	215,000	213,984		48			48		214,047		1,935	1,935	782	02/28/2021	1
912828R36	U S TREASURY NOTE 1.625% 05/15/2026 DD 0		06/28/2016	SCOTIA CAPITAL (USA) INC.	X X X	440,285	435,000	435,731		(33)			(33)		435,698		4,587	4,587	1,337	03/31/2021	1
912828M98	U S TREASURY NOTE 1.625% 11/30/2020 DD 1		06/17/2016	JPMORGAN SECURITIES INC CITIGROUP GBL MKTS/SALOMO	X X X	240,591	240,000	236,126		29			29		236,154		4,436	4,436	382	05/15/2026	1
912828D72	U S TREASURY NOTE 2.000% 08/31/2021 DD 0		06/17/2016		X X X	881,567	860,000	857,464	427,829		105		105		857,693		23,874	23,874	7,751	11/30/2020	1
912828M56	U S TREASURY NOTE 2.250% 11/15/2025 DD 1		06/10/2016	NOMURA SECS, NEW YORK BARCLAYS CAPITAL INC, NEW	X X X	275,103	265,000	267,826		(98)			(98)		267,624		7,479	7,479	1,512	08/31/2021	1
3620AUUY8	GNMA POOL #0740499 4.500% 08/15/2040		05/18/2016		X X X	207,438	200,000	205,039		(61)			(61)		204,805		2,633	2,633	2,299	11/15/2025	1
36230T5T5	GNMA POOL #0758958 4.000% 10/15/2041		06/15/2016	Redemption	X X X	428	428	456	428		0		0		428				3	08/15/2040	1
36202FZX7	GNMA II POOL #0005258 3.500% 12/20/2041		06/15/2016	Redemption	X X X	15,467	15,467	16,583	15,515		(48)		(48)		15,467				149	10/15/2041	1
36202F2L9	GNMA II POOL #0005279 3.500% 01/20/2042		06/20/2016	Redemption	X X X	14,430	14,430	15,001	14,448		(18)		(18)		14,430				85	12/20/2041	1
36194CAG8	GNMA II POOL #0AT3607 3.500% 05/20/2046		06/20/2016	Redemption	X X X	14,814	14,814	15,534	14,836		(23)		(23)		14,814				87	01/20/2042	1
36179MC24	GNMA II POOL #0MA0089 4.000% 05/20/2042		06/20/2016	Redemption	X X X	286	286	306		0			0		286				1	05/20/2046	1
36179QL41	GNMA II POOL #0MA2147 3.000% 08/20/2044		06/20/2016	Redemption	X X X	24,698	24,698	26,855	24,770		(72)		(72)		24,698				161	05/20/2042	1
36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045		06/20/2016	Redemption	X X X	4,332	4,332	4,473	4,335		(3)		(3)		4,332				22	08/20/2044	1
0599999	Subtotal - U.S. Governments				X X X	4,060,248	4,014,206	4,008,203	2,221,248		509		509		4,010,246		50,002	50,002	19,340	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
3137EACW7	FEDERAL HOME LN MTG CORP 2.000% 08/25/20																				
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		04/14/2016	GOLDMAN SACHS & CO, NY HARRIS NA DEALER, CHICAGO	X X X	60,345	60,000	61,217	60,370		(36)		(36)		60,334		11	11	167	08/25/2016	1
3135G0K36	FEDERAL NATL MTG ASSN 2.125% 04/24/2026		06/02/2016		X X X	105,261	105,000	104,830	104,861		9		9		104,870		391	391	735	10/19/2018	1
685869CZ0	OREGON ST HLTH & SCIENCE UNIV 5.000% 07/		06/02/2016	NOMURA SECS, NEW YORK	X X X	110,057	110,000	109,067		9			9		109,076		981	981	240	04/24/2026	1
91412GSX4	UNIV OF CALIFORNIA CA REVENUES 0.907% 05		06/02/2016		X X X	200,556	200,000	228,344	201,762		(1,292)		(1,292)		200,470		86	86	4,333	07/01/2016	1FE
915138KS9	UNIV OF TOLEDO OH 5.000% 06/01/2016 DD 1		05/15/2016	WELLS FARGO BANK, N.A., C	X X X	30,000	30,000	30,000	30,000						30,000				136	05/15/2016	1FE
312946X50	FHLMC POOL #A9-7900 4.500% 03/01/2041		06/15/2016		X X X	250,000	250,000	278,588	251,092		(1,092)		(1,092)		250,000				6,250	06/01/2016	1FE
3128MJV72	FHLMC POOL #G0-8637 4.000% 04/01/2045		06/15/2016	Redemption	X X X	12,871	12,871	13,915	12,883		(13)		(13)		12,871				99	03/01/2041	1
3128PWC89	FHLMC POOL #J1-6395 4.000% 08/01/2021		06/15/2016	Redemption	X X X	11,710	11,710	12,509	11,679		31		31		11,710				75	04/01/2045	1
31307PYP8	FHLMC POOL #J3-3418 3.000% 12/01/2030		06/15/2016	Redemption	X X X	3,431	3,431	3,615	3,432		(1)		(1)		3,431				23	08/01/2021	1
3132GETD2	FHLMC POOL #Q0-1448 5.000% 06/01/2041		06/15/2016	Redemption	X X X	4,550	4,550	4,753		(3)			(3)		4,550				23	12/01/2030	1
