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2017

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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]	Property/Casualty[]	Hospital, Medical & Dental Service or Indemnity[]			
	Dental Service Corporation[]	Vision Service Corporation[]	Health Maintenance Organization[]			
	Other[]	Is HMO Federally Qualified? Yes[] No[X] N/A[]				
Incorporated/Organized	04/19/2002		Commenced Business	09/26/2002		
Statutory Home Office	1901 Indian Wood Circle (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)			
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)			
Internet Web Site Address	www.paramounthealthcare.com		(Area Code) (Telephone Number)			
Statutory Statement Contact	Jonathan Burns, Mr. (Name) jonathan.burns@promedica.org (E-Mail Address)		(419)887-2500 (Area Code) (Telephone Number) (419)887-2909 (Area Code)(Telephone Number)(Extension) (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)

Subscribed and sworn to before me this
 _____ day of _____, 2017

a. Is this an original filing?
 b. If no, 1. State the amendment number
 2. Date filed
 3. Number of pages attached

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	33,125,096		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. Prepaid	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	XXX	XXX	1,373,818	
26. Common capital stock	XXX	XXX	1,000,000	1,000,000
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	26,000,000	26,000,000
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	7,158,456	3,718,536
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	XXX	XXX		
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	35,532,274	30,718,536
34. Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	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	XXX	XXX	1,373,818	
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	1,373,818	
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total		4 Total
1. Member Months		234,226	230,197	470,497
2. Net premium income (including \$.....0 non-health premium income)		82,959,448	80,538,081	158,033,211
3. Change in unearned premium reserves and reserves for rate credits				
4. Fee-for-service (net of \$.....0 medical expenses)				
5. Risk revenue				
6. Aggregate write-ins for other health care related revenues				
7. Aggregate write-ins for other non-health revenues				
8. Total revenues (Lines 2 to 7)		82,959,448	80,538,081	158,033,211
Hospital and Medical:				
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
Less:				
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)		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)		5,411,650	3,365,000	9,216,813
31. Federal and foreign income taxes incurred		1,415,229	1,631,976	3,887,929
32. Net income (loss) (Lines 30 minus 31)		3,996,421	1,733,024	5,328,884
DETAILS OF WRITE-INS				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901. 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 Current Year To Date	2 Prior Year To Date	3 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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended 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 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	40,117	3,583	29,018	1,154			51			6,311
2. First Quarter	39,782	4,058	28,347	1,145			64			6,168
3. Second Quarter	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		Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year	5	6
	1	2	3	4			
	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	Claims Incurred in Prior Years (Columns 1+3)		
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 \$.....0 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2017	Dec. 31 2016
	Ohio		
NET (LOSS) INCOME			
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
SURPLUS			
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 connection 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

a. Permanent ACA Risk Adjustment Program		
Assets		Amount
1. Premiums receivable due to ACA Risk Adjustment		\$2,274,646
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment		\$11,585
3. Premium adjustments payable due to ACA Risk Adjustment		\$3,495,469
Operations (Revenue & Expense)		
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. Transitional ACA Reinsurance Program		
Assets		
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
Liabilities		
4. Liabilities for contributions payable due to ACA Reinsurance -not Reported as ceded Premium		\$0
5. Ceded reinsurance premiums payable due to ACA Reinsurance		\$0
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance		\$0
Operations (Revenue & Expense)		
7. Ceded reinsurance premiums due to ACA Reinsurance		\$0
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments		\$159,197
9. ACA Reinsurance contributions-not reported as ceded premium		\$0
c. Temporary ACA Risk Corridors Program		
Assets		
1. Accrued retrospective premium due to ACA Risk Corridors		\$0
Liabilities		
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors		\$0
Operations (Revenue & Expense)		
3. Effect of ACA Risk Corridors on net premium income (paid/received)		\$0
4. Effect of ACA Risk Corridors on change in reserves for rate		\$0

