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QUARTERLY STATEMENT
AS OF MARCH 31, 2017
OF THE CONDITION AND AFFAIRS OF THE
PARAMOUNT INSURANCE COMPANY

NAIC Group Code 1212, 1212; NAIC Company Code 11518; Employer's ID Number 010580404; Organized under the Laws of Ohio; State of Domicile or Port of Entry OH; Country of Domicile United States of America; Licensed as business type: Life, Accident & Health[X]; Property/Casualty[]; Hospital, Medical & Dental Service or Indemnity[]; Dental Service Corporation[]; Vision Service Corporation[]; Health Maintenance Organization[]; Other[]; Is HMO Federally Qualified? Yes[]; No[X] N/A[]; Incorporated/Organized 04/19/2002; Commenced Business 09/26/2002; Statutory Home Office 1901 Indian Wood Circle, Maumee, OH, US 43537; Main Administrative Office 1901 Indian Wood Circle, Maumee, OH, US 43537; Mail Address 1901 Indian Wood Circle, Maumee, OH, US 43537; Primary Location of Books and Records 1901 Indian Wood Circle, Maumee, OH, US 43537; Internet Web Site Address www.paramounthealthcare.com; Statutory Statement Contact Jonathan Burns, Mr., jonathan.burns@promedica.org

OFFICERS

Table with 2 columns: Name, Title. Includes James Frederick White Mr. (Chairman #), John Charles Randolph Mr. (President), Michael Paul Browning Mr. (Treasurer), Jeffrey Craig Kuhn Mr. (Secretary).

OTHERS

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

DIRECTORS OR TRUSTEES

Judi Anne Gribble Ms.; Cynthia Ann Geronimo Ms.; Julie Anne Bartnik Ms.; Vincent Mature Davis Mr.; Lynn Eric Olman Mr.; Dee Ann Bialecki-Haase MD.; John Charles Randolph Mr.; Jeffrey William Boersma Mr.; Amy Lynn Hall Ms.; Richard Arthur Wasserman 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 and Title lines for Michael Paul Browning (Treasurer), Stacey Lee Bock (Vice President, Finance), and Jeffrey Craig Kuhn (Secretary).

Subscribed and sworn to before me this day of , 2017

- 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)

Andrea Marie Gibbons Ms.
John Paul Imm M.D. #
Douglas Welch Mr. #

Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr. #

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	33,145,252		33,145,252	32,428,575
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	12,730,918		12,730,918	11,806,458
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 (\$.....14,322,672), cash equivalents (\$.....312,898) and short-term investments (\$.....1,127,535)	15,763,106		15,763,106	27,079,869
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	132		132	112,416
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	61,639,408		61,639,408	71,427,318
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	201,764		201,764	204,883
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,851,904	289,959	1,561,945	544,581
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)	1,037,713		1,037,713	631,451
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,255,740		1,255,740	845,324
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	2,771,186	17,873	2,753,313	909,698
18.1 Current federal and foreign income tax recoverable and interest thereon	1,492,938		1,492,938	1,280,850
18.2 Net deferred tax asset	312,374		312,374	312,374
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$.....0)				
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	8,591,047		8,591,047	9,397,173
24. Health care (\$.....1,506,753) and other amounts receivable	1,506,753		1,506,753	1,919,184
25. Aggregate write-ins for other-than-invested assets	182,597	182,597		
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	80,843,424	490,429	80,352,995	87,472,836
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	80,843,424	490,429	80,352,995	87,472,836
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. Prepays	164,560	164,560		
2502. Other AR	18,037	18,037		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	182,597	182,597		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	18,317,917		18,317,917	15,679,740
2. Accrued medical incentive pool and bonus amounts	189,286		189,286	757,142
3. Unpaid claims adjustment expenses	479,000		479,000	507,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	2,930,452		2,930,452	2,720,423
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	3,895,194		3,895,194	1,938,094
9. General expenses due or accrued	3,943,465		3,943,465	3,580,013
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				
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	3,155,017		3,155,017	8,945,133
16. Derivatives				
17. Payable for securities	687,044		687,044	7,293,485
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	15,699,633		15,699,633	15,333,270
23. Aggregate write-ins for other liabilities (including \$.....0 current)				
24. Total liabilities (Lines 1 to 23)	49,297,008		49,297,008	56,754,300
25. Aggregate write-ins for special surplus funds	X X X	X X X	686,909	
26. Common capital stock	X X X	X X X	1,000,000	1,000,000
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	26,000,000	26,000,000
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	3,369,078	3,718,536
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	31,055,987	30,718,536
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	80,352,995	87,472,836
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. ACA Carrier Fee	X X X	X X X	686,909	
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	686,909	
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	119,465	114,566	470,497
2. Net premium income (including \$.....0 non-health premium income)	X X X	41,811,479	39,936,814	158,033,211
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	41,811,479	39,936,814	158,033,211
Hospital and Medical:				
9. Hospital/medical benefits		31,278,005	29,801,809	96,039,278
10. Other professional services		78,909	89,100	488,446
11. Outside referrals				
12. Emergency room and out-of-area		1,272,160	2,349,802	14,766,243
13. Prescription drugs		5,171,651	4,189,478	18,959,154
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		189,286	217,236	757,142
16. Subtotal (Lines 9 to 15)		37,990,011	36,647,425	131,010,263
Less:				
17. Net reinsurance recoveries		924,631	395,078	1,334,944
18. Total hospital and medical (Lines 16 minus 17)		37,065,380	36,252,347	129,675,319
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....564,477 cost containment expenses		686,708	1,131,824	2,619,031
21. General administrative expenses		4,748,122	6,868,414	16,663,941
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)		42,500,210	44,252,585	148,958,291
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	(688,731)	(4,315,771)	9,074,920
25. Net investment income earned		224,431	15,053	200,579
26. Net realized capital gains (losses) less capital gains tax of \$.....(19,762)		(36,702)	697	(58,686)
27. Net investment gains or (losses) (Lines 25 plus 26)		187,729	15,750	141,893
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	(501,002)	(4,300,021)	9,216,813
31. Federal and foreign income taxes incurred	X X X	(192,325)	(579,882)	3,887,929
32. Net income (loss) (Lines 30 minus 31)	X X X	(308,677)	(3,720,139)	5,328,884
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	30,718,536	25,088,548	25,088,548
34. Net income or (loss) from Line 32	(308,677)	(3,720,139)	5,328,884
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	761,433	75	9,068
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			(198,430)
39. Change in nonadmitted assets	(115,305)	43,886	490,466
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	337,451	(3,676,178)	5,629,988
49. Capital and surplus end of reporting period (Line 33 plus 48)	31,055,987	21,412,370	30,718,536
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	42,373,379	41,035,084	156,006,632
2. Net investment income	287,068	15,557	89,377
3. Miscellaneous income			
4. TOTAL (Lines 1 to 3)	42,660,447	41,050,641	156,096,009
5. Benefit and loss related payments	34,993,044	31,427,098	128,127,528
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,578,360	5,251,244	14,269,473
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			6,581,375
10. TOTAL (Lines 5 through 9)	41,571,404	36,678,342	148,978,376
11. Net cash from operations (Line 4 minus Line 10)	1,089,043	4,372,299	7,117,633
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,919,489	983,433	25,826,231
12.2 Stocks	110,161		36,971
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		76	7,181,069
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	3,029,650	983,509	33,044,271
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,745,067	1,028,539	52,705,881
13.2 Stocks	276,051		11,812,379
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	6,498,375		21,679
13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	10,519,493	1,028,539	64,539,939
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)	(7,489,843)	(45,030)	(31,495,668)
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	(686,909)		
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)	(4,229,054)	(521,143)	665,612
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(4,915,963)	(521,143)	665,612
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(11,316,763)	3,806,126	(23,712,423)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	27,079,869	50,792,292	50,792,292
19.2 End of period (Line 18 plus Line 19.1)	15,763,106	54,598,418	27,079,869

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

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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	40,117	3,583	29,018	1,154			51			6,311
2. First Quarter	39,782	4,058	28,347	1,145			64			6,168
3. Second Quarter										
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	119,465	11,858	85,517	3,446			182			18,462
Total Member Ambulatory Encounters for Period:										
7. Physician	5,659	703	4,488	456			12			
8. Non-Physician	639	73	523	42			1			
9. Total	6,298	776	5,011	498			13			
10. Hospital Patient Days Incurred	2,541	263	2,039	233			6			
11. Number of Inpatient Admissions	461	55	369	36			1			
12. Health Premiums Written (a)	42,599,059	5,663,074	35,504,528	704,835			96,665			629,957
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	42,599,059	5,663,074	35,504,528	704,835			96,665			629,957
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	34,939,403	3,694,309	30,340,533	531,685			107,492			265,384
18. Amount Incurred for Provision of Health Care Services	37,990,012	4,322,260	33,051,665	416,297			123,148			76,642

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....0.

