



QUARTERLY STATEMENT  
AS OF JUNE 30, 2017  
OF THE CONDITION AND AFFAIRS OF THE  
PARAMOUNT INSURANCE COMPANY

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	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] Dental Service Corporation[ ] Other[ ]		Property/Casualty[ ] Vision Service Corporation[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]		Hospital, Medical & Dental Service or Indemnity[ ] Health Maintenance Organization[ ]	
Incorporated/Organized	04/19/2002		Commenced Business	09/26/2002		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	1901 Indian Wood Circle (Street and Number or P.O. Box)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Web Site Address	www.paramounthealthcare.com					
Statutory Statement Contact	Jonathan Burns, Mr. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	jonathan.burns@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
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) John Charles Randolph (Printed Name) 1. President (Title)	(Signature) Stacey Lee Bock (Printed Name) 2. Vice President, Finance (Title)	(Signature) Jeffrey Craig Kuhn (Printed Name) 3. Secretary (Title)
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Subscribed and sworn to before me this  
day of , 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.	Traci Nicole Watkins M.D.
John Paul Imm M.D. #	Lynn Azar Isaac Mr. #
Douglas Welch Mr. #	

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds .....	33,125,096		33,125,096	32,428,575
2.	Stocks:				
2.1	Preferred stocks .....				
2.2	Common stocks .....	13,244,027		13,244,027	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 (\$.....18,568,694), cash equivalents (\$.....589,143) and short-term investments (\$.....711,644) .....	19,869,482		19,869,482	27,079,869
6.	Contract loans (including \$.....0 premium notes) .....				
7.	Derivatives .....				
8.	Other invested assets .....				
9.	Receivables for securities .....	22,786		22,786	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) .....	66,261,391		66,261,391	71,427,318
13.	Title plants less \$.....0 charged off (for Title insurers only) .....				
14.	Investment income due and accrued .....	221,305		221,305	204,883
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection .....	2,153,405	397,695	1,755,710	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) .....	2,274,646		2,274,646	631,451
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers .....	885,793		885,793	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 .....	3,759,518	65,114	3,694,404	909,698
18.1	Current federal and foreign income tax recoverable and interest thereon .....				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 .....	13,918,914	5,836	13,913,078	9,397,173
24.	Health care (\$.....1,583,749) and other amounts receivable .....	1,583,749		1,583,749	1,919,184
25.	Aggregate write-ins for other-than-invested assets .....	289,424	289,424		
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	91,660,519	758,069	90,902,450	87,472,836
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28.	TOTAL (Lines 26 and 27) .....	91,660,519	758,069	90,902,450	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 .....	271,387	271,387		
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) .....	289,424	289,424		

**LIABILITIES, CAPITAL AND SURPLUS**

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....0 reinsurance ceded) .....	15,671,256		15,671,256	15,679,740
2.	Accrued medical incentive pool and bonus amounts .....	378,572		378,572	757,142
3.	Unpaid claims adjustment expenses .....	490,000		490,000	507,000
4.	Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act .....	3,636,292		3,636,292	2,720,423
5.	Aggregate life policy reserves .....				
6.	Property/casualty unearned premium reserve .....				
7.	Aggregate health claim reserves .....				
8.	Premiums received in advance .....	4,108,788		4,108,788	1,938,094
9.	General expenses due or accrued .....	2,722,365		2,722,365	3,580,013
10.1	Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)) .....	236,630		236,630	
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 .....	9,830,305		9,830,305	8,945,133
16.	Derivatives .....				
17.	Payable for securities .....	419,852		419,852	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 .....	17,876,116		17,876,116	15,333,270
23.	Aggregate write-ins for other liabilities (including \$.....0 current) .....				
24.	Total liabilities (Lines 1 to 23) .....	55,370,176		55,370,176	56,754,300
25.	Aggregate write-ins for special surplus funds .....	X X X	X X X	1,373,818	
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	7,158,456	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	35,532,274	30,718,536
34.	Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	90,902,450	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	1,373,818	
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	1,373,818	
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 .....	234,226	230,197	470,497
2.	Net premium income (including \$.....0 non-health premium income) .....	X X X .....	82,959,448	80,538,081	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 .....	82,959,448	80,538,081	158,033,211
<b>Hospital and Medical:</b>					
9.	Hospital/medical benefits .....		53,849,511	49,877,413	96,039,278
10.	Other professional services .....		198,672	210,472	488,446
11.	Outside referrals .....				
12.	Emergency room and out-of-area .....		3,150,985	6,277,138	14,766,243
13.	Prescription drugs .....		11,111,358	9,155,582	18,959,154
14.	Aggregate write-ins for other hospital and medical .....				
15.	Incentive pool, withhold adjustments and bonus amounts .....		378,572	434,472	757,142
16.	Subtotal (Lines 9 to 15) .....		68,689,098	65,955,077	131,010,263
<b>Less:</b>					
17.	Net reinsurance recoveries .....		1,066,013	762,621	1,334,944
18.	Total hospital and medical (Lines 16 minus 17) .....		67,623,085	65,192,456	129,675,319
19.	Non-health claims (net) .....				
20.	Claims adjustment expenses, including \$.....1,063,565 cost containment expenses .....		1,293,868	1,670,706	2,619,031
21.	General administrative expenses .....		8,998,337	10,340,500	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) .....		77,915,290	77,203,662	148,958,291
24.	Net underwriting gain or (loss) (Lines 8 minus 23) .....	X X X .....	5,044,158	3,334,419	9,074,920
25.	Net investment income earned .....		461,228	29,866	200,579
26.	Net realized capital gains (losses) less capital gains tax of \$.....(24,902) .....		(93,736)	715	(58,686)
27.	Net investment gains or (losses) (Lines 25 plus 26) .....		367,492	30,581	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 .....	5,411,650	3,365,000	9,216,813
31.	Federal and foreign income taxes incurred .....	X X X .....	1,415,229	1,631,976	3,887,929
32.	Net income (loss) (Lines 30 minus 31) .....	X X X .....	3,996,421	1,733,024	5,328,884
<b>DETAILS OF WRITE-INS</b>					
0601.	.....	X X X .....			
0602.	.....	X X X .....			
0603.	.....	X X X .....			
0698.	Summary of remaining write-ins for Line 6 from overflow page .....	X X X .....			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....	X X X .....			
0701.	.....	X X X .....			
0702.	.....	X X X .....			
0703.	.....	X X X .....			
0798.	Summary of remaining write-ins for Line 7 from overflow page .....	X X X .....			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) .....	X X X .....			
1401.	.....				
1402.	.....				
1403.	.....				
1498.	Summary of remaining write-ins for Line 14 from overflow page .....				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) .....				
2901.	Other income .....				
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 .....	3,996,421	1,733,024	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 .....	1,200,262	147	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 .....	(382,945)	709,941	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) .....	4,813,738	2,443,112	5,629,988
49.	Capital and surplus end of reporting period (Line 33 plus 48) .....	35,532,274	27,531,660	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) .....	.....	.....	.....