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

Notes to Financial Statement

Notes to Financial Statement

		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year	Differences		Adjustments		Unsettled Balances as of the Reporting Date	
			Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances		
			Rec	Pay	Rec	Pay	Ref	9
1	2	3	4	5	6	7	8	10
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 Impairment or Other Reasons	Amounts received from CMS	Asset Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
2014	-	-	-	-	-
2015	-	-	-	-	-
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]
Yes[] No[] N/A[X]

1.2 If yes, has the report been filed with the domiciliary state?

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

2.2 If yes, date of change:

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

 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes:

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

 If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/09/2016

6.4 By what department or departments?
 Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]

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

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

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[]

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

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

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

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

 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes[] No[X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[] No[X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 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? Yes[] No[X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[] No[] N/A[X]
 If no, attach a description with this statement.

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

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:

\$ 0
\$ 0
\$ 0

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? Yes[] No[X]
 17.4 If yes, give full and complete information relating thereto:

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

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

Yes[] No[X]

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes[] No[X]
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes[] No[X]

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

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104863	Income Research & Management	NA	SEC	DS
113360	Capstone Asset Management Company	NA	SEC	DS
106274	Frontier Capital Management Company, LLC	NA	SEC	DS
128223	Harbor (Int'l Core)	NA	SEC	DS
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
Accident and Health - Non-affiliates								
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	SSL/A/G	Authorized .....	.....	.....
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	SSL/A/I	Authorized .....	.....	.....
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	OTH/A/G	Authorized .....	.....	.....

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

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

DETAILS OF WRITE-INS

58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

(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

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- ◆ Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.
- ◆ ProMedica Retail Group, Inc., f/k/a The Flower Market, Inc., an Ohio for-profit corporation.
- ◆ ProMedica Courier Services, Inc., an Ohio nonprofit corporation.
- ◆ Erie West Hospice and Palliative Care, Ltd., an Ohio limited liability company.
- ◆ 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
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- ◆ 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.

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◆ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.

◆ NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.

- Bay Park Community Hospital, an Ohio nonprofit corporation.
- Defiance Hospital, Inc., an Ohio nonprofit corporation.
 - ◆ Kaitlyn's Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.
- Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.
 - ◆ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation with Emma L. Bixby Medical Center as its sole member.
 - ◆ Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
 - Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.
 - ◆ Lenawee 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.

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- ◆ 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.

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

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- 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

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Q16		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	

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Q161		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	