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	2,903,343	915,793	266,521	225,075	461,668	4,772,400
0499999 Subtotals	2,903,343	915,793	266,521	225,075	461,668	4,772,400
0599999 Unreported claims and other claim reserves						13,545,517
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						18,317,917
0899999 Accrued Medical Incentive Pool And Bonus Amounts						189,286

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)	12,113,539	20,814,306	1,061,827	16,846,509	13,175,366	14,936,491
2. Medicare Supplement	215,907	308,857	18,321	262,495	234,228	441,397
3. Dental only						
4. Vision only						
5. Federal Employees Health Benefits Plan	1,664	105,828		38,047	1,664	22,391
6. Title XVIII - Medicare						
7. Title XIX - Medicaid						
8. Other health	234,171	31,213		90,719	234,171	279,461
9. Health subtotal (Lines 1 to 8)	12,565,281	21,260,204	1,080,148	17,237,770	13,645,429	15,679,740
10. Healthcare receivables (a)		1,506,753				1,919,184
11. Other non-health						
12. Medical incentive pools and bonus amounts	757,142			189,286	757,142	757,142
13. Totals (Lines 9 - 10 + 11 + 12)	13,322,423	19,753,451	1,080,148	17,427,056	14,402,571	14,517,698

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Mar. 31 2017	Dec. 31 2016
NET (LOSS) INCOME	Ohio		
Paramount Insurance Company state basis		(308,677)	5,328,884
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP			-
NAIC SAP		(308,677)	5,328,884
 SURPLUS			
Paramount Insurance Company state basis		31,055,987	30,718,536
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		31,055,987	30,718,536

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. The Company has no common stock investments.
4. The Company has no 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.
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. The Company began operations on November 2, 2002. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on limited 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

Notes to Financial Statement

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

-NOT APPLICABLE

3. Business Combinations and Goodwill

-NOT APPLICABLE

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

A. The company does not have any Mortgage Loan investments.

B. The company is not a creditor for any Restructured Debt.

C. The company does not have any reverse mortgages.

D. The company does not have any loan-backed securities.

E. The company does not have any re-purchase agreements.

F. The company does not have any real estate investments.

G. The company does not have any low-income housing tax credits.

H. Restricted Assets

No significant change.

I. The company does not have any working capital financing investments.

J. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.

K. Structured notes

No significant change.

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

Notes to Financial Statement

No significant change.

11. Debt

-NOT APPLICABLE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

-NOT APPLICABLE

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

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

-NOT APPLICABLE

16. Off-Balance Sheet Risk

-NOT APPLICABLE

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

-NOT APPLICABLE

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

No significant change.

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

-NOT APPLICABLE

20. Fair Value Measurement

A1.

Description for each class of asset	(Level 1)	(Level 2)	(Level 3)	Total
Assets at fair value				
Common Stock				
Industrial and Misc.	\$ 10,099,487			\$ 10,099,487
Mutual Funds	2,631,431			2,631,431
Total Common Stock	12,730,918	-	-	\$ 12,730,918
Total Assets at Fair Value	\$ 12,730,918	-	-	\$ 12,730,918

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$32,515,293	\$33,145,252		\$32,515,293		
Short Term Investments	1,127,468	1,127,535	1,127,468			
Common Stock	12,730,918	12,730,918	12,730,918			
Cash equivalents	312,745	312,898				

Notes to Financial Statement

312,745

21. Other Items

-NOT APPLICABLE

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

E. Risk Sharing Provisions of the Affordable Care Act

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

The company had zero balances for the risk corridors program.

2. Impact of Risk-sharing provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year
3. Rollforward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

Notes to Financial Statement

a. Permanent ACA Risk Adjustment Program	
Assets	Amount
1. Premiums receivable due to ACA Risk Adjustment	\$1,037,713
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$8,732
3. Premium adjustments payable due to ACA Risk Adjustment	\$2,278,495
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$406,262
5. Reported in expenses as ACA Risk adjustment user fees	\$1,401
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$787,615
2. Amounts recoverable for claims unpaid due to ACA Reinsurance(Contra Liability)	\$0
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	\$0
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance -not Reported as ceded Premium	\$0
5. Ceded reinsurance premiums payable due to ACA Reinsurance	\$0
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$0
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	\$0
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$87,363
9. ACA Reinsurance contributions-not reported as ceded premium	\$0
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$0
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$29,852
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$0
4. Effect of ACA Risk Corridors on change in reserves for rate	\$0

Notes to Financial Statement

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	
a. Permanent ACA Risk Adjustment Program											
1. Premium Adjustment receivables	-	-	-	-	-	-	-	-	-	-	
2. Premium adjustments (payable)	-	-	-	-	-	-	-	-	-	-	
3. Subtotal ACA Permanent Risk Adjustment Program	-	-	-	-	-	-	-	-	-	-	
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	845,348	-	145,096	-	700,252	-	87,363	-	787,615	-	
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	-	-	
4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium	-	-	-	-	-	-	-	-	-	-	
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	-	-	
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	-	-	
7. Subtotal ACA Transitional Reinsurance Program	845,348	-	145,096	-	700,252	-	87,363	-	787,615	-	
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	
2. Reserve for rate credits or policy experience rating refunds	-	(29,852)	-	-	-	(29,852)	-	-	-	(29,852)	
3. Subtotal ACA Risk Corridors Program	-	(29,852)	-	-	-	(29,852)	-	-	-	(29,852)	
d. Total for ACA Risk Sharing Provision	845,348	(29,852)	145,096	-	700,252	(29,852)	87,363	-	787,615	(29,852)	

Notes to Financial Statement

Accrued During the Prior Year on Business Written Before December 31 of the Prior Year	Received or Paid as of the Current Year on Business written before December 31 of the Prior Year	Differences		Adjustments		Unsettled Balances as of the Reporting Date						
		Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8					
		1	2	3	4	5	6	7	8	9	10	
Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Ref	Rec	Pay

a. 2014													
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-	-	-	-	-
b. 2015													
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds		(29,852)	-	-	-	(29,852)	-	-	-	-	-	-	(29,852)
c. 2016													
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds payable	-	-	-	-	-	-	-	-	-	-	-	-	-
d. Total for ACA Risk Sharing Provisions	-	(29,852)	-	-	-	(29,852)	-	-	-	-	-	-	(29,852)
A. Final amount per MLR risk corridor form for 2015													

	Estimated Amount to be Filed or Final Amount Filed with CMS	Non-accrued Amounts for Impairment or Other Reasons	Amounts received from CMS	Asset Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
2014						
2015	(29,852)			(29,852)		(29,852)
2016	-					
Total	(29,852)					(29,852)

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2016 were \$16,186,740. As of March 31, 2017, \$12,746,884 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,080,148 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial and Medicare supplement lines of insurance. Therefore, there has been a \$2,359,708 favorable prior-year development since December 31, 2016 to March 31, 2017. The decrease is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-NOT APPLICABLE

Notes to Financial Statement

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve	\$ -
2. Date of the most recent evaluation of this liability	1/18/2017
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

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

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

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

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 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. 12/31/2015
- 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). 12/09/2016
- 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[] No[] N/A[X]

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

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 1,435,181

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? Yes [] No[X]

14.2 If yes, please complete the following:

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

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

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

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

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

\$ 0

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

\$ 0

16.3 Total payable for securities lending reported on the liability page

\$ 0

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

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

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

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

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

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

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

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

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [" that have access to the investment accounts"; " handle securities"]