STATEMENT AS OF **June 30, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance .....	82,902,348	79,891,024	156,006,632
2.	Net investment income .....	572,797	39,268	89,377
3.	Miscellaneous income .....			
4.	TOTAL (Lines 1 to 3) .....	83,475,145	79,930,292	156,096,009
5.	Benefit and loss related payments .....	67,715,173	60,437,866	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 .....	11,457,684	8,275,836	14,269,473
8.	Dividends paid to policyholders .....			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....	(77,949)		6,581,375
10.	TOTAL (Lines 5 through 9) .....	79,094,908	68,713,702	148,978,376
11.	Net cash from operations (Line 4 minus Line 10) .....	4,380,237	11,216,590	7,117,633
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds .....	6,765,201	1,790,522	25,826,231
12.2	Stocks .....	249,949		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 .....		5,144	7,181,069
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7) .....	7,015,150	1,795,666	33,044,271
13.	Cost of investments acquired (long-term only):			
13.1	Bonds .....	7,660,634	1,795,979	52,705,881
13.2	Stocks .....	465,138		11,812,379
13.3	Mortgage loans .....			
13.4	Real estate .....			
13.5	Other invested assets .....			
13.6	Miscellaneous applications .....	6,804,634		21,679
13.7	TOTAL investments acquired (Lines 13.1 to 13.6) .....	14,930,406	1,795,979	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) .....	(7,915,256)	(313)	(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 .....			
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) .....	(3,675,368)	335,223	665,612
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(3,675,368)	335,223	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) .....	(7,210,387)	11,551,500	(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) .....	19,869,482	62,343,792	27,079,869

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

20.0001				
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year .....	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 .....	35,758	3,943	27,940	1,134			62			2,679
4. Third Quarter .....										
5. Current Year .....										
6. Current Year Member Months .....	234,226	23,834	169,729	6,854			371			33,438
Total Member Ambulatory Encounters for Period:										
7. Physician .....	14,444	1,850	11,179	1,384			31			
8. Non-Physician .....	1,512	179	1,217	113			3			
9. Total .....	15,956	2,029	12,396	1,497			34			
10. Hospital Patient Days Incurred .....	6,532	631	4,900	986			15			
11. Number of Inpatient Admissions .....	1,108	121	868	117			2			
12. Health Premiums Written (a) .....	84,416,928	9,976,944	71,438,990	1,635,629			192,354			1,173,011
13. Life Premiums Direct .....										
14. Property/Casualty Premiums Written .....										
15. Health Premiums Earned .....	84,416,928	9,976,944	71,438,990	1,635,629			192,354			1,173,011
16. Property/Casualty Premiums Earned .....										
17. Amount Paid for Provision of Health Care Services .....	68,362,148	7,908,228	58,899,734	1,065,477			208,212			280,497
18. Amount Incurred for Provision of Health Care Services .....	68,689,098	8,282,727	59,120,868	913,336			219,512			152,655

(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 .....	3,409,121	745,521	206,933	263,371	364,055	4,989,001
0499999 Subtotals .....	3,409,121	745,521	206,933	263,371	364,055	4,989,001
0599999 Unreported claims and other claim reserves .....						10,682,255
0699999 Total Amounts Withheld .....						
0799999 Total Claims Unpaid .....						15,671,256
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....						378,572

**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) .....	13,210,390	52,166,828	149,137	15,092,746	13,359,527	14,936,491
2.	Medicare Supplement .....	231,558	820,077	4,237	239,826	235,795	441,397
3.	Dental only .....						
4.	Vision only .....						
5.	Federal Employees Health Benefits Plan .....	3,879	204,333		33,691	3,879	22,391
6.	Title XVIII - Medicare .....						
7.	Title XIX - Medicaid .....						
8.	Other health .....	244,611	35,886		151,619	244,611	279,461
9.	Health subtotal (Lines 1 to 8) .....	13,690,438	53,227,124	153,374	15,517,882	13,843,812	15,679,740
10.	Healthcare receivables (a) .....		1,583,749				1,919,184
11.	Other non-health .....						
12.	Medical incentive pools and bonus amounts .....	757,142			378,572	757,142	757,142
13.	Totals (Lines 9 - 10 + 11 + 12) .....	14,447,580	51,643,375	153,374	15,896,454	14,600,954	14,517,698

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

**Notes to Financial Statement**

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2017	Dec. 31 2016
<b>NET (LOSS) INCOME</b>	Ohio		
Paramount Insurance Company state basis		3,996,421	5,328,884
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP			-
NAIC SAP		3,996,421	5,328,884
<b>SURPLUS</b>			
Paramount Insurance Company state basis		35,532,274	30,718,536
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		35,532,274	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.	\$ 10,408,821			\$ 10,408,821
Mutual Funds	2,835,206			2,835,206
		\$	\$	
Total Common Stock	13,244,027	-	-	\$ 13,244,027
		\$	\$	
Total Assets at Fair Value	\$ 13,244,027	-	-	\$ 13,244,027

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable ( Carrying Value)
Bonds	\$32,781,462	\$33,125,096		\$32,781,462		
Short Term Investments	711,644	711,644	711,644			
Common Stock						

**Notes to Financial Statement**

	13,244,027	13,244,027	13,244,027
Cash equivalents	588,802	589,143	588,802

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

<b>a. Permanent ACA Risk Adjustment Program</b>	
<b>Assets</b>	Amount
1. Premiums receivable due to ACA Risk Adjustment	\$2,274,646
<b>Liabilities</b>	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$11,585
3. Premium adjustments payable due to ACA Risk Adjustment	\$3,495,469
<b>Operations (Revenue &amp; Expense)</b>	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	\$427,203
5. Reported in expenses as ACA Risk adjustment user fees	\$4,254
<b>b. Transitional ACA Reinsurance Program</b>	
<b>Assets</b>	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$885,793
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
<b>Liabilities</b>	
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
<b>Operations (Revenue &amp; Expense)</b>	
7. Ceded reinsurance premiums due to ACA Reinsurance	\$0
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	\$159,197
9. ACA Reinsurance contributions-not reported as ceded premium	\$0
<b>c. Temporary ACA Risk Corridors Program</b>	
<b>Assets</b>	
1. Accrued retrospective premium due to ACA Risk Corridors	\$0
<b>Liabilities</b>	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$0
<b>Operations (Revenue &amp; Expense)</b>	
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

										Unsettled Balances as of the Reporting Date
					Differences		Adjustments			
	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		Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4				Cumulative Balance from Prior Years Col 1-3+7
							To Prior Year	To Prior Year		
							Balances	Balances	Ref	
	1	2	3	4	5	6	7	8		9
	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		Rec
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	845,348	-	151,206		694,142	-	191,631	-	C	885,773
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	-	151,206	-	694,142	-	191,631	-		885,773
c. Temporary ACA Risk Corridors										
Program										
1. Accrued restrospective premium	-		-	-	-	-	-	-		-
2. Reserve for rate credits or policy experience rating refunds	-	(29,852)	-	-	-	(29,852)	-	29,852	J	-
3. Subtotal ACA Risk Corridors	-	(29,852)	-	-	-	(29,852)	-	29,852		-
Program										
d. Total for ACA Risk Sharing Program	845,348	(29,852)	151,206	-	694,142	(29,852)	191,631	29,852		885,773



Notes to Financial Statement

									Unsettled Balances as of the Reporting Date	
				Differences		Adjustments				
				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
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									
1	2	3	4	5	6	7	8		9	10
Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		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	J	-

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	-	-
--	---	----------	---	---	----------	---	--------	---	---

c. Per CMS 6/30/17 report adjust 2016 balance to actual.

j. Per CMS no payable for risk corridor for 2015.

Estimated Amount to be Filed or Final Amount Filed with CMS	Non- accrued Amouns for Impairmen t 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	-		-		-
------	---	--	---	--	---

2016	-				
------	---	--	--	--	--

Total	-				-
-------	---	--	--	--	---

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2016 were \$16,186,740. As of June 30, 2017, \$13,928,799 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$153,374 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 \$2,104,567 favorable prior-year development since December 31, 2016 to June 30, 2017. The change 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

**Notes to Financial Statement**

**-NOT APPLICABLE**

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

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

If yes, attach an explanation.