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Q16.2		00000	38-2879330	Lenawee Long Term Care Corporation	MI	NIA	Emma L. Bixby Medical Center	100.0	ProMedica Health System, Inc.	N
		00000	38-3146907	.....	.....	Herrick Memorial Development Corporation	MI	NIA	.....	Emma L. Bixby Medical Center	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	38-3639616	.....	.....	Herrick Memorial Office Plaza Condominium Association	MI	NIA	.....	Herrick Memorial Development Corporation	.....	.....	71.8	ProMedica Health System, Inc.	N
		00000	38-3639616	.....	.....	Herrick Memorial Office Plaza Condominium Association	MI	OTH	.....	Various Physicians	.....	.....	28.2	Various Physicians	N
		00000	82-1072366	.....	.....	Lenawee Clinical Partners	MI	NIA	.....	Emma L. Bixby Medical Center	.....	.....	50.0	ProMedica Health System, Inc.	0000001
		00000	82-1072366	.....	.....	Lenawee Clinical Partners	MI	OTH	.....	Various Physicians	.....	.....	50.0	Various Physicians	N
		00000	38-3049015	.....	.....	Herrick Memorial Hospital, Inc.	MI	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	34-4428256	.....	.....	The Toledo Hospital	OH	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	31-1569454	.....	.....	Reynolds Road Surgery Center, LLC	OH	NIA	.....	The Toledo Hospital	.....	.....	62.7	ProMedica Health System, Inc.	N
		00000	31-1569454	.....	.....	Reynolds Road Surgery Center, LLC	OH	OTH	.....	Various Physicians	.....	.....	37.3	Various Physicians	N
		00000	26-0679898	.....	.....	Northwest Ohio Dedicated Breast MRI, LLC	OH	NIA	.....	The Toledo Hospital	.....	.....	50.0	ProMedica Health System, Inc.	0000001
		00000	26-0679898	.....	.....	Northwest Ohio Dedicated Breast MRI, LLC	OH	OTH	.....	TRA Investment Club, LLC	.....	.....	50.0	TRA Investment Club, LLC	N
		00000	27-0608044	.....	.....	Arrowhead Behavioral Health, LLC	DE	NIA	.....	The Toledo Hospital	.....	.....	30.0	ProMedica Health System, Inc.	0000001
		00000	27-0608044	.....	.....	Arrowhead Behavioral Health, LLC	OH	OTH	.....	Toledo Holding Company, LLC	.....	.....	70.0	Toledo Holding Company, LLC	N
		00000	20-0088459	.....	.....	West Central Surgical Center, LLC	OH	NIA	.....	The Toledo Hospital	.....	.....	50.0	ProMedica Health System, Inc.	N
		00000	20-0088459	.....	.....	West Central Surgical Center, LLC	OH	OTH	.....	Various Physicians	.....	.....	50.0	Various Physicians	N
		00000	34-4428794	.....	.....	Flower Hospital	OH	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	34-1880473	.....	.....	PHS Ventures, LLC.	VT	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	34-4430849	.....	.....	Memorial Hospital	OH	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	34-1770910	.....	.....	Fremont Hospital Physician Organization	OH	NIA	.....	Memorial Hospital	.....	.....	50.0	ProMedica Health System, Inc.	N
		00000	34-1770910	.....	.....	Fremont Hospital Physician Organization	OH	OTH	.....	Fremont Physicians Associations	.....	.....	50.0	Various Physicians	N
		00000	34-1770910	.....	.....	Sandusky County Medical Specialist, LLC	OH	NIA	.....	Fremont Hospital Physician Organization	.....	.....	100.0	Fremont Hospital Physician Organization	0000001
		00000	20-4066818	.....	.....	East-West Holdings, Ltd.	OH	NIA	.....	Memorial Hospital	.....	.....	50.0	ProMedica Health System, Inc.	N
		00000	20-4066818	.....	.....	East-West Holdings, Ltd.	OH	OTH	.....	Bellevue Hospital	.....	.....	50.0	Bellevue Hospital	N
		00000	38-1984289	.....	.....	Mercy Memorial Hospital	MI	NIA	.....	ProMedica Health System, Inc.	.....	.....	100.0	ProMedica Health System, Inc.	0000001
		00000	38-2934134	.....	.....	Monroe Community Health Services	MI	NIA	.....	Monroe Regional Hospital	.....	.....	100.0	ProMedica Health System, Inc.	N
		00000	38-2704426	Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	100.0	ProMedica Health System, Inc.	N

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Q16.3		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 Tenant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N		
		00000	34-1883284			Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N		
		00000	34-1883284			Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001	
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N		
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001	
		00000	27-0962366			ProMedica Cardiovascular Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N		
		00000	27-0962366			ProMedica Cardiovascular Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001	
		00000	45-4810767			Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N		
		00000	45-4810767			Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001	
		00000	46-1989695			ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N		
		00000	46-1989695			ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001	
		00000	02-0753921			Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N		
		00000	02-0753921			Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N		
		00000	02-0753921			Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001	
		00000	46-4918876			Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N		
		00000	46-4918876			Kapios LLC	OH	OTH	Kaonsoft, Inc.	Ownership	50.0	Kaonsoft, Inc.	N	0000001	
		00000	81-3082229			APM Plus, LLC	DE	NIA	ProMedica Health System, Inc.	Ownership	40.0	ProMedica Health System, Inc.	N		
		00000	81-3082229			APM Plus, LLC	DE	OTH	Strategic Health System	Ownership	60.0	Strategic Health System	N	0000001	

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

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:

STATEMENT AS OF **June 30, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,235,033	5,719,105
2. Cost of bonds and stocks acquired	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
BONDS								
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
PREFERRED STOCK								
8. NAIC 1 .....	.....	.....	.....	.....	.....	.....	.....	.....
9. NAIC 2 .....	.....	.....	.....	.....	.....	.....	.....	.....
10. NAIC 3 .....	.....	.....	.....	.....	.....	.....	.....	.....
11. NAIC 4 .....	.....	.....	.....	.....	.....	.....	.....	.....
12. NAIC 5 .....	.....	.....	.....	.....	.....	.....	.....	.....
13. NAIC 6 .....	.....	.....	.....	.....	.....	.....	.....	.....
14. Total Preferred Stock .....	.....	.....	.....	.....	.....	.....	.....	.....
15. Total Bonds & Preferred Stock	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	XXX	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 Year To Date	2 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810FT0 ..	U S TREASURY BOND 4.5% 2/15/36		06/28/2017 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	76,169	58,000	954	1
912828B5 ..	U S TREASURY NOTE .75% 8/15/19		06/28/2017 ..	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	245,742	249,000	696	1
912828XU9 ..	U S TREASURY NOTE 1.5% 6/15/20		06/28/2017 ..	MORGAN STANLEY & CO INC, NY	XXX	180,963	181,000	102	1
912828W63 ..	U S TREASURY NOTE 1.625% 3/15/20		05/31/2017 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	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	XXX	245,222	246,000	353	1
912828V72 ..	U S TREASURY NOTE 1.875% 1/31/22		06/05/2017 ..	NOMURA SECS, NEW YORK	XXX	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	XXX	534,516	534,000	3,179	1
3620AMTH5 ..	GNMA POOL #0734152 4% 1/15/41		05/04/2017 ..	NOMURA SECS, NEW YORK	XXX	538,083	507,027	958	1
05999999 Subtotal - Bonds - U.S. Governments					XXX	3,029,541	2,979,027	11,470	XXX
Bonds - U.S. Special Revenue, Special Assessment									
3132QUMX8 ..	FHLMC POOL #Q3-7573 4.5% 10/01/29		05/01/2017 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	133,462	123,308	154	1
31999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	133,462	123,308	154	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
037833CU2 ..	APPLE INC 2.85% 5/11/24		05/04/2017 ..	GOLDMAN SACHS & CO, NY	XXX	100,904	101,000	1FE	
14040HBP9 ..	CAPITAL ONE FINANCIAL 2.5% 5/12/20		05/09/2017 ..	MORGAN STANLEY & CO INC, NY	XXX	35,943	36,000	2FE	
14149YBL1 ..	CARDINAL HEALTH 1.948% 6/14/19		06/01/2017 ..	GOLDMAN SACHS & CO, NY	XXX	29,000	29,000	2FE	
747525AP8 ..	QUALCOMM INC 2.1% 5/20/20		05/19/2017 ..	GOLDMAN SACHS & CO, NY	XXX	22,999	23,000	1FE	
94974BGR5 ..	WELLS FARGO & CO 2.55 12/7/20		06/15/2017 ..	GOLDMAN SACHS & CO, NY	XXX	56,561	56,000	52	1FE
92890NAT6 ..	WFRBS CMBS C10 A2 1.765% 12/15/45		05/24/2017 ..	MORGAN STANLEY & CO INC, NY	XXX	20,797	20,781	30	1FM