1 Name of Firm or Individual	2 Affiliation
Income Research & Management	U
Capstone Asset Management Company	U
Frontier Capital Management Company, LLC	U
Harbor (In'tl Core)	U
Harbor (In'tl Core)	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No[X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No[X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104863	Income Research & Management	NA	SEC	DS
113360	Capstone Asset Management Company	NA	SEC	DS
106274	Frontier Capital Management Company, LLC	NA	SEC	DS
128223	Harbor (In'tl Core)	NA	SEC	
110296	Harbor (In'tl Growth)	549300JXEENXLO4FW52	SEC	

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

Yes[X] No[]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	..... 90.000%
1.2 A&H cost containment percent	..... 1.000%
1.3 A&H expense percent excluding cost containment expenses	..... 12.000%
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	01/01/2017	HM LIFE INS CO	PA	SSL/A/G	Authorized		
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	SSL/A/I	Authorized		
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	OTH/A/G	Authorized		

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

State, Etc.	1 Active Status	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	L	2,101,206						2,101,206	
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	40,401,188			96,665			40,497,853	
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	42,502,394			96,665			42,599,059	
60. Reporting entity contributions for Employee Benefit Plans	X X X								
61. Total (Direct Business)	(a) 2	42,502,394			96,665			42,599,059	
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 Insurance Company 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 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 Continuum Services f/k/a 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

- U Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
- U ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- U ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- U Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- U HCRMC- ProMedica JV, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ProMedica Continuum Services f/k/a ProMedica Physicians & Continuum Services holds 10% ownership interest and ManorCare Health Services of Toledo OH, LLC holding the remaining 90% interest.
- U Lifestream, LLC, an Ohio limited liability company which ProMedica Continuum Services f/k/a ProMedica Physicians & Continuum Services holds 50% ownership interest and Harbor holding the remaining 50% interest.
- U The Surgical Institute of Monroe Ambulatory Surgery Center, LLC, a Michigan limited liability company which ProMedica Continuum Service f/k/a ProMedica Physicians & Continuum Services holds 54% ownership interest and various physicians holding the remaining 46% interest.
- I ProMedica Physician Group, Inc., an Ohio non-profit corporation.
 - U The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - U ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
 - U ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - U ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
 - U Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
 - U ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

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

ProMedica Indemnity Corporation, a Vermont corporation.

- I ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
 - U Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
 - n Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
 - n Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
 - U NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
 - U Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
 - U NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.

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⊃ 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 with ProMedica Insurance Corporation as its sole member.

| 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 ProMedica Health System, Inc. as its sole member.

⊃ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation with Emma L. Bixby Medical Center as its sole member.

⊃ Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.

⊃ Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.

⊃ Lenawee Physician Hospital Organization LLC, a Michigan limited liability company in which Emma L. Bixby Medical Center holds 50% ownership interest with various community physicians holding the remaining 50% interest. This LLC is in the process of being dissolved.

⊃ Lenawee Clinical Partners is a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 50% ownership interest with various physicians holding the remaining 50% interest.

● Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation with ProMedica Health System, Inc. as its sole member.

| 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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

- └ 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, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Vermont LLC with ProMedica Health System, Inc., as its sole member.
- | 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.
- | Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
 - └ Monroe Community Health Services, a Michigan nonprofit corporation.
 - └ Monroe Health Ventures, Inc., a Michigan for-profit 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.
- | 300 Madison Building, LLC, an Ohio limited liability company.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER
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- | ProMedica Active Mobility, LLC, an Ohio limited liability company.
- | ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.
- | ProMedica International, LLC, an Ohio limited liability company.
- | ProMedica Manager Member, LLC, an Ohio limited liability company.
- | ProMedica Master Tenant, LLC, an Ohio limited liability company.

Other Affiliated Entities

- Ø Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, LLC, each hold 50% ownership interest.
- Ø ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.
- Ø 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.
- Ø 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.
- Ø 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.
- Ø 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.
- Ø Kapios, LLC, an Ohio limited liability company in which ProMedica Health System, Inc. holds 50% ownership interest and Kaonsoft, Inc. holds the remaining interest.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

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- Ø APM Plus, LLC a Delaware limited liability company in which ProMedica Health System, Inc. holds 40% ownership interest and Strategic Health System holds the remaining interest.

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	16
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)	Is an SCA Filing Required? (Y/N)	*
		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496				ProMedica Health Network, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-1815305				NWO Health Partners, LLC	OH	NIA	Fostoria Hospital Association	Ownership	50.0	ProMedica Health System, Inc.	N	
		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.	N	0000001
		00000	34-1880767				ProMedica Continuum Services	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4427949				Toledo District Nurse Association	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Continuum Services	Ownership	10.0	ProMedica Health System, Inc.	N	
		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	N	0000001
		00000	42-2857004				Lifestream, LLC	OH	NIA	ProMedica Continuum Services	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	42-2857004				Lifestream, LLC	OH	OTH	Harbor	Ownership	50.0	Harbor	N	0000001
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	NIA	ProMedica Continuum Services	Ownership	54.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	46.0	Various Physicians	N	0000001
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-1325141				The Pharmacy Counter, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

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	16	
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)	Is an SCA Filing Required? (Y/N)	*	
Q16.1		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	45-3230331				ProMedica Physician Management Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1899439				ProMedica Surgical Services, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	46-1111822				ProMedica Monroe Physicians, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	45-4976786				ProMedica Multi Specialty Physicians, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	46-1120436				ProMedica Genito-Urinary Surgeons, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1899439				ProMedica Hospitalists, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1899439				ProMedica Hospitalists, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	27-3763993				Memorial Professional Services, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	20-5763680				Memorial Anesthesia, Ltd.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1931936				ProMedica Indemnity Corporation	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1570675				ProMedica Insurance Corporation	OH	UDP	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1623220				Paramount Preferred Options, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	31-1463193				Health Management Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	47-3952430				Paramount Preferred Solutions, Inc.	OH	NIA	Paramount Preferred Options, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
	1212	ProMedica Insurance Corp	95189	34-1549926				Paramount Care, Inc.	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
			00000	34-1773766				Paramount Benefits Agency, Inc.	OH	NIA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	95566	38-3200310				Paramount Care of Michigan, Inc.	MI	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	11518	01-0580404				Paramount Insurance Company	OH	RE	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
1212	ProMedica Insurance Corp	12353	20-3376102				Paramount Advantage	OH	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1883132				Bay Park Community Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-4446484				Defiance Hospital, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	45-4781053				Kaitlyn's Cottage, Inc.	OH	NIA	Defiance Hospital, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	38-2796005				Emma L. Bixby Medical Center	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		

SCHEDULE Y

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Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	38-2879330				Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3146907				Herrick Memorial Development Corporation	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	NIA	Herrick Memorial Development Corporation	Ownership	71.8	ProMedica Health System, Inc.	N	
		00000	38-3639616				Herrick Memorial Office Plaza Condominium Association	MI	OTH	Various Physicians	Ownership	28.2	Various Physicians	N	0000001
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	38-3605511				Lenawee Physician Hospital Organization LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	82-1072366				Lenawee Clinical Partners	MI	NIA	Emma L. Bixby Medical Center	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	82-1072366				Lenawee Clinical Partners	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	38-3049015				Herrick Memorial Hospital, Inc.	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4428256				The Toledo Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	NIA	The Toledo Hospital	Ownership	62.7	ProMedica Health System, Inc.	N	
		00000	31-1569454				Reynolds Road Surgery Center, LLC	OH	OTH	Various Physicians	Ownership	37.3	Various Physicians	N	0000001
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	26-0679898				Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	TRA Investment Club, LLC	Ownership	50.0	TRA Investment Club, LLC	N	0000001
		00000	27-0608044				Arrowhead Behavioral Health, LLC	DE	NIA	The Toledo Hospital	Ownership	30.0	ProMedica Health System, Inc.	N	
		00000	27-0608044				Arrowhead Behavioral Health, LLC	OH	OTH	Toledo Holding Company, LLC	Ownership	70.0	Toledo Holding Company, LLC	N	0000001
		00000	20-0088459				West Central Surgical Center, LLC	OH	NIA	The Toledo Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-0088459				West Central Surgical Center, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-4428794				Flower Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1880473				PHS Ventures, LLC	VT	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4430849				Memorial Hospital	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1770910				Fremont Hospital Physician Organization	OH	OTH	Fremont Physicians Associations	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1770910				Sandusky County Medical Specialist, LLC	OH	NIA	Fremont Hospital Physician Organization	Ownership	100.0	Fremont Hospital Physician Organization	N	0000001
		00000	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	N	0000001
		00000	38-1984289				Mercy Memorial Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q163		00000	38-2934134				Monroe Community Health Services	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	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.	N	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovascular Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	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.	N	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4918876				Kapios LLC	OH	OTH	Kaonsoft, Inc	Ownership	50.0	Kaonsoft, Inc	N	0000001
		00000	81-3082229				APM Plus, LLC	DE	NIA	ProMedica Health System, Inc.	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	81-3082229				APM Plus, LLC	DE	OTH	Strategic Health System	Ownership	60.0	Strategic Health System	N	0000001