			06/15/2016	Redemption	X X X	1,820	1,820	1,971	1,821		(1)		(1)		1,820				15	06/01/2041	1

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

QE05.1

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132GF4F1	FHLMC POOL #Q0-2622 5.500%																				
	08/01/2041		06/15/2016	Redemption	X X X	1,207	1,207	1,319	1,203		4		4		1,207				11	08/01/2041	1
3132GUG24	FHLMC POOL #Q0-8917 3.500%																				
	06/01/2042		06/15/2016	Redemption	X X X	4,748	4,748	4,781	4,748		0		0		4,748				17	06/01/2042	1
3132HNEB1	FHLMC POOL #Q1-1930 3.000%																				
	10/01/2042		06/15/2016	Redemption	X X X	110	110	116	110						110				1	10/01/2042	1
3132J7W99	FHLMC POOL #Q1-6571 3.000%																				
	03/01/2043		06/15/2016	Redemption	X X X	843	843	867	843		0		0		843				4	03/01/2043	1
3132JMS26	FHLMC POOL #Q2-0537 3.000%																				
	07/01/2043		06/15/2016	Redemption	X X X	14,619	14,619	14,992			(9)		(9)		14,619				70	07/01/2043	1
3132M4PH2	FHLMC POOL #Q2-4324 4.500%																				
	01/01/2044		06/15/2016	Redemption	X X X	54,927	54,927	59,978	55,381		(453)		(453)		54,927				612	01/01/2044	1
3132M6T42	FHLMC POOL #Q2-6271 3.500%																				
	05/01/2044		06/15/2016	Redemption	X X X	5,755	5,755	5,876	5,758		(2)		(2)		5,755				38	05/01/2044	1
3132M7KH0	FHLMC POOL #Q2-6896 3.500%																				
	06/01/2044		06/15/2016	Redemption	X X X	10,792	10,792	11,036	10,799		(7)		(7)		10,792				38	06/01/2044	1
3132MAJZ5	FHLMC POOL #Q2-9580 3.500%																				
	11/01/2044		06/15/2016	Redemption	X X X	592	592	623	591		0		0		592				4	11/01/2044	1
3132MAVC2	FHLMC POOL #Q2-9911 3.500%																				
	11/01/2044		06/15/2016	Redemption	X X X	3,374	3,374	3,550	3,374		0		0		3,374				23	11/01/2044	1
3132QML90	FHLMC POOL #Q3-1251 3.500%																				
	02/01/2045		06/15/2016	Redemption	X X X	5,480	5,480	5,780	5,482		(2)		(2)		5,480				28	02/01/2045	1
3132QSB64	FHLMC POOL #Q3-5460 3.500%																				
	08/01/2045		06/15/2016	Redemption	X X X	5,801	5,801	6,079			(3)		(3)		5,801				39	08/01/2045	1
3139QTE7	FHLMC MULTICLASS MTG 3747 HG 2.400% 07/1																				
	06/15/2016		06/15/2016	Redemption	X X X	11,395	11,395	11,546	11,406		(11)		(11)		11,395				45	07/15/2037	1
3137BHA80	FHLMC MULTICLASS MTG 4446 BC 2.500% 04/1																				
	06/15/2016		06/15/2016	Redemption	X X X	13,798	13,798	14,147	13,811		(13)		(13)		13,798				55	04/15/2039	1
31371LDG1	FNMA POOL #0254903 5.000%																				
	10/01/2033		06/27/2016	Redemption	X X X	4,785	4,785	5,351	4,796		(11)		(11)		4,785				39	10/01/2033	1
31376KA30	FNMA POOL #0357426 5.000%																				
	09/01/2033		06/27/2016	Redemption	X X X	4,310	4,310	4,808	4,322		(12)		(12)		4,310				37	09/01/2033	1
31417GZ74	FNMA POOL #0AB9765 3.000%																				
	06/01/2043		06/27/2016	Redemption	X X X	7,760	7,760	7,630	7,759		1		1		7,760				33	06/01/2043	1
31419AXV4	FNMA POOL #0AE0691 4.500%																				
	10/01/2040		06/27/2016	Redemption	X X X	5,882	5,882	6,423			(23)		(23)		5,882				46	10/01/2040	1
31419JSV1	FNMA POOL #0AE7731 4.500%																				
	11/01/2040		06/27/2016	Redemption	X X X	8,725	8,725	9,411	8,736		(11)		(11)		8,725				69	11/01/2040	1
31419MC25	FNMA POOL #0AE9988 4.000%																				
	07/01/2026		06/27/2016	Redemption	X X X	1,649	1,649	1,753	1,650		(1)		(1)		1,649				11	07/01/2026	1
3138A6LJ7	FNMA POOL #0AH4828 4.000%																				
	02/01/2026		06/27/2016	Redemption	X X X	5,235	5,235	5,603	5,248		(13)		(13)		5,235				37	02/01/2026	1
3138AJVV1	FNMA POOL #0AI5127 4.000%																				