96221QAC7 ..	WFRBS CMBS C18 A3 3.651% 12/15/46		06/23/2017 ..	MORGAN STANLEY & CO INC, NY	XXX	246,364	235,000	643	1FM
92939LAB2 ..	WFRBS CMBS C25 A2 2.932% 11/15/47		06/01/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	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	XXX	69,981	70,000	1FE	
38999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	752,564	736,781	792	XXX
83999997 Subtotal - Bonds - Part 3					XXX	3,915,567	3,839,117	12,416	XXX
83999998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
83999999 Subtotal - Bonds					XXX	3,915,567	3,839,117	12,416	XXX
89999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y101 ..	3M CO		06/19/2017 ..	ITG INC, NEW YORK	5,000	1,067	XXX	L	
009158106 ..	AIR PRODUCTS & CHEMICALS INC		06/19/2017 ..	ITG INC, NEW YORK	10,000	1,466	XXX	L	
00971T101 ..	AKAMAI TECHNOLOGIES INC		05/03/2017 ..	JEFFERIES & CO INC, NEW YORK	45,000	2,377	XXX	L	
015271109 ..	ALEXANDRIA REAL ESTATE EQUITIE		06/19/2017 ..	ITG INC, NEW YORK	10,000	1,188	XXX	L	
016255101 ..	ALIGN TECHNOLOGY INC		06/19/2017 ..	ITG INC, NEW YORK	30,000	4,513	XXX	L	
02079K107 ..	ALPHABET INC-CL C		06/19/2017 ..	ITG INC, NEW YORK	2,000	1,909	XXX	L	
023135106 ..	AMAZON.COM INC		06/19/2017 ..	ITG INC, NEW YORK	1,000	1,001	XXX	L	
03662Q105 ..	ANSYS INC		06/19/2017 ..	ITG INC, NEW YORK	30,000	3,728	XXX	L	
03837J101 ..	AQUA METALS INC		05/17/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	679,000	10,162	XXX	L	
04316A108 ..	ARTISAN PARTNERS ASSET MANAGEM		06/28/2017 ..	STATE STREET GLOBAL MARKETS LLC, BOSTON	23,000	706	XXX	L	
053332102 ..	AUTOZONE INC		06/19/2017 ..	ITG INC, NEW YORK	1,000	591	XXX	L	
068323104 ..	BARRACUDA NETWORKS INC		05/18/2017 ..	GOLDMAN SACHS & CO, NY	343,000	7,784	XXX	L	
075887109 ..	BECTON DICKINSON AND CO		06/19/2017 ..	ITG INC, NEW YORK	8,000	1,540	XXX	L	
084670702 ..	BERKSHIRE HATHAWAY INC		06/19/2017 ..	ITG INC, NEW YORK	8,000	1,369	XXX	L	
09247X101 ..	BLACKROCK INC		05/09/2017 ..	ITG INC, NEW YORK	1,000	383	XXX	L	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
10921T101	BRIGHTCOVE INC		05/30/2017	GOLDMAN SACHS & CO, NY	62,000	371	XXX		L
144577103	CARRIZO OIL & GAS INC		06/28/2017	BMO CAPITAL MARKETS CORP, NEW YORK	423,000	7,234	XXX		L
14575E105	CARS.COM INC		06/01/2017	TEGNA INC-CONVERSION	23,333	556	XXX		L
16119P108	CHARTER COMMUNICATIONS INC		06/19/2017	ITG INC, NEW YORK	2,000	684	XXX		L
166764100	CHEVRON CORP		06/19/2017	ITG INC, NEW YORK	10,000	1,080	XXX		L
21240E105	CONTROLADORA VUELA CIA DE AVIA		04/27/2017	MORGAN STANLEY & CO INC, NY	12,000	153	XXX		L
22822V101	CROWN CASTLE INTERNATIONAL COR		06/19/2017	ITG INC, NEW YORK	10,000	1,013	XXX		L
25456K101	DIPLOMAT PHARMACY INC		04/10/2017	GOLDMAN SACHS & CO, NY	48,000	676	XXX		L
23355L106	DXC TECHNOLOGY CO		05/09/2017	SPINOFF OF HEWLETT PACKARD	102,401	7,592	XXX		L
285512109	ELECTRONIC ARTS INC		06/19/2017	ITG INC, NEW YORK	10,000	1,128	XXX		L