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

Yes

Explanations:

Bar Codes:

STATEMENT AS OF **March 31, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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 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)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,235,033	5,719,105
2. Cost of bonds and stocks acquired	4,021,117	64,518,260
3. Accrual of discount	2,382	4,382
4. Unrealized valuation increase (decrease)	765,252	30,736
5. Total gain (loss) on disposals	(56,065)	(90,276)
6. Deduct consideration for bonds and stocks disposed of	3,029,649	25,863,202
7. Deduct amortization of premium	61,900	83,973
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)	45,876,170	44,235,033
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	45,876,170	44,235,033

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	33,768,747	4,701,380	11,063,132	(319,554)	27,087,441			33,768,747
2. NAIC 2 (a)	7,303,074	407,257	473,519	261,433	7,498,244			7,303,074
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	41,071,821	5,108,637	11,536,651	(58,121)	34,585,686			41,071,821
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	41,071,821	5,108,637	11,536,651	(58,121)	34,585,686			41,071,821

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,440,433; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	1,127,535	X X X	1,127,603	1,154	

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	7,663,626	49,536
2. Cost of short-term investments acquired	1,052,894	7,614,131
3. Accrual of discount	1,063	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(261)	
6. Deduct consideration received on disposals	7,589,670	
7. Deduct amortization of premium	117	41
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,127,535	7,663,626
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,127,535	7,663,626

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	979,620	.....
2.	Cost of cash equivalents acquired	312,791	1,066,357
3.	Accrual of discount	451	247
4.	Unrealized valuation increase (decrease) .....	.....	.....
5.	Total gain (loss) on disposals	(137)	(10)
6.	Deduct consideration received on disposals	979,827	86,974
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)	312,898	979,620
11.	Deduct total nonadmitted amounts .....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	312,898	979,620