	09/01/2026		06/27/2016	Redemption	X X X	42,941	42,941	45,724	43,272		(331)		(331)		42,941				285	09/01/2026	1
3138ALKA4	FNMA POOL #0AI6588 4.000%																				
	07/01/2026		06/27/2016	Redemption	X X X	9,257	9,257	9,918	9,277		(20)		(20)		9,257				67	07/01/2026	1
3138AUP43	FNMA POOL #0AJ3142 4.500%																				
	10/01/2041		06/27/2016	Redemption	X X X	5,681	5,681	6,061	5,686		(5)		(5)		5,681				51	10/01/2041	1
3138EMNR8	FNMA POOL #0AL4899 4.000%																				
	01/01/2028		06/27/2016	Redemption	X X X	3,008	3,008	3,223	3,014		(6)		(6)		3,008				21	02/01/2029	1
3138LVXA6	FNMA POOL #0AO5172 3.000%																				
	06/01/2022		04/19/2016	Redemption	X X X	44,923	43,017	45,490	43,907		(16)		(16)		43,891		1,032	1,032	182	06/01/2022	1
3138MODJ6	FNMA POOL #0AO8204 3.500%																				
	06/01/2042		06/27/2016	Redemption	X X X	412	412	439	412						412				2	06/01/2042	1
3138MCRK2	FNMA POOL #0AP8589 3.000%																				
	11/01/2042		06/27/2016	Redemption	X X X	335	335	352	335		0		0		335				2	11/01/2042	1
3138MGNW1	FNMA POOL #0AQ1304 3.000%																				
	10/01/2042		06/27/2016	Redemption	X X X	312	312	327	312		0		0		312				2	10/01/2042	1
3138NXL54	FNMA POOL #0AR1247 3.000%																				
	01/01/2043		06/27/2016	Redemption	X X X	11,137	11,137	11,690	11,165		(29)		(29)		11,137				55	01/01/2043	1
3138WCUN1	FNMA POOL #0AS3288 3.500%																				
	09/01/2044		06/27/2016	Redemption	X X X	6,155	6,155	6,267	6,158		(3)		(3)		6,155				36	09/01/2044	1

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WN3X5	FNMA POOL #0AT1713 3.000%																				
3138WTUT1	03/01/2043 FNMA POOL #0AT5993 3.000%	...	06/27/2016	Redemption	X X X	5,087	5,087	4,950	5,087		0		0		5,087				24	03/01/2043	1
3138WVCN9	05/01/2043 FNMA POOL #0AT7276 4.000%	...	06/27/2016	Redemption	X X X	11,220	11,220	11,069	11,217		4		4		11,220				65	05/01/2043	1
3138X4R44	09/01/2043 FNMA POOL #0AU5006 3.500%	...	06/27/2016	Redemption	X X X	1,566	1,566	1,633	1,566		1		1		1,566				10	09/01/2043	1
3138XXAT3	10/01/2043 FNMA POOL #0AW7217 4.000%	...	06/27/2016	Redemption	X X X	1,269	1,269	1,295	1,269		0		0		1,269				7	10/01/2043	1
3138YGGG1	06/01/2044 FNMA POOL #0AY2898 2.500%	...	06/27/2016	Redemption	X X X	18,646	18,646	19,780	18,682		(35)		(35)		18,646				85	06/01/2044	1
3138YHZZ6	01/01/2030 FNMA POOL #0AY4359 4.000%	...	06/27/2016	Redemption	X X X	13,630	13,630	13,896	13,653		(23)		(23)		13,630				45	01/01/2030	1
3138YJIN7	01/01/2045 FNMA POOL #0AY4768 3.000%	...	06/27/2016	Redemption	X X X	571	571	611	570		1		1		571				4	01/01/2045	1
3138YKBG7	02/01/2030 FNMA POOL #0AY5438 3.000%	...	06/27/2016	Redemption	X X X	915	915	954	915		0		0		915				5	02/01/2030	1
3138YKX73	03/01/2030 FNMA POOL #0AY6101 3.500%	...	06/27/2016	Redemption	X X X	892	892	932	892		0		0		892				5	03/01/2030	1
3138YM5K1	06/01/2045 FNMA POOL #0AY8049 4.000%	...	06/27/2016	Redemption	X X X	6,555	6,555	6,796	6,560		(5)		(5)		6,555				36	06/01/2045	1
3138YWK48	04/01/2045 FNMA POOL #0AZ4814 3.500%	...	06/27/2016	Redemption	X X X	499	499	530	499		0		0		499				3	04/01/2045	1
3140EQJ63	07/01/2045 FNMA POOL #0AZ7484 3.500%	...	06/27/2016	Redemption	X X X	1,191	1,191	1,223	1,191		0		0		1,191				7	07/01/2045	1
3140EBGF2	09/01/2045 FNMA POOL #0BA6497 4.000%	...	06/27/2016	Redemption	X X X	2,409	2,409	2,526	2,412		(2)		(2)		2,409				9	09/01/2045	1
31418AH76	12/01/2045 FNMA POOL #0MA1153 3.000%	...	06/27/2016	Redemption	X X X	311	311	335			0		0		311				2	12/01/2045	1
31397ND77	07/01/2022 FNMA GTD REMIC P/T 09-31 C 3.500%	...	04/19/2016	Redemption	X X X	98,362	94,227	98,968	95,967		(43)		(43)		95,923		2,439	2,439	396	07/01/2022	1