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

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

12/31/2015
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
		Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

FINANCIAL

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

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

\$ 0

INVESTMENT

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

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

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

\$ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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

14.2 If yes, please complete the following:

Yes[ ] No[X]

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

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

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

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

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

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

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

16.3 Total payable for securities lending reported on the liability page

\$ ..... 0  
\$ ..... 0  
\$ ..... 0

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

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

Yes[X] No[ ]

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

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

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

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

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

Yes[ ] No[X]

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

17.5 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?

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?

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.

Yes[ ] No[X]  
Yes[ ] No[X]

**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 (Int'l Core) .....	NA .....	SEC .....	
110296 .....	Harbor (Int'l Growth) .....	549300OJXEENXLO4FW52 ...	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	83.000%
1.2 A&H cost containment percent	1.000%
1.3 A&H expense percent excluding cost containment expenses	11.000%
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
<b>Accident and Health - Non-affiliates</b>								
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**

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL) .....	N								
2.	Alaska (AK) .....	N								
3.	Arizona (AZ) .....	N								
4.	Arkansas (AR) .....	N								
5.	California (CA) .....	N								
6.	Colorado (CO) .....	N								
7.	Connecticut (CT) .....	N								
8.	Delaware (DE) .....	N								
9.	District of Columbia (DC) .....	N								
10.	Florida (FL) .....	N								
11.	Georgia (GA) .....	N								
12.	Hawaii (HI) .....	N								
13.	Idaho (ID) .....	N								
14.	Illinois (IL) .....	N								
15.	Indiana (IN) .....	N								
16.	Iowa (IA) .....	N								
17.	Kansas (KS) .....	N								
18.	Kentucky (KY) .....	N								
19.	Louisiana (LA) .....	N								
20.	Maine (ME) .....	N								
21.	Maryland (MD) .....	N								
22.	Massachusetts (MA) .....	N								
23.	Michigan (MI) .....	L	4,124,288						4,124,288	
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	80,100,286			192,354			80,292,640	
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	84,224,574			192,354			84,416,928	
60.	Reporting entity contributions for Employee Benefit Plans .....	X X X								
61.	Total (Direct Business) .....	(a) 2	84,224,574			192,354			84,416,928	

**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**

- ◆ Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
- ◆ ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- ◆ ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- ◆ Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- ◆ HCRMC- ProMedica JV, LLC, dba Heartland at ProMedica Flower Hospital, a Delaware limited liability company in which ProMedica 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.
- ◆ 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.
- ◆ 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.
- ProMedica Physician Group, Inc., an Ohio non-profit corporation.
  - ◆ The Pharmacy Counter, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ◆ ProMedica Central Corporation of Michigan, a Michigan nonprofit corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
  - ◆ ProMedica Central Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ◆ ProMedica North Physicians Corporation, a Michigan nonprofit stock corporation and a wholly-owned subsidiary of ProMedica Physician Group, Inc.
  - ◆ Midwest Cardiovascular Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
  - ◆ ProMedica Northwest Ohio Cardiology Consultants, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 - ORGANIZATIONAL CHART**

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

ProMedica Indemnity Corporation, a Vermont corporation.

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

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

- ◆ 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 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.
  - ◆ 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.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 - ORGANIZATIONAL CHART**

- ◆ 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.
- ProMedica Active Mobility, LLC, an Ohio limited liability company.

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

- 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**

- 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.
- ProMedica Orthopedic Co-Management Company, LLC, an Ohio limited liability company is which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 40% ownership interest with various physicians holding the remaining 60% interest.
- ProMedica Cardiovascular Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 38.4% ownership interest with various physicians holding the remaining 61.6% interest.
- Interactive Physical Therapy, an Ohio limited liability company in which ProMedica Health System, Inc., holds 50% ownership interest and various individuals holding the remaining 50% interest.
- ProMedica Surgical Services Co-Management Company, LLC, an Ohio limited liability company in which The Toledo Hospital, Bay Park Community Hospital, and Flower Hospital share 50% ownership interest with various physicians holding the remaining 50% interest.
- Monroe Community Ambulance, a Michigan nonprofit corporation in which ProMedica Continuing Care Services Corporation holds 25% ownership interest, Monroe Regional Hospital holds 25% interest, and various other corporations hold the remaining 50% interest.
- 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**  
**MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

- 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**

Q16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	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 Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domici- liary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	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**  
**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 Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q162		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	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	
		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	

**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)	*
Q163		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 Cardiovasuclar 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 Cardiovasuclar 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.

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

RESPONSE
Yes

Explanations:

Bar Codes:

**OVERFLOW PAGE FOR WRITE-INS**

STATEMENT AS OF **June 30, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**

**SCHEDULE A - VERIFICATION**

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

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
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)		

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,235,033	5,719,105
2. Cost of bonds and stocks acquired	8,125,772	64,518,260
3. Accrual of discount	5,027	4,382
4. Unrealized valuation increase (decrease)	1,220,505	30,736
5. Total gain (loss) on disposals	(64,724)	(90,276)
6. Deduct consideration for bonds and stocks disposed of	7,015,151	25,863,202
7. Deduct amortization of premium	133,018	83,973
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	4,321	
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	46,369,123	44,235,033
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,369,123	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**

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	27,087,441	4,942,667	4,941,577	(2,150)	27,087,441	27,086,381		33,768,747
2. NAIC 2 (a) .....	7,498,244	64,943	158,307	(65,379)	7,498,244	7,339,501		7,303,074
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	34,585,686	5,007,610	5,099,884	(67,529)	34,585,686	34,425,883		41,071,821
<b>PREFERRED STOCK</b>								
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 .....	34,585,686	5,007,610	5,099,884	(67,529)	34,585,686	34,425,883		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 \$.....711,644; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0



**SCHEDULE DA - PART 1**

**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2  Par Value	3  Actual Cost	4  Interest Collected Year To Date	5  Paid for Accrued Interest Year To Date
9199999. Totals .....	711,644	X X X	711,644	2,213	