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810RS9	U S TREASURY BOND 2.5% 5/15/46		01/27/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	104,467	118,000	636	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		01/27/2017	GOLDMAN SACHS & CO, NY	X X X	177,269	141,000	2,931	1
912828S43	U S TREASURY NOTE .75% 7/15/19		01/18/2017	MORGAN STANLEY & CO INC, NY	X X X	223,723	227,000	19	1
9128282G4	U S TREASURY NOTE .875% 9/15/19		01/04/2017	MORGAN STANLEY & CO INC, NY	X X X	192,182	195,000	528	1
912828W08	U S TREASURY NOTE 1.25% 10/31/18		01/24/2017	MORGAN STANLEY & CO INC, NY	X X X	213,374	213,000	647	1
912828V31	U S TREASURY NOTE 1.375% 1/15/20		03/29/2017	MORGAN STANLEY & CO INC, NY	X X X	518,656	520,000	882	1
912828P46	U S TREASURY NOTE 1.625% 2/15/26		02/15/2017	NOMURA SECS, NEW YORK	X X X	154,234	166,000	305	1
912828V72	U S TREASURY NOTE 1.875% 1/31/22		03/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	782,179	784,000	2,347	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,366,084	2,364,000	8,295	X X X
Bonds - U.S. Special Revenue, Special Assessment									
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		01/17/2017	BNY MELLON	X X X	49,981	49,218	81	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		01/17/2017	STIFEL NICOLAUS	X X X	51,565	50,616	70	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		01/17/2017	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	51,727	50,083	102	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	153,273	149,918	253	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
002824BJ8	ABBOTT LABORATORIES		03/07/2017	EXCHANGE FOR ST JUDE	X X X	26,187	26,000		2FE
035242AN6	ANHEUSER-BUSCH INBEV FIN 4.9% 2/1/46		01/27/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	160,831	149,000	3,630	2FE
14912L6W6	CATERPILLAR FINANCIAL SVCS 1.9% 3/22/19		03/20/2017	JPMORGAN SECURITIES INC, NEW YORK	X X X	151,909	152,000		1FE
37045XBS4	GENERAL MOTORS FINANCIAL 3.45% 1/14/22		01/31/2017	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	123,230	123,000	189	2FE
38141GWC4	GOLDMAN SACHS GROUP 3% 4/26/22		02/13/2017	GOLDMAN SACHS & CO, NY	X X X	74,783	75,000	125	1FE
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		02/27/2017	GOLDMAN SACHS & CO, NY	X X X	58,701	54,000	1,346	1FE
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20		03/10/2017	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	49,961	50,000		1FE
594918BV5	MICROSOFT CORP 1.85% 2/6/20		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	15,989	16,000		1FE
594918CA0	MICROSOFT CORP 4.25% 2/6/47		01/30/2017	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	114,691	115,000		1FE
92276MBA2	VENTAS REALTY LP/ CAPI 2% 2/15/18		01/12/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	45,097	45,000	383	2FE
92343VBQ6	VERIZON COMMUNICATIONS INC 4.5% 9/15/20		03/15/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	51,912	49,000	31	2FE
02006WAD1	ALLY AUTO REC TRU 2 A4 1.84% 1/15/20		01/11/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	76,374	76,000	8	1FE
36253WAD9	GM FINANCIAL AUTO L1A3 2.06% 5/20/20		03/07/2017	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	51,998	52,000		1FE
58769AAE6	MERCEDES BENZ AUTO L BA4 1.53% 5/17/21		01/06/2017	BARCLAYS CAPITAL INC, NEW YORK	X X X	42,048	42,000	46	1FE
83162CYH0	SBA GTD PART 2017-20B 1 2.82% 2/1/37		02/09/2017	CREDIT SUISSE, NEW YORK (CSUS)	X X X	182,000	182,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,225,710	1,206,000	5,758	X X X
8399997 Subtotal - Bonds - Part 3					X X X	3,745,067	3,719,918	14,306	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	3,745,067	3,719,918	14,306	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)									
88579Y101	3M CO		03/20/2017	ITG INC, NEW YORK	6.000	1,158	X X X		L
002824100	ABBOTT LABS COM		01/05/2017	FOR ST JUDE	95.000	3,729	X X X		L
00508Y102	ACUITY BRANDS INC		03/20/2017	ITG INC, NEW YORK	1.000	207	X X X		L
007903107	ADVANCED MICRO DEVICES INC		03/20/2017	ITG INC, NEW YORK	220.000	3,043	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)
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/20/2017	ITG INC, NEW YORK	30.000	3,306	X X X		L
01741R102	ALLEGHENY TECHNOLOGIES INC		03/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	108.000	1,843	X X X		L
02079K305	ALPHABET INC-CL A		03/20/2017	ITG INC, NEW YORK	2.000	1,735	X X X		L
02079K107	ALPHABET INC-CL C		03/20/2017	ITG INC, NEW YORK	1.000	847	X X X		L
023135106	AMAZON.COM INC		03/20/2017	ITG INC, NEW YORK	3.000	2,570	X X X		L
032654105	ANALOG DEVICES		03/13/2017	CASH STOCK MERGER - LINEAR TECHNOLOGY	20.000	1,716	X X X		L
03837J101	AQUA METALS INC		03/31/2017	BNY CONVERGEX, NEW YORK	42.000	816	X X X		L
04316A108	ARTISAN PARTNERS ASSET MANAGEM		02/28/2017	GOLDMAN SACHS & CO, NY	107.000	3,108	X X X		L
053332102	AUTOZONE INC		03/20/2017	ITG INC, NEW YORK	1.000	731	X X X		L
053484101	AVALONBAY COMMUNITIES INC		03/20/2017	ITG INC, NEW YORK	5.000	927	X X X		L
075887109	BECTON DICKINSON AND CO		03/20/2017	ITG INC, NEW YORK	1.000	184	X X X		L
08180D106	BENEFITFOCUS INC		02/24/2017	RBC CAPITAL MARKETS LLC, NEW YORK	270.000	7,497	X X X		L
084670702	BERKSHIRE HATHAWAY INC		03/20/2017	ITG INC, NEW YORK	13.000	2,234	X X X		L
09075E100	BIOVERATIV INC		02/02/2017	FROM BIOGEN	40.000	1,838	X X X		L
09247X101	BLACKROCK INC		03/20/2017	ITG INC, NEW YORK	2.000	761	X X X		L
097023105	BOEING CO/THE		03/20/2017	ITG INC, NEW YORK	4.000	717	X X X		L
12503M108	CBOE HOLDINGS INC		03/20/2017	ITG INC, NEW YORK	30.000	2,423	X X X		L
16119P108	CHARTER COMMUNICATIONS INC		03/20/2017	ITG INC, NEW YORK	1.000	325	X X X		L
166764100	CHEVRON CORP		03/20/2017	ITG INC, NEW YORK	10.000	1,073	X X X		L
206787103	CONDUENT INC		01/03/2017	FROM XEROX CORP	38.000	494	X X X		L
22160K105	COSTCO WHOLESALE CORP		03/20/2017	ITG INC, NEW YORK	5.000	837	X X X		L
067383109	CR BARD INC		03/20/2017	ITG INC, NEW YORK	1.000	250	X X X		L