3136A1QL2	11/25/ FNMA GTD REMIC P/T 11-96 CA 3.500%	...	06/27/2016	Redemption	X X X	3,759	3,759	3,929	3,764		(5)		(5)		3,759				21	11/25/2038	1
	05/25/ FNMA GTD REMIC P/T 11-96 CA 3.500%	...	06/27/2016	Redemption	X X X	5,284	5,284	5,482	5,294		(10)		(10)		5,284				31	05/25/2041	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,258,716	1,251,456	1,334,879	1,116,993		(3,487)		(3,487)		1,253,775		4,940	4,940	14,811	X X X	X X X
				Bonds - Industrial and Miscellaneous (Unaffiliated)																	
12189TAY0	BURLINGTON NORTHERN SANTA FE L																				
172967JT9	5.650% 05 CITIGROUP INC 4.400% 06/10/2025 DD	...	05/05/2016	JPMORGAN SECURITIES INC	X X X	52,267	50,000	55,016	52,385		(237)		(237)		52,148		119	119	1,483	05/01/2017	1FE
25470DAH2	06/10 DISCOVERY COMMUNICATIONS LLC	...	05/26/2016	NOMURA SECS, NEW YORK	X X X	66,838	65,000	64,735	64,752		4		4		64,756		2,082	2,082	1,359	06/10/2025	2FE
26441CAH8	3.250% 04/0 DISCOVERY COMMUNICATIONS LLC	...	06/17/2016	SUNTRUST ROBINSON HUMPHRE	X X X	48,766	50,000	49,919	49,940		2		2		49,941		(1,175)	(1,175)	1,178	04/01/2023	2FE
278865AL4	08/15/2017 DD 08 DUKE ENERGY CORP 1.625%	...	06/02/2016	JPMORGAN SECURITIES INC	X X X	40,064	40,000	40,139	40,101		(13)		(13)		40,088		(23)	(23)	202	08/15/2017	2FE
345397VP5	12/08/11 ECOLAB INC 4.350% 12/08/2021 DD	...	05/06/2016	KEYBANC CAPITAL MARKETS I	X X X	111,996	100,000	108,180	106,613		(118)		(118)		106,495		5,501	5,501	1,849	12/08/2021	2FE
38144LAB6	08/15/20 FORD MOTOR CREDIT CO LLC 6.625%	...	04/29/2016	MERRILL LYNCH PIERCE FENN	X X X	106,324	100,000	111,925	106,743		(446)		(446)		106,296		28	28	1,454	08/15/2017	2FE
459200HZ7	6.250% 09/01 GOLDMAN SACHS GROUP INC/THE	...	04/20/2016	WELLS FARGO SECURITIES LL	X X X	68,984	65,000	72,636	69,265		(199)		(199)		69,066		(82)	(82)	609	09/01/2017	1FE
46625HJY7	1.125% 02 INTERNATIONAL BUSINESS MACHINE	...	06/24/2016	GOLDMAN SACHS & CO, NY	X X X	100,365	100,000	99,695	99,811		25		25		99,836		529	529	447	02/06/2018	1FE
693304AQ0	09/10/2024 DD JPMORGAN CHASE & CO 3.875%	...	05/24/2016	GOLDMAN SACHS & CO, NY	X X X	111,602	110,000	110,253			(4)		(4)		110,247		1,354	1,354	912	09/10/2024	1FE
89236TCA1	DD 09/2 PECO ENERGY CO 1.200% 10/15/2016	...	04/20/2016	MERRILL LYNCH PIERCE FENN	X X X	85,186	85,000	84,878	84,964		2		2		84,966		220	220	538	10/15/2016	1FE
921813AA9	01/12/20 TOYOTA MOTOR CREDIT CORP 1.450%	...	05/17/2016	CREDIT AGRICOLE USA, NEW	X X X	70,368	70,000	69,904	69,943		4		4		69,947		421	421	361	01/12/2018	1FE
	04/01/2 VANDERBILT UNIVERSITY/THE 5.250%	...	04/29/2016	Call	X X X	27,716	25,000	27,944			(71)		(71)		27,733		(16)	(16)	758	04/01/2019	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)
931427AE8	WALGREENS BOOTS ALLIANCE INC			BK OF NEW YORK																	
76720AAE6	1.750% 11/1 RIO TINTO FINANCE USA PLC 1.625%		06/28/2016	MELLON/TOR	X X X	25,154	25,000	25,262	25,155	(24)			(24)		25,132		23	23	272	11/17/2017	2FE
50179MAE1	08/21/2 LB-UBS COMMERCIAL MORTGAG C6 A4	F	04/25/2016	BARCLAYS CAPITAL INC,	X X X	181,053	180,000	181,040	180,385	(34)			(34)		180,352		701	701	553	08/21/2017	1FE
92936JAZ7	5.372% 09 WFRBS COMMERCIAL MORTGAG C5		06/17/2016	NEW	X X X	84,467	84,467	91,868	88,432	(3,965)			(3,965)		84,467				798	09/15/2039	1FM
03064VAC2	A2 2.684% 11 AMERICREDIT AUTOMOBILE RE 2 A3		06/17/2016	Redemption	X X X	41,951	41,951	42,370	42,099	(148)			(148)		41,951				198	11/15/2044	1FM
12632XAC2	0.940% 02 CNH EQUIPMENT TRUST 2014- C A3		04/06/2016	Redemption	X X X	215,753	216,005	216,000	215,999	1			1		216,000		(247)	(247)	185	02/08/2019	1FE