29363K105	ENTELLUS MEDICAL INC		05/09/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	351,000	4,337	XXX		L
26884L109	EQT CORP		06/19/2017	ITG INC, NEW YORK	10,000	545	XXX		L
29444U700	EQUINIX INC		05/09/2017	ITG INC, NEW YORK	2,000	854	XXX		L
B38564108	EURONAV NV		06/23/2017	GOLDMAN SACHS & CO, NY	72,000	537	XXX		L
G3223R108	EVEREST RE GROUP LTD		06/19/2017	ITG INC, NEW YORK	19,000	4,934	XXX		L
30231G102	EXXON MOBIL CORP		06/19/2017	ITG INC, NEW YORK	50,000	4,154	XXX		L
30303M102	FACEBOOK INC		06/19/2017	ITG INC, NEW YORK	10,000	1,529	XXX		L
31428X106	FEDEX CORP		05/09/2017	ITG INC, NEW YORK	1,000	191	XXX		L
318672706	FIRST BANCORP/PUERTO RICO		06/30/2017	J.P. MORGAN CLEARING CORP, NEW YORK	624,000	3,552	XXX		L
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3,000	63	XXX		L
366651107	GARTNER INC		05/09/2017	ITG INC, NEW YORK	30,000	3,421	XXX		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		05/12/2017	OPPENHEIMER & CO INC, NEW YORK	365,000	1,052	XXX		L
38141G104	GOLDMAN SACHS GROUP INC/THE		05/09/2017	ITG INC, NEW YORK	1,000	225	XXX		L
387328107	GRANITE CONSTRUCTION INC		06/28/2017	OPPENHEIMER & CO INC, NEW YORK	115,000	5,512	XXX		L
395259104	GREENHILL & CO INC		05/31/2017	BARCLAYS CAPITAL INC/LE, NEW JERSEY	19,000	384	XXX		L
806407102	HENRY SCHEIN INC		05/09/2017	ITG INC, NEW YORK	1,000	179	XXX		L
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/19/2017	ITG INC, NEW YORK	60,000	4,000	XXX		L
438516106	HONEYWELL INTERNATIONAL INC		06/19/2017	ITG INC, NEW YORK	10,000	1,354	XXX		L
G47567105	IHS MARKIT LTD		06/19/2017	ITG INC, NEW YORK	90,000	4,295	XXX		L
452327109	ILLUMINA INC		05/09/2017	ITG INC, NEW YORK	4,000	739	XXX		L
45245E109	IMAX CORP		06/30/2017	WEBBUSH MORGAN SECS INC, LOS ANGELES	129,000	3,349	XXX		L
45667G103	INFINERA CORP		04/19/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	57,000	546	XXX		L
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/07/2017	J.P. MORGAN CLEARING CORP, NEW YORK	16,000	375	XXX		L
48242W106	KBR INC		06/07/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	376,000	5,416	XXX		L
494368103	KIMBERLY-CLARK CORP		06/19/2017	ITG INC, NEW YORK	10,000	1,314	XXX		L
539830109	LOCKHEED MARTIN CORP		06/19/2017	ITG INC, NEW YORK	2,000	565	XXX		L
N53745100	LYONDELLBASELL INDUSTRIES NV		06/19/2017	ITG INC, NEW YORK	10,000	816	XXX		L
55261F104	M&T BANK CORP		06/19/2017	ITG INC, NEW YORK	10,000	1,627	XXX		L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		05/11/2017	WILLIAM BLAIR & CO, CHICAGO	247,000	11,849	XXX		L
594918104	MICROSOFT CORP		06/19/2017	ITG INC, NEW YORK	20,000	1,417	XXX		L
666807102	NORTHROP GRUMMAN CORP		06/19/2017	ITG INC, NEW YORK	2,000	520	XXX		L
67066G104	NVIDIA CORP		06/19/2017	ITG INC, NEW YORK	10,000	1,547	XXX		L
674599105	OCCIDENTAL PETROLEUM CORP		06/19/2017	ITG INC, NEW YORK	10,000	616	XXX		L