25456K101	DIPLOMAT PHARMACY INC		02/28/2017	PERSHING LLC, JERSEY CITY	1,422.000	20,166	X X X		L
25470M109	DISH NETWORK CORP		03/20/2017	ITG INC, NEW YORK	80.000	5,049	X X X		L
29363K105	ENTELLUS MEDICAL INC		03/13/2017	PERSHING LLC, JERSEY CITY	401.000	6,104	X X X		L
26875P101	EOG RESOURCES INC		03/20/2017	ITG INC, NEW YORK	10.000	958	X X X		L
29444U700	EQUINIX INC		03/20/2017	ITG INC, NEW YORK	1.000	380	X X X		L
297178105	ESSEX PROPERTY TRUST INC		03/20/2017	ITG INC, NEW YORK	2.000	465	X X X		L
30231G102	EXXON MOBIL CORP		03/20/2017	ITG INC, NEW YORK	10.000	816	X X X		L
30303M102	FACEBOOK INC		03/20/2017	ITG INC, NEW YORK	20.000	2,803	X X X		L
31428X106	FEDEX CORP		03/20/2017	ITG INC, NEW YORK	4.000	778	X X X		L
G33856108	FERROGLOBE PLC		01/18/2017	GOLDMAN SACHS & CO, NY	262.000	2,544	X X X		L
343389102	FLOTEK INDUSTRIES INC		03/02/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	619.000	8,258	X X X		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/20/2017	NATIONAL FINL SVCS CORP, NEW YORK	283.000	1,063	X X X		L
38141G104	GOLDMAN SACHS GROUP INC/THE		03/20/2017	ITG INC, NEW YORK	4.000	973	X X X		L
387328107	GRANITE CONSTRUCTION INC		02/17/2017	CITIGROUP GBL MKTS INC, NEW YORK	7.000	370	X X X		L
388689101	GRAPHIC PACKAGING HOLDING CO		03/27/2017	INSTINET CORP, NEW YORK	324.000	4,125	X X X		L
437076102	HOME DEPOT INC/THE		03/20/2017	ITG INC, NEW YORK	10.000	1,486	X X X		L
444859102	HUMANA INC		03/20/2017	ITG INC, NEW YORK	1.000	217	X X X		L
45168D104	IDEXX LABORATORIES INC		03/20/2017	ITG INC, NEW YORK	30.000	4,552	X X X		L
45337C102	INCYTE CORP		03/20/2017	ITG INC, NEW YORK	70.000	10,318	X X X		L
45667G103	INFINERA CORP		03/03/2017	CREDIT SUISSE, NEW YORK (CSUS)	302.000	2,674	X X X		L
458665304	INTERFACE INC		02/08/2017	J.P. MORGAN CLEARING CORP, NEW YORK	43.000	752	X X X		L
459200101	INTERNATIONAL BUSINESS MACHINE		03/20/2017	ITG INC, NEW YORK	3.000	527	X X X		L
832696405	JM SMUCKER CO/THE		03/20/2017	ITG INC, NEW YORK	10.000	1,387	X X X		L
478160104	JOHNSON & JOHNSON		03/20/2017	ITG INC, NEW YORK	10.000	1,282	X X X		L
539830109	LOCKHEED MARTIN CORP		03/20/2017	ITG INC, NEW YORK	2.000	548	X X X		L
54142L109	LOGMEIN INC		02/01/2017	FROM CITRIX SYSTEMS	10.000	1,088	X X X		L
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/07/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	138.000	10,594	X X X		L
573284106	MARTIN MARIETTA MATERIALS INC		03/20/2017	ITG INC, NEW YORK	2.000	422	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
592688105	METTLER-TOLEDO INTERNATIONAL I		03/20/2017	ITG INC, NEW YORK	1.000	483	X X X		L
608190104	MOHAWK INDUSTRIES INC		03/20/2017	ITG INC, NEW YORK	1.000	230	X X X		L
666807102	NORTHROP GRUMMAN CORP		03/20/2017	ITG INC, NEW YORK	1.000	245	X X X		L
67066G104	NVIDIA CORP		03/20/2017	ITG INC, NEW YORK	20.000	2,146	X X X		L
718172109	PHILIP MORRIS INTERNATIONAL IN		03/20/2017	ITG INC, NEW YORK	10.000	1,134	X X X		L
723787107	PIONEER NATURAL RESOURCES CO		03/20/2017	ITG INC, NEW YORK	6.000	1,101	X X X		L
72703H101	PLANET FITNESS INC		03/14/2017	CREDIT SUISSE, NEW YORK (CSUS)	395.000	7,996	X X X		L
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		01/11/2017	PERSHING LLC, JERSEY CITY	486.000	5,025	X X X		L
741503403	PRICELINE GROUP INC/THE		03/20/2017	ITG INC, NEW YORK	1.000	1,775	X X X		L
74460D109	PUBLIC STORAGE		03/20/2017	ITG INC, NEW YORK	2.000	442	X X X		L
74837P108	QUICKLOGIC CORP		03/23/2017	GOLDMAN SACHS & CO, NY	5,879.000	8,627	X X X		L
754730109	RAYMOND JAMES FINANCIAL INC		03/20/2017	ITG INC, NEW YORK	40.000	3,112	X X X		L
758849103	REGENCY CENTERS CORP		03/20/2017	ITG INC, NEW YORK	40.000	2,680	X X X		L
75886F107	REGENERON PHARMACEUTICALS INC		03/20/2017	ITG INC, NEW YORK	1.000	382	X X X		L
776696106	ROPER TECHNOLOGIES INC		03/20/2017	ITG INC, NEW YORK	1.000	210	X X X		L
806857108	SCHLUMBERGER LTD		03/20/2017	ITG INC, NEW YORK	10.000	790	X X X		L
824348106	SHERWIN-WILLIAMS CO/THE		03/20/2017	ITG INC, NEW YORK	1.000	313	X X X		L
828806109	SIMON PROPERTY GROUP INC		03/20/2017	ITG INC, NEW YORK	4.000	673	X X X		L
78454L100	SM ENERGY CO		03/03/2017	J.P. MORGAN CLEARING CORP, NEW YORK	480.000	14,059	X X X		L
833034101	SNAP-ON INC		03/20/2017	ITG INC, NEW YORK	4.000	690	X X X		L
871607107	SYNOPSIS INC		03/20/2017	ITG INC, NEW YORK	40.000	2,862	X X X		L
87403A107	TAILORED BRANDS INC		03/21/2017	BERNSTEIN SANFORD C & CO, NEW YORK	159.000	2,278	X X X		L
875372104	TANDEM DIABETES CARE INC		03/29/2017	GOLDMAN SACHS & CO, NY	4,219.000	5,894	X X X		L
893641100	TRANSDIGM GROUP INC		03/20/2017	ITG INC, NEW YORK	1.000	240	X X X		L
90384S303	ULTA BEAUTY INC		03/20/2017	ITG INC, NEW YORK	1.000	287	X X X		L
91324P102	UNITEDHEALTH GROUP INC		03/20/2017	ITG INC, NEW YORK	6.000	1,014	X X X		L
913483103	UNIVERSAL ELECTRONICS INC		01/27/2017	GOLDMAN SACHS & CO, NY	29.000	1,734	X X X		L
92214X106	VAREX IMAGING CORP		01/30/2017	Mellon Bank	16.000	432	X X X		L
928377100	VISTA OUTDOOR INC		03/28/2017	GOLDMAN SACHS & CO, NY	637.000	12,960	X X X		L
969457100	WILLIAMS COS INC/THE		03/20/2017	ITG INC, NEW YORK	40.000	1,152	X X X		L
384802104	WW GRAINGER INC		03/20/2017	ITG INC, NEW YORK	1.000	242	X X X		L
98421B100	XPERI CORP		03/29/2017	J.P. MORGAN CLEARING CORP, NEW YORK	830.000	32,390	X X X		L
29250N105	ENBRIDGE INC		02/27/2017	FROM SPECTRA	255.000	10,724	X X X		L
Y09827109	BROADCOM LTD	C	03/20/2017	ITG INC, NEW YORK	2.000	444	X X X		L
G37585109	GASLOG LTD	C	03/31/2017	GOLDMAN SACHS & CO, NY	754.000	11,466	X X X		L
G87110105	TECHNIPFMC PLC	C	03/20/2017	ITG INC, NEW YORK	140.000	4,751	X X X		L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	276,051	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	276,051	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	276,051	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	276,051	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	4,021,117	X X X	14,306	X X X