**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 .....	1,052,907	7,614,131
3.	Accrual of discount .....	1,090	
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....	(260)	
6.	Deduct consideration received on disposals .....	8,005,563	
7.	Deduct amortization of premium .....	156	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) .....	711,644	7,663,626
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	711,644	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 .....	1,404,835	1,066,357
3.	Accrual of discount .....	967	247
4.	Unrealized valuation increase (decrease) .....	.....	.....
5.	Total gain (loss) on disposals .....	(129)	(10)
6.	Deduct consideration received on disposals .....	1,796,150	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) .....	589,143	979,620
11.	Deduct total nonadmitted amounts .....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11) .....	589,143	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	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)
<b>Bonds - U.S. Governments</b>									
912810FT0 ..	U S TREASURY BOND 4.5% 2/15/36 .....		06/28/2017 ..	CREDIT SUISSE, NEW YORK (CSUS) .....	X X X .....	76,169 .....	58,000 .....	954 .....	1 .....
9128282B5 ..	U S TREASURY NOTE .75% 8/15/19 .....		06/28/2017 ..	RBC CAPITAL MARKETS LLC, NEW YORK ..	X X X .....	245,742 .....	249,000 .....	696 .....	1 .....
912828XU9 ..	U S TREASURY NOTE 1.5% 6/15/20 .....		06/28/2017 ..	MORGAN STANLEY & CO INC, NY .....	X X X .....	180,963 .....	181,000 .....	102 .....	1 .....
912828W63 ..	U S TREASURY NOTE 1.625% 3/15/20 .....		05/31/2017 ..	BARCLAYS CAPITAL INC, NEW YORK .....	X X X .....	434,584 .....	432,000 .....	1,334 .....	1 .....
912828XR6 ..	U S TREASURY NOTE 1.75% 5/31/22 .....		06/28/2017 ..	CREDIT AGRICOLE USA, NEW YORK .....	X X X .....	245,222 .....	246,000 .....	353 .....	1 .....
912828V72 ..	U S TREASURY NOTE 1.875% 1/31/22 .....		06/05/2017 ..	NOMURA SECS, NEW YORK .....	X X X .....	774,264 .....	772,000 .....	3,893 .....	1 .....
912828V98 ..	U S TREASURY NOTE 2.25% 2/15/27 .....		05/31/2017 ..	BARCLAYS CAPITAL INC, NEW YORK .....	X X X .....	534,516 .....	534,000 .....	3,179 .....	1 .....
3620AMTH5 ..	GNMA POOL #0734152 4% 1/15/41 .....		05/04/2017 ..	NOMURA SECS, NEW YORK .....	X X X .....	538,083 .....	507,027 .....	958 .....	1 .....
0599999 Subtotal - Bonds - U.S. Governments .....					X X X .....	3,029,541 .....	2,979,027 .....	11,470 .....	X X X .....
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
3132QUMX8 ..	FHLMC POOL #Q3-7573 4.5% 10/01/29 .....		05/01/2017 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK .....	X X X .....	133,462 .....	123,308 .....	154 .....	1 .....
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment .....					X X X .....	133,462 .....	123,308 .....	154 .....	X X X .....
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
037833CU2 ..	APPLE INC 2.85% 5/11/24 .....		05/04/2017 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	100,904 .....	101,000 .....		1FE .....
14040HBP9 ..	CAPITAL ONE FINANCIAL 2.5% 5/12/20 .....		05/09/2017 ..	MORGAN STANLEY & CO INC, NY .....	X X X .....	35,943 .....	36,000 .....		2FE .....
14149YBL1 ..	CARDINAL HEALTH 1.948% 6/14/19 .....		06/01/2017 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	29,000 .....	29,000 .....		2FE .....
747525AP8 ..	QUALCOMM INC 2.1% 5/20/20 .....		05/19/2017 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	22,999 .....	23,000 .....		1FE .....
94974BGR5 ..	WELLS FARGO & CO 2.55 12/7/20 .....		06/15/2017 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	56,561 .....	56,000 .....	52 .....	1FE .....
92890NAT6 ..	WFRBS CMBS C10 A2 1.765% 12/15/45 .....		05/24/2017 ..	MORGAN STANLEY & CO INC, NY .....	X X X .....	20,797 .....	20,781 .....	30 .....	1FM .....
96221QAC7 ..	WFRBS CMBS C18 A3 3.651% 12/15/46 .....		06/23/2017 ..	MORGAN STANLEY & CO INC, NY .....	X X X .....	246,364 .....	235,000 .....	643 .....	1FM .....
92939LAB2 ..	WFRBS CMBS C25 A2 2.932% 11/15/47 .....		06/01/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE .....	X X X .....	170,014 .....	166,000 .....	68 .....	1FM .....
89190BAE8 ..	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22 .....		05/09/2017 ..	SG AMERICAS SECURITIES LLC, NEW YORK ..	X X X .....	69,981 .....	70,000 .....		1FE .....
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....					X X X .....	752,564 .....	736,781 .....	792 .....	X X X .....
8399997 Subtotal - Bonds - Part 3 .....					X X X .....	3,915,567 .....	3,839,117 .....	12,416 .....	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 .....	3,915,567 .....	3,839,117 .....	12,416 .....	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 .....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
88579Y101 ..	3M CO .....		06/19/2017 ..	ITG INC, NEW YORK .....	5.000 .....	1,067 .....	X X X .....		L .....
009158106 ..	AIR PRODUCTS & CHEMICALS INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,466 .....	X X X .....		L .....
00971T101 ..	AKAMAI TECHNOLOGIES INC .....		05/03/2017 ..	JEFFERIES & CO INC, NEW YORK .....	45.000 .....	2,377 .....	X X X .....		L .....
015271109 ..	ALEXANDRIA REAL ESTATE EQUITIE .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,188 .....	X X X .....		L .....
016255101 ..	ALIGN TECHNOLOGY INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	30.000 .....	4,513 .....	X X X .....		L .....
02079K107 ..	ALPHABET INC-CL C .....		06/19/2017 ..	ITG INC, NEW YORK .....	2.000 .....	1,909 .....	X X X .....		L .....
023135106 ..	AMAZON.COM INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	1.000 .....	1,001 .....	X X X .....		L .....
03662Q105 ..	ANSYS INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	30.000 .....	3,728 .....	X X X .....		L .....
03837J101 ..	AQUA METALS INC .....		05/17/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE .....	679.000 .....	10,162 .....	X X X .....		L .....
04316A108 ..	ARTISAN PARTNERS ASSET MANAGEM .....		06/28/2017 ..	STATE STREET GLOBAL MARKETS LLC, BOSTON .....	23.000 .....	706 .....	X X X .....		L .....
053332102 ..	AUTOZONE INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	1.000 .....	591 .....	X X X .....		L .....
068323104 ..	BARRACUDA NETWORKS INC .....		05/18/2017 ..	GOLDMAN SACHS & CO, NY .....	343.000 .....	7,784 .....	X X X .....		L .....
075887109 ..	BECTON DICKINSON AND CO .....		06/19/2017 ..	ITG INC, NEW YORK .....	8.000 .....	1,540 .....	X X X .....		L .....
084670702 ..	BERKSHIRE HATHAWAY INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	8.000 .....	1,369 .....	X X X .....		L .....
09247X101 ..	BLACKROCK INC .....		05/09/2017 ..	ITG INC, NEW YORK .....	1.000 .....	383 .....	X X X .....		L .....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
10921T101	BRIGHTCOVE INC		05/30/2017	GOLDMAN SACHS & CO, NY	62.000	371	X X X		L
144577103	CARRIZO OIL & GAS INC		06/28/2017	BMO CAPITAL MARKETS CORP, NEW YORK	423.000	7,234	X X X		L
14575E105	CARS.COM INC		06/01/2017	TEGNA INC-CONVERSION	23.333	556	X X X		L
16119P108	CHARTER COMMUNICATIONS INC		06/19/2017	ITG INC, NEW YORK	2.000	684	X X X		L
166764100	CHEVRON CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,080	X X X		L
21240E105	CONTROLADORA VUELA CIA DE AVIA		04/27/2017	MORGAN STANLEY & CO INC, NY	12.000	153	X X X		L
22822V101	CROWN CASTLE INTERNATIONAL COR		06/19/2017	ITG INC, NEW YORK	10.000	1,013	X X X		L
25456K101	DIPLOMAT PHARMACY INC		04/10/2017	GOLDMAN SACHS & CO, NY	48.000	676	X X X		L
23355L106	DXC TECHNOLOGY CO		05/09/2017	SPINOFF OF HEWLETT PACKARD	102.401	7,592	X X X		L
285512109	ELECTRONIC ARTS INC		06/19/2017	ITG INC, NEW YORK	10.000	1,128	X X X		L
29363K105	ENTELLUS MEDICAL INC		05/09/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	351.000	4,337	X X X		L
26884L109	EQT CORP		06/19/2017	ITG INC, NEW YORK	10.000	545	X X X		L
29444U700	EQUINIX INC		05/09/2017	ITG INC, NEW YORK	2.000	854	X X X		L
B38564108	EURONAV NV		06/23/2017	GOLDMAN SACHS & CO, NY	72.000	537	X X X		L
G3223R108	EVEREST RE GROUP LTD		06/19/2017	ITG INC, NEW YORK	19.000	4,934	X X X		L
30231G102	EXXON MOBIL CORP		06/19/2017	ITG INC, NEW YORK	50.000	4,154	X X X		L
30303M102	FACEBOOK INC		06/19/2017	ITG INC, NEW YORK	10.000	1,529	X X X		L
31428X106	FEDEX CORP		05/09/2017	ITG INC, NEW YORK	1.000	191	X X X		L
318672706	FIRST BANCORP/PUERTO RICO		06/30/2017	J.P. MORGAN CLEARING CORP, NEW YORK	624.000	3,552	X X X		L
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3.000	63	X X X		L
366651107	GARTNER INC		05/09/2017	ITG INC, NEW YORK	30.000	3,421	X X X		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		05/12/2017	OPPENHEIMER & CO INC, NEW YORK	365.000	1,052	X X X		L
38141G104	GOLDMAN SACHS GROUP INC/THE		05/09/2017	ITG INC, NEW YORK	1.000	225	X X X		L
387328107	GRANITE CONSTRUCTION INC		06/28/2017	OPPENHEIMER & CO INC, NEW YORK	115.000	5,512	X X X		L
395259104	GREENHILL & CO INC		05/31/2017	BARCLAYS CAPITAL INC./LE, NEW JERSEY	19.000	384	X X X		L
806407102	HENRY SCHEIN INC		05/09/2017	ITG INC, NEW YORK	1.000	179	X X X		L
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/19/2017	ITG INC, NEW YORK	60.000	4,000	X X X		L
438516106	HONEYWELL INTERNATIONAL INC		06/19/2017	ITG INC, NEW YORK	10.000	1,354	X X X		L
G47567105	IHS MARKIT LTD		06/19/2017	ITG INC, NEW YORK	90.000	4,295	X X X		L
452327109	ILLUMINA INC		05/09/2017	ITG INC, NEW YORK	4.000	739	X X X		L
45245E109	IMAX CORP		06/30/2017	WEDBUSH MORGAN SECS INC, LOS ANGELES	129.000	3,349	X X X		L
45667G103	INFINERA CORP		04/19/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	57.000	546	X X X		L
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/07/2017	J.P. MORGAN CLEARING CORP, NEW YORK	16.000	375	X X X		L
48242W106	KBR INC		06/07/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	376.000	5,416	X X X		L
494368103	KIMBERLY-CLARK CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,314	X X X		L
539830109	LOCKHEED MARTIN CORP		06/19/2017	ITG INC, NEW YORK	2.000	565	X X X		L
N53745100	LYONDELLBASELL INDUSTRIES NV		06/19/2017	ITG INC, NEW YORK	10.000	816	X X X		L
55261F104	M&T BANK CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,627	X X X		L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		05/11/2017	WILLIAM BLAIR & CO, CHICAGO	247.000	11,849	X X X		L
594918104	MICROSOFT CORP		06/19/2017	ITG INC, NEW YORK	20.000	1,417	X X X		L
666807102	NORTHROP GRUMMAN CORP		06/19/2017	ITG INC, NEW YORK	2.000	520	X X X		L
67066G104	NVIDIA CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,547	X X X		L
674599105	OCCIDENTAL PETROLEUM CORP		06/19/2017	ITG INC, NEW YORK	10.000	616	X X X		L
67103H107	O'REILLY AUTOMOTIVE INC		05/09/2017	ITG INC, NEW YORK	1.000	254	X X X		L
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/15/2017	CANTOR FITZGERALD & CO INC, NEW YORK	1,307.000	4,052	X X X		L
701094104	PARKER-HANNIFIN CORP		06/19/2017	ITG INC, NEW YORK	10.000	1,650	X X X		L
713448108	PEPSICO INC		06/19/2017	ITG INC, NEW YORK	10.000	1,167	X X X		L
718172109	PHILIP MORRIS INTERNATIONAL IN		06/19/2017	ITG INC, NEW YORK	10.000	1,221	X X X		L