34530QAD2	1.050% 11 FORD CREDIT AUTO OWNER TR A A3		05/25/2016	WELLS FARGO SECURITIES	X X X	89,859	90,000	89,996	89,997	0			0		89,998		(138)	(138)	200	11/15/2019	1FE
34530PAD4	1.280% 09 FORD CREDIT AUTO OWNER TR C A3		04/19/2016	WELLS FARGO SECURITIES	X X X	30,062	30,000	29,998	29,998	0			0		29,998		64	64	38	09/15/2019	1FE
41284AAD0	1.060% 05 HARLEY-DAVIDSON MOTORCYCL 1 A3		04/19/2016	WELLS FARGO SECURITIES	X X X	265,041	265,000	264,961	264,973	0			0		264,973		68	68	289	05/15/2019	1FE
477877AD6	1.100% 09 JOHN DEERE OWNER TRUST 20 B A3		06/07/2016	JPMORGAN SECURITIES INC	X X X	100,031	100,000	99,974	99,983	1			1		99,984		47	47	260	09/15/2019	1FE
63938EAA2	1.070% 11 NAVIENT STUDENT LOAN TRUS 1 A1		06/15/2016	Redemption	X X X	4,774	4,774	4,773	4,774	0			0		4,774				12	11/15/2018	1FE
65490BAE5	VAR RT 0 NISSAN AUTO LEASE TRUST 2 B A4		06/27/2016	Redemption	X X X	18,459	18,459	18,459	18,459						18,459				21	03/25/2021	1FE
80284CAD4	1.290% 03 SANTANDER DRIVE AUTO RECE 1 A3		04/19/2016	JP MORGAN CHASE	X X X	75,088	75,000	74,777	74,777	3			3		74,790		298	298	97	03/16/2020	1FE
80283YAD7	1.270% 02 SANTANDER DRIVE AUTO RECE 4 A3		04/06/2016	MERRILL LYNCH PIERCE	X X X	70,022	70,000	69,990	69,993	0			0		69,993		29	29	64	02/15/2019	1FE
	1.080% 09		04/12/2016	FENN	X X X	150,495	150,471	150,464	150,470	0			0		150,471		24	24	135	09/17/2018	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,242,686	2,211,128	2,255,157	2,025,234	(5,218)			(5,218)		2,232,859		9,827	9,827	14,270	X X X	X X X
8399997 Subtotal - Bonds - Part 4					X X X	7,561,650	7,476,789	7,598,239	5,363,475	(8,195)			(8,195)		7,496,880		64,770	64,770	48,421	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
8399999 Subtotal - Bonds					X X X	7,561,650	7,476,789	7,598,239	5,363,475	(8,195)			(8,195)		7,496,880		64,770	64,770	48,421	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00507V109	ACTIVISION BLIZZARD INC		04/05/2016	ITG INC, NEW YORK	769,000	25,972	X X X	16,789	26,023	(9,234)			(9,234)		16,789		9,183	9,183	200	X X X	L
02005N100	ALLY FINANCIAL INC		06/27/2016	CITIGROUP GBL MKTS INC, N	324,000	4,845	X X X	6,573	6,065	508			508		6,573		(1,728)	(1,728)		X X X	L
036752103	ANTHEM INC		05/24/2016	J.P. MORGAN CLEARING	155,000	20,121	X X X	22,594	21,543	1,051			1,051		22,594		(2,473)	(2,473)		X X X	L
04238R106	ARMSTRONG FLOORING INC		06/01/2016	CORP	235,000	4,036	X X X	3,164	3,164						3,164		871	871		X X X	L
04247X102	ARMSTRONG WORLD INDUSTRIES INC		04/04/2016	LIQUIDATING DIVIDEND		3,158	X X X	3,158	2,921	237			237		3,158					X X X	L
060505104	BANK OF AMERICA CORP		06/27/2016	GOLDMAN SACHS	2,010,000	24,576	X X X	24,650		(2,526)			(2,526)		24,650		(74)	(74)	93	X X X	L
071813109	BAXTER INTERNATIONAL INC		05/12/2016	EXECUTION & STATE STREET GLOBAL																	
054937107	BB&T CORP		05/13/2016	MARKE	1,130,000	50,398	X X X	41,997		(4,423)			(4,423)		41,997		8,400	8,400	130	X X X	L
077454106	BELDEN		06/14/2016	CREDIT SUISSE, NEW YORK	1,010,000	34,412	X X X	39,513	33,603	5,910			5,910		39,513		(5,100)	(5,100)	157	X X X	L
09062X103	BIOGEN INC		06/07/2016	J.P. MORGAN CLEARING	34,000	2,101	X X X	710	2,087	(1,377)			(1,377)		710		1,392	1,392	2	X X X	L
13057Q107	CALIFORNIA RESOURCES CORP		04/01/2016	CORP	90,000	23,787	X X X	26,464	23,429	3,035			3,035		26,464		(2,677)	(2,677)		X X X	L
14040H105	CAPITAL ONE FINANCIAL CORP		06/14/2016	CO	179,000	174	X X X	60		(124)			(124)		60		113	113		X X X	L
14149Y108	CARDINAL HEALTH INC		06/08/2016	CREDIT SUISSE, NEW YORK	1,563,000	101,003	X X X	93,703	108,332	(14,629)			(14,629)		93,703		7,300	7,300	514	X X X	L
142339100	CARLISLE COS INC		04/12/2016	ITG INC, NEW YORK	500,000	39,270	X X X	40,630		(345)			(345)		40,630		(1,360)	(1,360)	194	X X X	L