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

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
912828G79	U S TREASURY 1.000% 12/15/2017		01/04/2017	DEUTSCHE BK SECS INC, NY	X X X	18,021	18,000	18,015	18,005		0		0		18,005		16	16	10	12/15/2017	1
912810RM2	U S TREASURY BOND 3.000% 05/15/2045		01/30/2017	MKTS/SALOMO	X X X	100,343	102,000	113,487	113,315		(25)		(25)		113,289		(12,947)	(12,947)	668	05/15/2045	1
912828S43	U S TREASURY NOTE .75% 7/15/19		03/15/2017	BARCLAYS CAPITAL INC, NEW	X X X	267,881	272,000	268,817	205,826		167		167		269,071		(1,191)	(1,191)	935	07/15/2019	1
912828P20	U S TREASURY NOTE 0.750% 01/31/2018		01/04/2017	RBC CAPITAL MARKETS LLC,	X X X	77,839	78,000	77,979	77,988		0		0		77,989		(150)	(150)	251	01/31/2018	1
912828S68	U S TREASURY NOTE 0.750% 07/31/2018		01/04/2017	RBC CAPITAL MARKETS LLC, BARCLAYS CAPITAL INC,	X X X	994	1,000	1,001	1,001		0		0		1,001		(7)	(7)	3	07/31/2018	1
912828R85	U S TREASURY NOTE 0.875% 06/15/2019		01/17/2017	NEW CITIGROUP GBL	X X X	83,132	84,000	84,522	84,428		(8)		(8)		84,420		(1,287)	(1,287)	63	06/15/2019	1
912828T34	U S TREASURY NOTE 1.125% 09/30/2021		01/15/2017	MKTS/SALOMO	X X X	174,023	180,000	172,519	172,882		59		59		172,941		1,082	1,082	690	09/30/2021	1
912828WDR	U S TREASURY NOTE 1.250% 10/31/2018		03/20/2017	MORGAN STANLEY & CO INC,	X X X	171,067	171,000	172,296	171,951		(115)		(115)		171,836		(770)	(770)	838	10/31/2018	1
912828P46	U S TREASURY NOTE 1.625% 02/15/2026		02/09/2017	DEUTSCHE BK SECS INC, NY	X X X	146,536	156,000	154,720	154,767		14		14		154,781		(8,245)	(8,245)	1,233	02/15/2026	1
912828N22	US TREASURY 1.25% 12/15/2018		01/04/2017	CITIGROUP GBL	X X X	85,046	85,000	84,884	84,923		1		1		84,924		123	123	61	12/15/2018	1
912828M64	US TREASURY 1.250% 11/15/2018		01/04/2017	CITIGROUP GBL	X X X	90,098	90,000	89,961	89,975		0		0		89,975		123	123	158	11/15/2018	1
912828B5	US TREASURY NOTE 0.750% 8/15/2019		01/17/2017	MKTS/SALOMO	X X X	5,913	6,000	5,975	5,978		0		0		5,978		(65)	(65)	19	08/15/2019	1
36179SEH6	GNMA II POOL #0MA3736 3.500% 06/20/2046		03/20/2017	Redemption	X X X	13,371	13,371	14,203	13,391		(20)		(20)		13,371				73	06/20/2046	1
36179SJT5	GNMA II POOL #0MA3874 3.500% 04/20/2046		03/20/2017	Redemption	X X X	6,997	6,997	7,422	7,005		(8)		(8)		6,997				38	04/20/2046	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,241,262	1,263,368	1,265,800	1,201,436		65		65		1,264,579		(23,317)	(23,317)	5,041	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
3130A6Z55	FED HOME LN BK CONS BD .75% 8/28/2017		01/18/2017	MORGAN STANLEY & CO INC,	X X X	50,011	50,000	49,888	49,965		3		3		49,967		44	44	147	08/28/2017	1
3130A8Y72	FEDERAL HOME LN BK CONS 0.875% 8/05/2019		01/18/2017	NOMURA SECS, NEW YORK BK OF NEW YORK	X X X	49,315	50,000	49,904	49,917		2		2		49,918		(603)	(603)	201	08/05/2019	1
3137EACA5	FEDERAL HOME LN MTG CORP 3.75% 3/27/2019		01/18/2017	MELLON/TOR	X X X	99,957	95,000	102,150	100,025		(111)		(111)		99,914		43	43	1,108	03/27/2019	1
3135G0E58	FEDERAL NATL MTG ASSN 1.125% 10/19/2018		01/18/2017	GOLDMAN SACHS & CO, NY MORGAN STANLEY & CO	X X X	49,949	50,000	49,919	49,953		1		1		49,954		(6)	(6)	141	10/19/2018	1
3135G0H63	FEDERAL NATL MTG ASSN 1.375% 01/28/2019		01/18/2017	INC, MORGAN STANLEY & CO	X X X	50,096	50,000	49,969	49,979		1		1		49,979		116	116	327	01/28/2019	1
31398ADM1	FEDERAL NATL MTG ASSN 5.375% 06/12/2017		01/18/2017	INC, MORGAN STANLEY & CO	X X X	127,348	125,000	141,816	127,434		(272)		(272)		127,162		186	186	691	06/12/2017	1
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		03/15/2017	Redemption	X X X	440	440	446	440		0		0		440				0	08/01/2043	1
312944Y54	FHLMC POOL #A9-6132 4.500% 01/01/2041		03/15/2017	Redemption	X X X	5,095	5,095	5,604	5,102		(8)		(8)		5,095				34	01/01/2041	1
3132J4GA1	FHLMC POOL #G3-0892 5.500% 04/01/2030		03/15/2017	Redemption	X X X	19,559	19,559	22,032	19,667		(107)		(107)		19,559				171	04/01/2030	1
31335AX52	FHLMC POOL #G6-0700 4.500% 09/01/2045		03/15/2017	Redemption	X X X	36,269	36,269	39,953	36,440		(171)		(171)		36,269				228	09/01/2045	1
31416BS58	FNMA POOL #0995240 4.500% 08/01/2037		03/27/2017	Redemption	X X X	11,741	11,741	12,915	11,783		(42)		(42)		11,741				82	08/01/2037	1
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/2040		03/27/2017	Redemption	X X X	14,443	14,443	15,567	14,469		(26)		(26)		14,443				74	10/01/2040	1
3138WFCF1	FNMA POOL #0ASS469 4.000% 07/01/2045		03/27/2017	Redemption	X X X	14,817	14,817	15,988	14,841		(24)		(24)		14,817				84	07/01/2045	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		03/27/2017	Redemption	X X X	771	771	785	785		0		0		771				2	04/01/2043	1
3138EMV40	FNMA POOL #0ALS134 VAR 4/1/44		03/27/2017	Redemption	X X X	2,188	2,188	2,260	2,188		(3)		(3)		2,188				7	04/01/2044	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	531,996	525,322	559,196	529,573		(757)		(757)		532,217		(221)	(221)	3,296	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00817YAT5	AETNA INC 1.900% 06/07/2019 DD 06/09/16		03/16/2017	Call	X X X	15,150	15,000	14,989	14,991		1		1		14,992		158	158	78	06/07/2019	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/2024		01/17/2017	Redemption	X X X	11,988	11,988	13,082	12,044		(56)		(56)		11,988				297	07/15/2024	2FE
035242AP1	ANHEUSER-BUSCH INBEV FIN 3.65% 2/01/2026		01/27/2017	DEUTSCHE BK SECS INC, NY	X X X	313,613	312,000	333,434	333,002		(174)		(174)		332,828		(19,215)	(19,215)	5,662	02/01/2026	2FE
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/2028		03/10/2017	Redemption	X X X	4,522	4,522	5,256	4,534		(12)		(12)		4,522				46	12/10/2028	2FE
38141GFM1	GOLDMAN SACHS GROUP INC 6.15% 4/01/2018		02/27/2017	GOLDMAN SACHS & CO, NY	X X X	56,615	54,000	57,100	56,873		(384)		(384)		56,490		126	126	1,393	04/01/2018	1FE
38141EA25	GOLDMAN SACHS GROUP INC 7.5% 2/15/2019		02/13/2017	JPMORGAN SECURITIES INC	X X X	82,925	75,000	83,649	83,342		(476)		(476)		82,866		58	58	2,828	02/15/2019	1FE
438516BJ4	HONEYWELL INTERNATIONAL 1.4% 10/30/2019		01/24/2017	JEFFERIES & CO INC, NEW Y	X X X	137,946	139,000	138,890	138,896		3		3		138,899		(952)	(952)	470	10/30/2019	1FE
452308AX7	ILLINOIS TOOL WORKS 2.65% 11/15/2026		02/15/2017	JEFFERIES & CO INC, NEW Y	X X X	118,551	124,000	123,609	123,614		4		4		123,619		(5,067)	(5,067)	949	11/15/2026	1FE
24422EST7	JOHN DEERE CAPITAL CORP 1.350% 01/16/201		03/10/2017	CITY EXCHANGE FOR ABBOTT LABOR	X X X	49,932	50,000	49,975	49,991		2		2		49,993		(61)	(61)	448	01/16/2018	1FE
790849AL7	ST JUDE MEDICAL INC 2.000% 09/15/2018		03/07/2017	STRYKER CORP 2% 3/08/2019 DD	X X X	26,187	26,000	26,229	26,209		(22)		(22)		26,187				260	09/15/2018	2FE
863667AK7	03/10/16 THERMO FISHER SCIENTIF 1.85% 1/15/18		02/23/2017	KING (CL) & ASSOCIATES, A	X X X	15,066	15,000	14,983	14,988		1		1		14,989		77	77	142	03/08/2019	1FE
883556BB7	03/22/2017		03/22/2017	Call	X X X	32,164	32,000	32,060	32,057		(12)		(12)		32,045		120	120	406	01/15/2018	2FE
92343VBP8	VERIZON COMMUNICATIONS 3.65% 9/14/2018		02/10/2017	BNY MELLON	X X X	36,236	35,000	36,108	36,055		(66)		(66)		35,989		247	247	518	09/14/2018	2FE
92343VDF8	VERIZON COMMUNICATIONS 1.375% 08/15/2019		02/01/2017	BNY MELLON	X X X	14,924	15,000	14,964	14,968		1		1		14,969		(45)	(45)	108	08/15/2019	2FE
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/2050		03/13/2017	Redemption	X X X	25,619	26,865	27,486	26,924		(30)		(30)		26,894		(1,275)	(1,275)	295	06/11/2050	1FM
20173VAE0	COMM MTG GG11 A4 5.736% 12/10/2049		03/10/2017	Redemption	X X X	46,182	46,182	47,264	46,353		(171)		(171)		46,182				590	12/10/2049	1FM
36192CAB1	GS MRTG SEC GC10A2 1.84% 02/10/2046		03/10/2017	Redemption	X X X	2,283	2,283	2,289	2,284		(1)		(1)		2,283				7	02/10/2046	1FM
46629YAC3	JP MORGAN CH COMM CB18A4 5.44% 6/12/2047		02/13/2017	Redemption	X X X	64,561	64,561	64,652	64,648		(72)		(72)		64,576		(15)	(15)	345	06/12/2047	1FM
46632HAD3	JP MORGAN CH COMM LD12A4 VAR 2/15/2051		03/15/2017	Redemption	X X X	3,400	3,400	3,461	3,401		(1)		(1)		3,400				45	02/15/2051	1FM
61762DAT8	MORGAN STANLEY BANKC9A2 1.97% 5/15/2046		03/17/2017	Redemption	X X X	10,140	10,140	10,208	10,141		(1)		(1)		10,140				34	05/15/2046	1FM
61761AA6	MORGAN STANLEY BNK C5A2 1.972% 8/15/2045		03/17/2017	Redemption	X X X	25,899	25,899	25,964	25,930		(31)		(31)		25,899				62	08/15/2045	1FM
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9% 08/15/2046		03/17/2017	Redemption	X X X	14,756	14,756	14,994	14,772		(16)		(16)		14,756				74	08/15/2046	1FM
92890AT6	WFRBS COMM MRTG C10A2 1.765% 12/15/2045		03/17/2017	Redemption	X X X	34,827	34,827	34,906	34,835		(8)		(8)		34,827				77	12/15/2045	1FM
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37% 7/15/2020		03/15/2017	Redemption	X X X	7,555	7,555	7,557	7,556		0		0		7,555				22	07/15/2020	1FE
83162CVU4	SBA GTD PARTN 2013-201 3.62% 9/1/2033		03/01/2017	Redemption	X X X	14,878	14,878	15,849	14,964		(85)		(85)		14,878				292	09/01/2033	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	1,165,920	1,159,857	1,198,960	1,193,371		(1,605)		(1,605)		1,191,766		(25,845)	(25,845)	15,449		X X X
8399997	Subtotal - Bonds - Part 4				X X X	2,939,178	2,948,547	3,023,956	2,924,380		(2,297)		(2,297)		2,988,562		(49,383)	(49,383)	23,786		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
8399999	Subtotal - Bonds				X X X	2,939,178	2,948,547	3,023,956	2,924,380		(2,297)		(2,297)		2,988,562		(49,383)	(49,383)	23,786		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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
077454106	BELDEN INC		03/10/2017	J.P. MORGAN CLEARING CORP	6,000	417	X X X	445	449		(3)		(3)		445		(29)	(29)	0		X X X
09062X103	BIOGEN INC		02/02/2017	FOR BIOVERATIV INC		1,817	X X X	1,817	1,794		22		22		1,817				21		X X X
09075E100	BIOVERATIV INC		03/20/2017	ITG INC, NEW YORK	40,000	1,957	X X X							1,838		119	119				X X X
177376100	CITRIX SYSTEMS INC		03/13/2017	FOR LOGMEIN INC		1,117	X X X	1,088	1,078		10		10		1,088		29	29			X X X
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/10/2017	OPPENHEIMER & CO INC, NEW	14,000	558	X X X	507	579		(72)		(72)		507		51	51			X X X
206787103	CONDUENT INC		03/20/2017	ITG INC, NEW YORK	38,000	595	X X X	494						494		102	102				X X X