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
718546104 ..	PHILLIPS 66 .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	813 .....	X X X .....		L .....
744320102 ..	PRUDENTIAL FINANCIAL INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,084 .....	X X X .....		L .....
N72482123 ..	QIAGEN NV .....		04/11/2017 ..	BNY CONVERGEX, NEW YORK .....	20.000 .....	557 .....	X X X .....		L .....
774341101 ..	ROCKWELL COLLINS INC .....		05/09/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,052 .....	X X X .....		L .....
776696106 ..	ROPER TECHNOLOGIES INC .....		05/09/2017 ..	ITG INC, NEW YORK .....	1.000 .....	222 .....	X X X .....		L .....
79466L302 ..	SALESFORCE.COM INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	873 .....	X X X .....		L .....
78454L100 ..	SM ENERGY CO .....		06/07/2017 ..	GOLDMAN SACHS & CO, NY .....	123.000 .....	2,299 .....	X X X .....		L .....
87403A107 ..	TAILORED BRANDS INC .....		05/04/2017 ..	MORGAN STANLEY & CO INC, NY .....	126.000 .....	1,567 .....	X X X .....		L .....
G87110105 ..	TECHNIPFMC PLC .....		06/20/2017 ..	BAIRD, ROBERT W & CO INC, MILWAUKEE ..	234.000 .....	6,418 .....	X X X .....		L .....
881609101 ..	TESORO CORP .....		06/19/2017 ..	ITG INC, NEW YORK .....	20.000 .....	1,760 .....	X X X .....		L .....
91324P102 ..	UNITEDHEALTH GROUP INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	7.000 .....	1,259 .....	X X X .....		L .....
913903100 ..	UNIVERSAL HEALTH SERVICES INC .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,144 .....	X X X .....		L .....
922417100 ..	VEECO INSTRUMENTS INC .....		05/30/2017 ..	CASH STOCK MERGER -ULTRATECH .....	302.275 .....	9,688 .....	X X X .....		L .....
928377100 ..	VISTA OUTDOOR INC .....		04/12/2017 ..	J.P. MORGAN CLEARING CORP, NEW YORK ..	107.000 .....	2,004 .....	X X X .....		L .....
254687106 ..	WALT DISNEY CO/THE .....		06/19/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,056 .....	X X X .....		L .....
93627C101 ..	WARRIOR MET COAL INC .....		06/16/2017 ..	STATE STREET GLOBAL MARKETS LLC, BOSTON .....	555.000 .....	9,198 .....	X X X .....		L .....
384802104 ..	WW GRAINGER INC .....		05/09/2017 ..	ITG INC, NEW YORK .....	1.000 .....	189 .....	X X X .....		L .....
98421B100 ..	XPERI CORP .....		06/28/2017 ..	OPPENHEIMER & CO INC, NEW YORK .....	177.000 .....	5,611 .....	X X X .....		L .....
05501U106 ..	AZUL SA .....	C .....	05/18/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE .....	5.000 .....	98 .....	X X X .....		L .....
H1467J104 ..	CHUBB LTD .....	C .....	05/09/2017 ..	ITG INC, NEW YORK .....	10.000 .....	1,370 .....	X X X .....		L .....
G37585109 ..	GASLOG LTD .....	C .....	06/15/2017 ..	GOLDMAN SACHS & CO, NY .....	192.000 .....	2,665 .....	X X X .....		L .....
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....					X X X .....	191,357 .....	X X X .....		X X X .....
9799997 Subtotal - Common Stocks - Part 3 .....					X X X .....	191,357 .....	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 .....	191,357 .....	X X X .....		X X X .....
9899999 Subtotal - Preferred and Common Stocks .....					X X X .....	191,357 .....	X X X .....		X X X .....
9999999 Total - Bonds, Preferred and Common Stocks .....					X X X .....	4,106,924 .....	X X X .....	12,416 .....	X X X .....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