124857202	CBS CORP		06/03/2016	JEFFERIES & CO INC, NEW Y	20,000	1,995	X X X	414	1,990	(1,576)			(1,576)		414		1,581	1,581		X X X	L
16117M305	CHARTER COMMUNICATIONS INC		05/18/2016	BERNSTEIN SANFORD C & CO	382,000	20,640	X X X	18,544	21,044	(2,500)			(2,500)		18,544		2,095	2,095	57	X X X	L
16119P108	CHARTER COMMUNICATIONS INC		06/01/2016	MERGER	585,000	117,879	X X X	117,879		(543)			(543)		117,879		(213)	(213)		X X X	L
171798101	CIMAREX ENERGY CO		06/01/2016	FRACTIONAL ADJUSTMENT	0.957		X X X	213							213					X X X	L
				GOLDMAN SACHS	322,000	36,801	X X X	34,883	20,621	3,562			3,562		34,883		1,917	1,917	18	X X X	L

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1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
17275R102	CISCO SYSTEMS INC		05/02/2016	BERNSTEIN SANFORD C & CO	2,690.000	71,552	X X X	57,353	72,314	(19,231)			(19,231)		57,353		14,199	14,199	699	X X X	L
172967424	CITIGROUP INC		06/24/2016	J.P. MORGAN CLEARING CORP	2,165.000	87,324	X X X	112,650	90,389	22,261			22,261		112,650		(25,326)	(25,326)	108	X X X	L
19122T109	COCA-COLA ENTERPRISES INC		05/31/2016	MERGER	1,870.000	27,115	X X X	83,987	94,884	(10,897)			(10,897)		83,987		(56,872)	(56,872)	561	X X X	L
192108504	COEUR MINING INC		06/20/2016	DEUTSCHE BK SECS INC, NY	165.000	1,606	X X X	409	927	(518)			(518)		409		1,197	1,197		X X X	L
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		05/02/2016	JEFFERIES & CO INC, NEW Y	310.000	18,046	X X X	18,713	19,437	(724)			(724)		18,713		(666)	(666)		X X X	L
22160K105	COSTCO WHOLESALE CORP		06/30/2016	J.P. MORGAN CLEARING CORP	70.000	10,983	X X X	7,192	11,031	(3,839)			(3,839)		7,192		3,791	3,791	32	X X X	L
228368106	CROWN HOLDINGS INC		05/02/2016	NATIONAL FINL SVCS CORP	416.000	21,986	X X X	17,510	20,629	(3,119)			(3,119)		17,510		4,476	4,476		X X X	L
247361702	DELTA AIR LINES INC		06/24/2016	NATIONAL FINL SVCS CORP	1,058.000	36,304	X X X	40,404	51,503	(11,100)			(11,100)		40,404		(4,100)	(4,100)	122	X X X	L
29265N108	ENERGEN CORP		05/02/2016	GOLDMAN SACHS EXECUTION & GOLDMAN SACHS	560.000	22,751	X X X	41,741	20,490	21,250			21,250		41,741		(18,990)	(18,990)		X X X	L
26875P101	EOG RESOURCES INC		05/04/2016	GOLDMAN SACHS EXECUTION & GOLDMAN SACHS	189.000	14,687	X X X	17,202	13,718	3,484			3,484		17,202		(2,515)	(2,515)	21	X X X	L
35138V102	FOX FACTORY HOLDING CORP		06/30/2016	BAIRD, ROBERT W & CO INC	245.000	4,219	X X X	3,798	3,873	(76)			(76)		3,798		421	421		X X X	L
406216101	HALLIBURTON CO		06/27/2016	ITG INC, NEW YORK	500.000	20,934	X X X	19,131							19,131		1,803	1,803	74	X X X	L
42824C109	HEWLETT PACKARD ENTERPRISE CO		05/02/2016	UBS SECURITIES LLC, STAMF	624.000	9,977	X X X	8,618	11,064	(2,446)			(2,446)		8,618		1,359	1,359	29	X X X	L
447011107	HUNTSMAN CORP		04/01/2016	MERRILL LYNCH PROFESSIONA	302.000	3,966	X X X	3,434	4,017	(583)			(583)		3,434		533	533		X X X	L
45688C107	INGEVITY CORP		05/18/2016	BERNSTEIN SANFORD C & CO	79.000	2,015	X X X	2,496							2,496		(482)	(482)		X X X	L
460146103	INTERNATIONAL PAPER CO		05/13/2016	J.P. MORGAN CLEARING CORP	707.000	28,880	X X X	30,820	29,015	1,804			1,804		30,820		(1,940)	(1,940)		X X X	L
48238T109	KAR AUCTION SERVICES INC		06/27/2016	BAIRD, ROBERT W & CO INC	106.000	4,015	X X X	1,855	4,043	(2,188)			(2,188)		1,855		2,160	2,160	31	X X X	L
512807108	LAM RESEARCH CORP		04/12/2016	STEPHENS INC, LITTLE ROCK	450.000	36,405	X X X	32,658	37,170	(4,512)			(4,512)		32,658		3,748	3,748	19	X X X	L
521865204	LEAR CORP		06/29/2016	NATIONAL FINL SVCS CORP	41.000	4,189	X X X	1,675	4,558	(2,883)			(2,883)		1,675		2,514	2,514		X X X	L