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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)	
216648402	COOPER COS INC/THE		03/10/2017	BERNSTEIN SANFORD C & CO.	4.000	775	XXX	647	700	(52)			(52)		647		127	127	0	XXX	L	
232806109	CYPRESS SEMICONDUCTOR CORP		03/27/2017	MERRILL LYNCH PIERCE FENN	86.000	1,265	XXX	926	984	(58)			(58)		926		338	338	9	XXX	L	
336433107	FIRST SOLAR INC		03/20/2017	ITG INC, NEW YORK	30.000	930	XXX	977	963	15			15		977		(47)	(47)		XXX	L	
30249U101	FMC TECHNOLOGIES INC		01/17/2017	EXCHANGE FOR TECHNIPFMC P	80.000		XXX	2,832	2,842	(11)			(11)		2,832		(2,832)	(2,832)		XXX	L	
368736104	GENERAC HOLDINGS INC		03/10/2017	GOLDMAN SACHS & CO, NY	63.000	2,436	XXX	2,592	2,567	25			25		2,592		(156)	(156)		XXX	L	
413086109	HARMAN INTERNATIONAL INDUSTRIE		03/13/2017	BNY MELLON	233.000	26,096	XXX	25,552	25,900	(348)			(348)		25,552		544	544	82	XXX	L	
535678106	LINEAR TECHNOLOGY CORP		03/17/2017	CASH STOCK MERGER - ANALO	90.000	4,214	XXX	5,626	5,612	15			15		5,626		(1,412)	(1,412)	30	XXX	L	
535919500	LIONS GATE ENTERTAINMENT CORP		01/01/2017	FRACTIONAL ADJUSTMENT	0.500		XXX	11	12	(1)			(1)		11		(11)	(11)		XXX	L	
54142L109	LOGMEIN INC		03/20/2017	ITG INC, NEW YORK	10.000	975	XXX	1,088						1,088		(112)	(112)		XXX	L		
576323109	MASTEC INC		02/24/2017	GOLDMAN SACHS & CO, NY	11.000	429	XXX	411	421	(10)			(10)		411		18	18		XXX	L	
724479100	PITNEY BOWES INC		03/20/2017	ITG INC, NEW YORK	30.000	387	XXX	459	456	3			3		459		(72)	(72)	6	XXX	L	
74736K101	QORVO INC		03/10/2017	J.P. MORGAN CLEARING CORP	8.000	534	XXX	406	422	(16)			(16)		406		129	129		XXX	L	
775133101	ROGERS CORP		01/18/2017	BMO CAPITAL MARKETS CORP	41.000	3,248	XXX	2,984	3,149	(165)			(165)		2,984		264	264		XXX	L	
847560109	SPECTRA ENERGY CORP		02/27/2017	MERGER - SPECTRA ENERGY	260.000	10,757	XXX	10,724	10,683	41			41		10,724		33	33	114	XXX	L	
790849103	ST JUDE MEDICAL INC		01/05/2017	STOCK/CASH MERGER-ABBOTT	110.000	5,175	XXX	8,780	8,821	(41)			(41)		8,780		(3,605)	(3,605)		XXX	L	
88166T101	TESSERA HOLDING CORP		02/23/2017	STIFEL NICOLAUS	741.000	29,178	XXX	29,178	32,752	(3,574)			(3,574)		29,178					XXX	L	
910047109	UNITED CONTINENTAL HOLDINGS IN		01/11/2017	GOLDMAN SACHS & CO, NY	33.000	2,504	XXX	2,286	2,405	(119)			(119)		2,286		218	218		XXX	L	
917047102	URBAN OUTFITTERS INC		03/20/2017	ITG INC, NEW YORK	30.000	703	XXX	857					3		857		(154)	(154)		XXX	L	
92214X106	VAREX IMAGING CORP		03/20/2017	ITG INC, NEW YORK	16.000	491	XXX							432		59	59		XXX	L		
92220P105	VARIAN MEDICAL SYSTEMS INC		01/30/2017	ITG INC, NEW YORK			XXX												432	XXX	L	
984121103	XEROX CORP		01/03/2017	ITG INC, NEW YORK			XXX												494	XXX	L	
29250N105	ENBRIDGE INC		03/20/2017	ITG INC, NEW YORK	255.000	10,496	XXX	10,724						10,724		(229)	(229)		XXX	L		
535919401	LIONS GATE ENTERTAINMENT CORP	A	01/01/2017	FRACTIONAL ADJUSTMENT	0.500		XXX	12	13	(2)			(2)		12		(12)	(12)		XXX	L	
G0177J108	ALLERGAN PLC	C	03/20/2017	ITG INC, NEW YORK	10.000	2,372	XXX	2,061	2,100	(40)			(40)		2,061		311	311		XXX	L	
G30401106	ENDO INTERNATIONAL PLC	C	03/20/2017	ITG INC, NEW YORK	70.000	736	XXX	1,090	1,153	(63)			(63)		1,090		(354)	(354)		XXX	L	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	110,161	XXX	114,574	106,709	(4,442)			(4,442)		116,843		(6,682)	(6,682)	1,187	XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4				XXX	110,161	XXX	114,574	106,709	(4,442)			(4,442)		116,843		(6,682)	(6,682)	1,187	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	110,161	XXX	114,574	106,709	(4,442)			(4,442)		116,843		(6,682)	(6,682)	1,187	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks				XXX	110,161	XXX	114,574	106,709	(4,442)			(4,442)		116,843		(6,682)	(6,682)	1,187	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				XXX	3,049,339	XXX	3,138,530	3,031,089	(4,442)	(2,297)		(6,738)		3,105,405		(56,065)	(56,065)	24,973	XXX	XXX	

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

QE05.2

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

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

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

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
open depositories									
Huntington Bank	Maumee, OH					21,104,846	29,309,709	12,835,132	X X X
Huntington Bank	Maumee, OH					244,399	433,709	547,203	X X X
Huntington Bank	Maumee, OH					(300,891)	(782,327)	(1,054,827)	X X X
Bank of America	Wilmington, DE					280,428	366,728	1,995,127	X X X
Mellon Bank	Pittsburg, PA							37	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			21,328,782	29,327,819	14,322,672	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			21,328,782	29,327,819	14,322,672	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X			21,328,782	29,327,819	14,322,672	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL 0% 4/20/17			0.000		312,898		107
0199999 Subtotals - Bonds - U.S. Governments - Issuer Obligations					312,898		107
0599999 Subtotals - Bonds - U.S. Governments					312,898		107
7799999 Subtotals - Bonds - Total Bonds - Issuer Obligations					312,898		107
7899999 Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities							
7999999 Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities							
8099999 Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities							
8199999 Subtotals - Bonds - SVO Identified Funds							
8399999 Subtotals - Bonds - Total Bonds					312,898		107
8499999 Sweep Accounts							
8599999 Other Cash Equivalents							
8699999 Total - Cash Equivalents					312,898		107



MEDICARE PART D COVERAGE SUPPLEMENT (Net of Reinsurance)

NAIC Group Code: 1212

NAIC Company Code: 11518

	Individual Coverage		Group Coverage		5 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected		X X X	14,563	X X X	14,563
2. Earned Premiums		X X X	14,563	X X X	X X X
3. Claims Paid		X X X	19,555	X X X	19,555
4. Claims Incurred		X X X	19,555	X X X	X X X
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	X X X		X X X		
6. Aggregate Policy Reserves - change		X X X		X X X	X X X
7. Expenses Paid		X X X	1,576	X X X	1,576
8. Expenses Incurred		X X X	1,576	X X X	X X X
9. Underwriting Gain or Loss		X X X	(6,568)	X X X	X X X
10. Cash Flow Results	X X X	X X X	X X X	X X X	(6,568)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.....4,437 due from CMS or \$.....0 due to CMS

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