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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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
912810RM2	U S TREASURY BOND 3% 5/15/45		04/27/2017	BARCLAYS CAPITAL INC,																	
912828S43	U S TREASURY NOTE .75% 7/15/19		05/31/2017	NEW MORGAN STANLEY & CO INC,	X X X	114,655	114,000	126,838	126,569		(24)		(24)		126,545		(11,890)	(11,890)	1,549	05/15/2045	1
912828R44	U S TREASURY NOTE 0.875% 05/15/2019		05/31/2017	CITIGROUP GBL MKTS/SALOMO	X X X	160,834	163,000	160,645			161		161		160,991		(157)	(157)	402	07/15/2019	1
912828ZG4	U S TREASURY NOTE 0.875% 09/15/19		06/28/2017	GOLDMAN SACHS & CO, NY	X X X	141,911	143,000	142,459	142,609		29		29		142,638		(727)	(727)	683	05/15/2019	1
912828WD8	U S TREASURY NOTE 1.250% 10/31/18		06/01/2017	NOMURA SECS, NEW YORK	X X X	122,709	124,000	123,388	123,474		44		44		123,518		(809)	(809)	268	09/15/2019	1
912828P46	U S TREASURY NOTE 1.625% 2/15/26		05/04/2017	GOLDMAN SACHS & CO, NY	X X X	290,068	290,000	292,198	291,397	(151)			(151)		291,246		(1,178)	(1,178)	2,138	10/31/2018	1
912828V72	U S TREASURY NOTE 1.875% 1/31/22		06/23/2017	CREDIT AGRICOLE USA, NEW	X X X	193,613	205,000	203,208	203,386		29		29		203,415		(9,802)	(9,802)	727	02/15/2026	1
36179SEH6	GNMA II POOL #0MA3736 3.5% 06/20/46		06/20/2017	Redemption	X X X	792,346	791,000	789,201			85		85		789,283		3,063	3,063	4,425	01/31/2022	1
36179SJT5	GNMA II POOL #0MA3874 3.5% 04/20/46		06/20/2017	Redemption	X X X	12,239		13,000	12,253	(14)			(14)		12,239				74	06/20/2046	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		06/15/2017	Redemption	X X X	8,330	8,330	8,837	8,340	(9)			(9)		8,330				50	04/20/2046	1
					X X X	9,984	9,984	10,595		(13)			(13)		9,984				33	01/15/2041	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,846,688	1,860,553	1,870,369	908,028		137		137		1,868,189		(21,501)	(21,501)	10,349	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
13066YTZ2	CA ST DEPT OF WTR RESO 2% 05/01/22		06/05/2017	RAYMOND JAMES/FI,SAINT PE	X X X	109,296	110,000	110,378	110,352		(11)		(11)		110,340		(1,044)	(1,044)	1,528	05/01/2022	1FE
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		06/15/2017	Redemption	X X X	4,040	4,040	4,129		(6)			(6)		4,040				17	08/01/2043	1
312944Y54	FHLMC POOL #A9-6132 4.5% 01/01/41		06/15/2017	Redemption	X X X	11,809	11,809	12,989	11,837	(29)			(29)		11,809				67	01/01/2041	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30		06/15/2017	Redemption	X X X	16,001	16,001	18,024	16,044	(43)			(43)		16,001				149	04/01/2030	1
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45		06/15/2017	Redemption	X X X	35,307	35,307	38,893	35,412	(105)			(105)		35,307				258	09/01/2045	1
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/01/129		06/15/2017	Redemption	X X X	2,649	2,649	2,867		(5)			(5)		2,649				10	10/01/2039	1
31416BS58	FNMA POOL #0995240 4.500% 08/01/37		06/26/2017	Redemption	X X X	15,736	15,736	17,310	15,796	(60)			(60)		15,736				117	08/01/2037	1
31419JUF7	FNMA POOL #0AE7685 4.000% 10/01/40		06/26/2017	Redemption	X X X	13,311	13,311	14,347	13,325	(14)			(14)		13,311				112	10/01/2040	1
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		06/26/2017	Redemption	X X X	2,514	2,514	2,561		(2)			(2)		2,514				9	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		06/26/2017	Redemption	X X X	3,432	3,432	3,544		(6)			(6)		3,432				12	04/01/2044	1
3138WFCF1	FNMA POOL #0ASS469 4.000% 07/01/45		06/26/2017	Redemption	X X X	21,651	21,651	23,363	21,682	(32)			(32)		21,651				161	07/01/2045	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	235,746	236,450	248,405	224,448		(312)		(312)		236,790		(1,044)	(1,044)	2,440	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
037833BF6	APPLE INC 2.700% 05/13/2022		05/04/2017	GOLDMAN SACHS & CO, NY	X X X	162,344	160,000	161,342	161,266		(24)		(24)		161,242		1,102	1,102	2,112	05/13/2022	1FE
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		06/12/2017	Redemption	X X X	4,591	4,591	5,336	4,603	(12)			(12)		4,591				46	12/10/2028	2FE
29379VAV5	ENTERPRISE PROD OPERATING 5.7% 2/15/42		06/30/2017	PERSHING LLC, JERSEY CITY	X X X	73,310	62,000	72,864	72,763	(63)			(63)		72,701		609	609	1,317	02/15/2042	2FE
30219GAJ7	EXPRESS SCRIPTS HLDG CO 1.25% 06/02/2017		06/02/2017	Maturity	X X X	15,000	15,000	14,971	14,998		2		2		15,000				94	06/02/2017	2FE
828807CD7	SIMON PROPERTY GROUP LP 5.65% 02/01/2020		06/26/2017	Call	X X X	193,663	176,000	196,684	193,488		(1,745)		(1,745)		191,743		1,920	1,920	4,005	02/01/2020	1FE
90932PAA6	UNITED AIR 2014-1 CLASS A 4% 10/11/27		04/11/2017	Redemption	X X X	5,330	5,330	5,675	5,341	(11)			(11)		5,330				107	10/11/2027	1FE
929903DT6	WACHOVIA CORP 5.750% 06/15/2017		06/15/2017	Maturity	X X X	70,000	70,000	79,072	70,640	(640)			(640)		70,000				2,013	06/15/2017	1FE
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2% 4/01/2018		05/12/2017	MERRILL LYNCH PIERCE FENN	X X X	25,052	25,000	25,024	25,018	(2)			(2)		25,016		36	36	314	04/01/2018	2FE
07388QAE9	BEAR STEARNS COMM PW17A4 VAR 6/11/50		06/13/2017	Redemption	X X X	219,963	219,963	225,052	222,579		(2,616)		(2,616)		219,963				2,436	06/11/2050	1FM
20048EAV3	COMM 2013-LC6 MTG LC6A2 1.906% 1/10/46		06/12/2017	Redemption	X X X	2,055	2,055	2,065	2,055	0			0		2,055				10	01/10/2046	1FM
20173VAE0	COMM MTG GG11 A4 5.736% 12/10/49		06/12/2017	Redemption	X X X	201,162	201,162	205,877	204,983	(3,821)			(3,821)		201,162				1,538	12/10/2049	1FM
36192KAT4	GS MORTGAGE SEC GCJ7A4 3.377% 5/10/45		06/12/2017	Redemption	X X X	7,076	7,076	7,437	7,084	(8)			(8)		7,076				60	05/10/2045	1FM
36192CAB1	GS MRTG SEC GC10A2 1.84% 02/10/46		06/12/2017	Redemption	X X X	2,205	2,205	2,211	2,206	(1)			(1)		2,205				7	02/10/2046	1FM
46632HAD3	JP MORGAN CH COMM LD12A4 VAR 2/15/2051		06/15/2017	Call	X X X	256,894	256,894	261,510	261,493		(2,032)		(2,032)		259,460		(2,567)	(2,567)	3,128	02/15/2051	1FM
61762DAT8	MORGAN STANLEY BANKC9A2 1.97% 5/15/46		06/16/2017	Redemption	X X X	228,642	228,642	230,179	229,669		(1,027)		(1,027)		228,642				1,584	05/15/2046	1FM
61761AAX6	MORGAN STANLEY BNK C5A2 1.972% 8/15/45		06/16/2017	Redemption	X X X	19,883	19,883	19,932	19,920		(37)		(37)		19,883				36	08/15/2045	1FM