531229888	LIBERTY BRAVES GROUP		05/04/2016	GOLDMAN SACHS & CO, NY	53.000	816	X X X	818							818		(2)	(2)		X X X	L
531229300	LIBERTY MEDIA CORP		04/18/2016	CONVERSION	533.000	11,367	X X X	8,797	20,302	(11,505)			(11,505)		8,797		2,570	2,570		X X X	L
531229854	LIBERTY MEDIA GROUP		05/04/2016	ITG INC, NEW YORK	133.000	2,492	X X X	2,113							2,113		378	378		X X X	L
531229607	LIBERTY SIRIUSXM GROUP		06/17/2016	NATIONAL FINL SVCS CORP	533.000	16,139	X X X	8,445							8,445		7,694	7,694		X X X	L
577223100	MATTSON TECHNOLOGY INC		05/12/2016	BNY MELLON	6,012.000	22,846	X X X	20,839	21,944	(1,104)			(1,104)		20,839		2,006	2,006		X X X	L
58502B106	MEDNAX INC COM		06/17/2016	GOLDMAN SACHS & CO, NY	153.000	10,548	X X X	2,425	9,887	(7,462)			(7,462)		2,425		8,123	8,123		X X X	L
594918104	MICROSOFT CORP		06/24/2016	MERRILL LYNCH PIERCE FENN	1,655.000	85,415	X X X	76,941	91,406	(14,464)			(14,464)		76,941		8,474	8,474	428	X X X	L
609839105	MTLY		06/14/2016	PERSHING LLC, JERSEY CITY	53.000	3,500	X X X	796	3,373	(2,576)			(2,576)		796		2,703	2,703	9	X X X	L
674599105	OCCIDENTAL PETROLEUM CORP		05/04/2016	KNIGHT CLEARING SERVICES	136.000	10,108	X X X	11,408	9,306	2,101			2,101		11,408		(1,300)	(1,300)	115	X X X	L
68389X105	ORACLE CORP		06/06/2016	J.P. MORGAN CLEARING CORP	392.000	15,447	X X X	16,335	16,037	298			298		16,335		(888)	(888)	59	X X X	L
695263103	PACWEST BANCORP		06/14/2016	RAYMOND JAMES & ASSOC INC	158.000	6,251	X X X	3,024	5,870	(2,845)			(2,845)		3,024		3,227	3,227	27	X X X	L
74733V100	QEP RESOURCES INC		04/20/2016	UBS SECURITIES LLC, STAMF	325.000	5,050	X X X	4,355	4,586	(231)			(231)		4,355		695	695		X X X	L
74837P108	QUICKLOGIC CORP		06/14/2016	GOLDMAN SACHS & CO, NY	725.000	668	X X X	819	769	51			51		819		(152)	(152)		X X X	L
81762P102	SERVICENOW INC		04/12/2016	GOLDMAN SACHS & CO, NY	380.000	23,648	X X X	27,678	23,248	4,430			4,430		27,678		(4,031)	(4,031)		X X X	L
82817Q103	SILVER SPRING NETWORKS INC		06/08/2016	GOLDMAN SACHS & CO, NY	379.000	4,730	X X X	3,472	5,590	(2,119)			(2,119)		3,472		1,258	1,258		X X X	L
83001A102	SIX FLAGS ENTERTAINMENT CORP		04/13/2016	BERNSTEIN SANFORD C & CO	140.000	8,208	X X X	5,471	7,769	(2,298)			(2,298)		5,471		2,737	2,737		X X X	L
87157D109	SYNAPTICS INC		06/29/2016	ITG INC, NEW YORK	81.000	4,246	X X X	2,284	6,459	(4,175)			(4,175)		2,284		1,962	1,962		X X X	L
87612E106	TARGET CORP		06/08/2016	ITG INC, NEW YORK	425.000	30,843	X X X	35,873	34,969	904			904		35,873		(5,030)	(5,030)	129	X X X	L
910047109	UNITED CONTINENTAL HOLDINGS IN		06/27/2016	J.P. MORGAN CLEARING CORP	327.000	12,414	X X X	5,694	19,574	(13,880)			(13,880)		5,694		6,720	6,720		X X X	L
91913Y100	VALERO ENERGY CORP		04/15/2016	STIFEL NICOLAUS	915.000	55,152	X X X	45,675	58,688	(13,013)			(13,013)		45,675		9,478	9,478		X X X	L
92343V104	VERIZON COMMUNICATIONS INC		05/02/2016	J.P. MORGAN CLEARING CORP	299.000	15,219	X X X	14,377	16,170	(1,792)			(1,792)		14,377		841	841		X X X	L
949746101	WELLS FARGO & CO		06/08/2016	CREDIT SUISSE, NEW YORK	3,094.000	149,144	X X X	86,105	149,626	(63,521)			(63,521)		86,105		63,038	63,038	1,132	X X X	L
96145D105	WESTROCK CO		05/15/2016	CREDIT SUISSE, NEW YORK		2,523	X X X	2,523	1,267	567			567		2,523					X X X	L
98986T108	ZYNGA INC		05/05/2016	NATIONAL FINL SVCS CORP	4,234.000	10,235	X X X	11,347	9,654	1,694			1,694		11,347		(1,112)	(1,112)		X X X	L

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign 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)
008474108 ..	AGNICO-EAGLE MINES LTD	I	06/27/2016	J.P. MORGAN CLEARING																	
067901108 ..	BARRICK GOLD CORP	I	05/03/2016	CORP	32.000	1,667	X X X	1,149	1,157	(8)			(8)		1,149		518	518	2	X X X	L