67103H107	O'REILLY AUTOMOTIVE INC		05/09/2017	ITG INC, NEW YORK	1,000	254	XXX		L
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		06/15/2017	CANTOR FITZGERALD & CO INC, NEW YORK	1,307,000	4,052	XXX		L
701094104	PARKER-HANNIFIN CORP		06/19/2017	ITG INC, NEW YORK	10,000	1,650	XXX		L
713448108	PEPSICO INC		06/19/2017	ITG INC, NEW YORK	10,000	1,167	XXX		L
718172109	PHILIP MORRIS INTERNATIONAL IN		06/19/2017	ITG INC, NEW YORK	10,000	1,221	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
718546104	PHILLIPS 66		06/19/2017	ITG INC, NEW YORK	10,000	813	XXX		L
744320102	PRUDENTIAL FINANCIAL INC		06/19/2017	ITG INC, NEW YORK	10,000	1,084	XXX		L
N72482123	QIAGEN NV		04/11/2017	BNY CONVERGEX, NEW YORK	20,000	557	XXX		L
774341101	ROCKWELL COLLINS INC		05/09/2017	ITG INC, NEW YORK	10,000	1,052	XXX		L
776696106	ROPER TECHNOLOGIES INC		05/09/2017	ITG INC, NEW YORK	1,000	222	XXX		L
79466L302	SALESFORCE.COM INC		06/19/2017	ITG INC, NEW YORK	10,000	873	XXX		L
78454L100	SM ENERGY CO		06/07/2017	GOLDMAN SACHS & CO, NY	123,000	2,299	XXX		L
87403A107	TAILORED BRANDS INC		05/04/2017	MORGAN STANLEY & CO INC, NY	126,000	1,567	XXX		L
G87110105	TECHNIPFMC PLC		06/20/2017	BAIRD, ROBERT W & CO INC, MILWAUKEE	234,000	6,418	XXX		L
881609101	TESORO CORP		06/19/2017	ITG INC, NEW YORK	20,000	1,760	XXX		L
91324P102	UNITEDHEALTH GROUP INC		06/19/2017	ITG INC, NEW YORK	7,000	1,259	XXX		L
913903100	UNIVERSAL HEALTH SERVICES INC		06/19/2017	ITG INC, NEW YORK	10,000	1,144	XXX		L
922417100	VEECO INSTRUMENTS INC		05/30/2017	CASH STOCK MERGER -ULTRATECH	302,275	9,688	XXX		L
928377100	VISTA OUTDOOR INC		04/12/2017	J.P. MORGAN CLEARING CORP, NEW YORK	107,000	2,004	XXX		L
254687106	WALT DISNEY CO/THE		06/19/2017	ITG INC, NEW YORK	10,000	1,056	XXX		L
93627C101	WARRIOR MET COAL INC		06/16/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	555,000	9,198	XXX		L
384802104	WW GRAINGER INC		05/09/2017	ITG INC, NEW YORK	1,000	189	XXX		L
98421B100	XPERI CORP		06/28/2017	OPPENHEIMER & CO INC, NEW YORK	177,000	5,611	XXX		L
05501U106	AZUL SA	C	05/18/2017	WELLS FARGO SECURITIES LLC, CHARLOTTE	5,000	.98	XXX		L
H1467J104	CHUBB LTD	C	05/09/2017	ITG INC, NEW YORK	10,000	1,370	XXX		L
G37585109	GASLOG LTD	C	06/15/2017	GOLDMAN SACHS & CO, NY	192,000	2,665	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	191,357	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	191,357	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	191,357	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	191,357	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	4,106,924	XXX	12,416	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B/A.C.V.								
Bonds - U.S. Governments																					
912810RM2	U.S TREASURY BOND 3% 5/15/45	04/27/2017	BARCLAYS CAPITAL INC, NEW	XXX	114,655	114,000	126,838	126,569		(24)		(24)		126,545		(11,890)	(11,890)	1,549	05/15/2045	1	