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

QE05.1

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V.	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)
90349DAB8	UBS-BARCLAYS CMBS A2 1.852%		08/10/49																		
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/45		06/15/2017	Redemption	X X X	37,433	37,433	37,530	37,520		(87)		(87)		37,433				124	08/10/2049	1FM
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9%		06/15/2017	Redemption	X X X	123,648	123,648	123,917	116,062		(117)		(117)		123,648				436	12/15/2045	1FM
12592YAD6	08/15/46 CNH EQUIP TRUST 2015-BA3 1.37%		06/15/2017	Redemption	X X X	14,253	14,253	14,482	14,269		(16)		(16)		14,253				69	08/15/2046	1FM
36251MAE1	7/15/20 GM FINANCIAL AUTO 3A4 1.78%		06/15/2017	Redemption	X X X	6,151	6,151	6,153	6,152		0		0		6,151				12	07/15/2020	1FE
43814JAD6	5/20/2020 HONDA AUTO REC 20 4A4 1.46%		04/05/2017	JPM/INTL FCSTONE FINANCIA	X X X	18,966	19,000	18,996	18,997		0		0		18,997		(31)	(31)	15	05/20/2020	1FE
83162CVB6	10/15/20 SBA GTD PART CTFS 2012 2.18%		06/02/2017	JPM/INTL FCSTONE FINANCIA	X X X	31,005	31,000	31,076	31,070		(3)		(3)		31,067		(62)	(62)	101	10/15/2020	1FE
83162CVX8	10/01/32 SBA GTD PARTN 2013-20K1 3.38%		04/03/2017	Redemption	X X X	9,422	9,422	9,147	9,401		20		20		9,422				109	10/01/2032	1FE
83162CWG4	11/01/33 SBA GTD PARTN 2014-20E 1 3%		05/01/2017	Redemption	X X X	6,550	6,550	6,960	6,577		(27)		(27)		6,550				117	11/01/2033	1FE
83162CXL2	05/01/34 SBA GTD PARTN 2015-20L1 2.82%		05/01/2017	Redemption	X X X	20,233	20,233	21,110	20,303		(70)		(70)		20,233				329	05/01/2034	1FE
	12/01/35		06/01/2017	Redemption	X X X	8,889	8,889	9,162	8,903		(14)		(14)		8,889				131	12/01/2035	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,763,719	1,732,380	1,793,764	1,767,360		(12,352)		(12,352)		1,762,712		1,008	1,008	20,248	X X X	X X X
8399997 Subtotal - Bonds - Part 4					X X X	3,846,154	3,829,383	3,912,538	2,899,836		(12,528)		(12,528)		3,867,691		(21,537)	(21,537)	33,036	X X X	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	3,846,154	3,829,383	3,912,538	2,899,836		(12,528)		(12,528)		3,867,691		(21,537)	(21,537)	33,036	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																					
05329W102	AUTONATION INC		05/09/2017	ITG INC, NEW YORK	30,000	1,210	X X X	1,453	1,269	184			184		1,453		(243)	(243)		X X X	L
077454106	BELDEN INC		06/28/2017	JEFFERIES & CO INC, NEW Y	13,000	993	X X X	965	899	65			65		965		28	28	1	X X X	L
14575E105	CARS.COM INC		06/07/2017	NON-BROKER TRADE	23,333	615	X X X	556							556		59	59		X X X	L
20717E101	CONFORMIS INC		06/28/2017	BMO CAPITAL MARKETS CORP.	159,000	775	X X X	1,396	830	920		355	566		1,396		(621)	(621)		X X X	L
21240D107	CONTROL4 CORP		06/21/2017	JEFFERIES & CO INC, NEW Y	62,000	1,251	X X X	691	979	(288)			(288)		691		559	559		X X X	L
232806109	CYPRESS SEMICONDUCTOR CORP		06/07/2017	NATIONAL FINL SVCS CORP.	331,000	4,508	X X X	3,565	4,555	(990)			(990)		3,565		943	943	36	X X X	L
252131107	DEXCOM INC		06/15/2017	PERSHING LLC, JERSEY CITY	7,000	527	X X X	449	593	(144)			(144)		449		79	79		X X X	L
26483E100	DUN & BRADSTREET CORP/THE		05/09/2017	ITG INC, NEW YORK	20,000	2,249	X X X	2,441	2,159	282			282		2,441		(192)	(192)		X X X	L
23355L106	DXC TECHNOLOGY CO		04/03/2017	FRACTIONS	0,401	28	X X X	28							28		0	0		X X X	L
285512109	ELECTRONIC ARTS INC		06/21/2017	STIFEL NICOLAUS	165,000	15,892	X X X	12,487	14,771	(2,284)			(2,284)		12,487		3,405	3,405		X X X	L
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE FENN	3,000	88	X X X	63							63		25	25		X X X	L
343389102	FLOTEK INDUSTRIES INC		05/03/2017	MERRILL LYNCH PIERCE FENN	619,000	7,263	X X X	8,258	9,009	341			341		8,258		(996)	(996)		X X X	L
368736104	GENERAC HOLDINGS INC		04/03/2017	GOLDMAN SACHS & CO, NY	219,000	7,884	X X X	9,009	8,164	845			845		9,009		(1,126)	(1,126)		X X X	L
39304D102	GREEN DOT CORP		04/07/2017	GOLDMAN SACHS & CO, NY	19,000	611	X X X	453	634	(180)			(180)		453		158	158		X X X	L
42824C109	HEWLETT PACKARD ENTERPRISE CO		04/03/2017	LIQUIDATING DIVIDEND		3,616	X X X	3,616	3,689	(73)			(73)		3,616					X X X	L
48238T109	KAW AUCTION SERVICES INC		06/22/2017	BAIRD, ROBERT W & CO INC.	84,000	3,588	X X X	3,500	3,668	(168)			(168)		3,500		88	88	27	X X X	L
546347105	LOUISIANA-PACIFIC CORP		06/15/2017	PERSHING LLC, JERSEY CITY	506,000	12,928	X X X	9,929	12,559	(2,630)			(2,630)		9,929		2,999	2,999		X X X	L
576323109	MASTECC INC		06/28/2017	BARCLAYS CAPITAL INC./LE	43,000	1,948	X X X	1,605	1,722	(117)			(117)		1,605		343	343		X X X	L
582839106	MEAD JOHNSON NUTRITION CO		06/15/2017	NON-BROKER TRADE	70,000	6,300	X X X	4,969	6,236	(1,267)			(1,267)		4,969		1,331	1,331	29	X X X	L
65249B208	NEWS CORP		05/09/2017	ITG INC, NEW YORK	20,000	262	X X X	239	270	(31)			(31)		239		24	24	2	X X X	L
695263103	PACWEST BANCORP		06/28/2017	PERSHING LLC, JERSEY CITY	36,000	1,669	X X X	1,867	1,917	(51)			(51)		1,867		(197)	(197)	18	X X X	L
703395103	PATTERSON COS INC		05/09/2017	ITG INC, NEW YORK	30,000	1,333	X X X	1,229	1,357	(128)			(128)		1,229		104	104	8	X X X	L
712704105	PEOPLE'S UNITED FINANCIAL INC		05/09/2017	ITG INC, NEW YORK	50,000	873	X X X	970	910	60			60		970		(97)	(97)	9	X X X	L
754730109	RAYMOND JAMES FINANCIAL INC		06/28/2017	WILLIAM BLAIR & CO, CHICA	15,000	1,209	X X X	1,094	1,144	(50)			(50)		1,094		114	114	3	X X X	L
783549108	RYDER SYSTEM INC		05/09/2017	ITG INC, NEW YORK	20,000	1,356	X X X	1,506	1,509	(3)			(3)		1,506		(150)	(150)		X X X	L
845467109	SOUTHWESTERN ENERGY CO		05/09/2017	ITG INC, NEW YORK	170,000	1,216	X X X	1,819	1,389	430			430		1,819		(603)	(603)		X X X	L
87901J105	TEGNA INC		06/19/2017	ITG INC, NEW YORK	70,000	1,614	X X X	1,517	1,793	(277)			(277)		1,517		98	98	10	X X X	L
880349105	TENNECO INC		04/06/2017	WILLIAM BLAIR & CO, CHICA	75,000	4,471	X X X	4,424	4,682	(257)			(257)		4,424		47	47		X X X	L
88076W103	TERADATA CORP		06/19/2017	ITG INC, NEW YORK	50,000	1,429	X X X	1,360	1,556	(196)			(196)		1,360		69	69		X X X	L