G0408V102 ..	AON CORP	R	04/05/2016	FENN	559.000	10,071	X X X	4,125	7,591	(3,466)			(3,466)		4,125		5,945	5,945		X X X	L
Y09827109 ..	BROADCOM LTD	R	04/19/2016	J.P. MORGAN CLEARING	98.000	9,965	X X X	9,516	10,236	(720)			(720)		9,516		449	449		X X X	L
M20598104 ..	CAESAR STONE SDOT YAM LTD	R	04/01/2016	CORP	170.000	25,901	X X X	21,366	21,366	(4,899)			(4,899)		21,366		4,534	4,534		X X X	L
G25839104 ..	COCA-COLA EUROPEAN PARTNERS PL	R	06/24/2016	CREDIT SUISSE, NEW YORK	218.000	7,844	X X X	4,998	7,488	(2,491)			(2,491)		4,998		2,846	2,846		X X X	L
G50871105 ..	JAZZ PHARMACEUTICALS PLC	R	04/13/2016	NATIONAL FINL SVCS CORP.	1,870.000	64,479	X X X	70,667							70,667		(6,189)	(6,189)		X X X	L
G5480U120 ..	LIBERTY GLOBAL PLC.SHS CL C	R	06/21/2016	STATE STREET GLOBAL	90.000	13,170	X X X	14,058	11,750	2,309			2,309		14,058		(889)	(889)		X X X	L
881624209 ..	TEVA PHARMACEUTICAL INDUSTRIES	R	05/02/2016	LIQUIDATING DIVIDEND		6,853	X X X	6,853	6,932	(79)			(79)		6,853					X X X	L
G98290102 ..	XL GROUP PLC	R	06/01/2016	NATIONAL FINL SVCS CORP,	370.000	19,877	X X X	18,118	19,799	(1,681)			(1,681)		18,118		1,759	1,759		X X X	L
				BERNSTEIN SANFORD C & CO,	1,137.000	37,758	X X X	41,390	41,842	(452)			(452)		41,390		(3,632)	(3,632)		X X X	L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	1,642,710	X X X	1,583,441	1,380,006	(178,715)			(178,715)		1,583,441		59,270	59,270	4,961	X X X	X X X
Common Stocks - Mutual Funds																					
411511306 ..	HARBOR INTERNATIONAL																				
	MUTUAL FND		06/29/2016	0	5,174.198	300,000	X X X	207,589	309,055	(101,466)			(101,466)		207,589		92,411	92,411		X X X	L
922908710 ..	VANGUARD 500 INDEX FUND		06/29/2016	NON-BROKER TRADE	1,570.105	300,000	X X X	261,815	298,289	(36,474)			(36,474)		261,815		38,185	38,185	1,498	X X X	L
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	600,000	X X X	469,404	607,343	(137,940)			(137,940)		469,404		130,596	130,596	1,498	X X X	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	2,242,710	X X X	2,052,845	1,987,349	(316,655)			(316,655)		2,052,845		189,866	189,866	6,459	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	2,242,710	X X X	2,052,845	1,987,349	(316,655)			(316,655)		2,052,845		189,866	189,866	6,459	X X X	X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	2,242,710	X X X	2,052,845	1,987,349	(316,655)			(316,655)		2,052,845		189,866	189,866	6,459	X X X	X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	9,804,360	X X X	9,651,083	7,350,824	(316,655)	(8,195)		(324,850)		9,549,725		254,635	254,635	54,880	X X X	X X X

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

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

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

E11 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
open depositories										
Huntington Bank	Maumee, Oh				68,154		8,150,483	(6,467,101)	(758,079)	X X X
Huntington Bank	Maumee, OH						206,577	206,577	206,577	X X X
Mellon Bank	Pittsburg, PA						1,057	1,645	1,260	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			X X X	X X X ..						X X X
0199999 Totals - Open Depositories			X X X	X X X ..	68,154		8,358,117	(6,258,879)	(550,242)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			X X X	X X X ..						X X X
0299999 Totals - Suspended Depositories			X X X	X X X ..						X X X
0399999 Total Cash On Deposit			X X X	X X X ..	68,154		8,358,117	(6,258,879)	(550,242)	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 ..	68,154		8,358,484	(6,258,512)	(549,875)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

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