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign 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)
904034105 ..	ULTRATECH INC .....	...	05/30/2017	CASH STOCK MERGER -																	
904311206 ..	UNDER ARMOUR INC .....	...	05/09/2017	VEECO .....	1,130,000	24,578	X X X	24,622	33,471	(8,849)			(8,849)		24,622		(45)	(45)		X X X	L
910047109 ..	UNITED CONTINENTAL HOLDINGS IN .....	...	05/03/2017	ITG INC, NEW YORK .....	70,000	1,362	X X X	1,776	1,281	495			495		1,776		(413)	(413)		X X X	L
91347P105 ..	UNIVERSAL DISPLAY CORP .....	...	06/09/2017	BNY CONVERGEX, NEW YORK .....	72,000	5,515	X X X	4,988	5,086	(98)			(98)		4,988		527	527		X X X	L
922417100 ..	VEECO INSTRUMENTS INC .....	...	06/09/2017	BARCLAYS CAPITAL INC./LE, .....	31,000	3,842	X X X	1,672	2,669	(997)			(997)		1,672		2,170	2,170		X X X	L
984121608 ..	XEROX CORP .....	...	06/21/2017	NON-BROKER TRADE .....	0.275	8	X X X	7	8	(1)			(1)		7		1	1		X X X	L
984332106 ..	YAHOO! INC .....	...	06/16/2017	NON-BROKER TRADE .....	0.500	14	X X X	18	15	3			3		18		(3)	(3)	0	X X X	L
				ITG INC, NEW YORK .....	320,000	16,762	X X X	12,370	14,851	(2,482)			(2,482)		12,370		4,392	4,392		X X X	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....					X X X	139,789	X X X	126,910	136,634	(17,933)		355	(18,288)		126,910		12,879	12,879	142	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4 .....					X X X	139,789	X X X	126,910	136,634	(17,933)		355	(18,288)		126,910		12,879	12,879	142	X X X	X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks .....					X X X	139,789	X X X	126,910	136,634	(17,933)		355	(18,288)		126,910		12,879	12,879	142	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks .....					X X X	139,789	X X X	126,910	136,634	(17,933)		355	(18,288)		126,910		12,879	12,879	142	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks .....					X X X	3,985,943	X X X	4,039,449	3,036,470	(17,933)	(12,528)	355	(30,816)		3,994,601		(8,659)	(8,659)	33,179	X X X	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

**E06   Schedule DB Part A Section 1 ..... NONE**

**E07   Schedule DB Part B Section 1 ..... NONE**

**E08   Schedule DB Part D Section 1 ..... NONE**

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

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

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

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

**SCHEDULE E - PART 1 - CASH**

**Month End Depository Balances**

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
							First Month	Second Month	Third Month	
open depositories										
Huntington Bank .....	Maumee, OH .....						19,877,166	21,935,391	14,245,168	X X X
Huntington Bank .....	Maumee, OH .....						639,482	807,152	991,400	X X X
Huntington Bank .....	Maumee, OH .....						(526,452)	(760,094)	(498,702)	X X X
Bank of America .....	Wilmington, DE .....						246,047	2,069,378	3,830,828	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 ..			20,236,243	24,051,827	18,568,694	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 ..			20,236,243	24,051,827	18,568,694	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 ..			20,236,243	24,051,827	18,568,694	X X X

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Bonds - U.S. Governments - Issuer Obligations</b>							
U S TREASURY BILL 0% 7/20/17 .....	... O ...	... 04/20/2017 ...	..... 0.000	.... 07/20/2017 ...	..... 193,980	.....	..... 356
U S TREASURY BILL 0% 9/21/17 .....	... O ...	... 06/30/2017 ...	..... 0.000	.... 09/21/2017 ...	..... 395,163	.....	.....
0199999 Subtotals - Bonds - U.S. Governments - Issuer Obligations .....					..... 589,143	.....	..... 356
0599999 Subtotals - Bonds - U.S. Governments .....					..... 589,143	.....	..... 356
7799999 Subtotals - Bonds - Total Bonds - Issuer Obligations .....					..... 589,143	.....	..... 356
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 .....					..... 589,143	.....	..... 356
8499999 Sweep Accounts .....					.....	.....	.....
8599999 Other Cash Equivalents .....					.....	.....	.....
8699999 Total - Cash Equivalents .....					..... 589,143	.....	..... 356



**MEDICARE PART D COVERAGE SUPPLEMENT**  
**(Net of Reinsurance)**

NAIC Group Code: 1212

NAIC Company Code: 11518

		Individual Coverage		Group Coverage		5
		1	2	3	4	Total
		Insured	Uninsured	Insured	Uninsured	Cash
1.	Premiums Collected .....		X X X .....	28,763	X X X .....	28,763
2.	Earned Premiums .....		X X X .....	28,763	X X X .....	X X X .....
3.	Claims Paid .....		X X X .....	31,131	X X X .....	31,131
4.	Claims Incurred .....		X X X .....	31,131	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 .....	2,670	X X X .....	2,670
8.	Expenses Incurred .....		X X X .....	2,670	X X X .....	X X X .....
9.	Underwriting Gain or Loss .....		X X X .....	(5,038)	X X X .....	X X X .....
10.	Cash Flow Results .....	X X X .....	X X X .....	X X X .....	X X X .....	(5,038)

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$(1,107) due from CMS or \$0 due to CMS

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