912828S43	U.S TREASURY NOTE .75% 7/15/19	05/31/2017	MORGAN STANLEY & CO INC, CITIGROUP GBL	XXX	160,834	163,000	160,645			161		161		160,991		(157)	(157)	402	07/15/2019	1	
912828R44	U.S TREASURY NOTE 0.875%	05/15/2019	MKTIS/SALOMO	XXX	141,911	143,000	142,459	142,609		29		29		142,638		(727)	(727)	683	05/15/2019	1	
9128282G4	U.S TREASURY NOTE 0.875% 09/15/19	06/28/2017	GOLDMAN SACHS & CO, NY	XXX	122,709	124,000	123,388	123,474		44		44		123,518		(609)	(609)	268	09/15/2019	1	
912828WD8	U.S TREASURY NOTE 1.250% 10/31/18	06/01/2017	NOMURA SEC'S, NEW YORK	XXX	290,068	290,000	292,198	291,397		(151)		(151)		291,246		(1,178)	(1,178)	2,138	10/31/2018	1	
912828P46	U.S TREASURY NOTE 1.625% 2/15/26	05/04/2017	GOLDMAN SACHS & CO, NY	XXX	193,613	205,000	203,208	203,386		29		29		203,415		(9,802)	(9,802)	727	02/15/2026	1	
912828V72	U.S TREASURY NOTE 1.875% 1/31/22	06/23/2017	CREDIT AGRICOLE USA, NEW	XXX	792,346	791,000	789,201	789,283		85		85		789,283		3,063	3,063	4,425	01/31/2022	1	
36179SEH6	GNMA II POOL #0MA3736 3.5% 06/20/46	06/20/2017	Redemption	XXX	12,239	13,000	12,253			(14)		(14)		12,239		74	74	62,000	06/20/2046	1	
36179SJT5	GNMA II POOL #0MA3874 3.5% 04/20/46	06/20/2017	Redemption	XXX	8,330	8,330	8,837	8,340		(9)		(9)		8,330		50	50	40,000	04/20/2046	1	
3620AMTH5	GNMA POOL #07341524 4% 1/15/41	06/15/2017	Redemption	XXX	9,984	9,984	10,595			(13)		(13)		9,984				33	01/15/2041	1	
05999999 Subtotal - Bonds - U.S. Governments				XXX	1,846,688	1,860,553	1,870,369	908,028		137		137		1,868,189		(21,501)	(21,501)	10,349	XXX	XXX	
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	XXX	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	XXX	4,040	4,040	4,129			(6)		(6)		4,040		17	17	80,000	08/01/2043	1	
31294YY54	FHLMC POOL #A9-6132 4.5% 01/01/41	06/15/2017	Redemption	XXX	11,809	11,809	12,989	11,837		(29)		(29)		11,809		67	67	01/01/2041	1		
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30	06/15/2017	Redemption	XXX	16,001	16,001	18,024	16,044		(43)		(43)		16,001		149	149	40,000	04/01/2030	1	
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45	06/15/2017	Redemption	XXX	35,307	35,307	38,893	35,412		(105)		(105)		35,307		258	258	90,000	09/01/2045	1	
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/01/29	06/15/2017	Redemption	XXX	2,649	2,649	2,867			(5)		(5)		2,649		10	10	10,000	10/01/2039	1	
31416BS58	FNMA POOL #0995240 4.500% 08/01/37	06/26/2017	Redemption	XXX	15,736	15,736	17,310	15,796		(60)		(60)		15,736		117	117	80,000	08/01/2037	1	
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40	06/26/2017	Redemption	XXX	13,311	13,311	14,347	13,325		(14)		(14)		13,311		112	112	100,000	10/01/2040	1	
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43	06/26/2017	Redemption	XXX	2,514	2,514	2,561			(2)		(2)		2,514		9	9	40,000	04/01/2043	1	
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44	06/26/2017	Redemption	XXX	3,432	3,432	3,544			(6)		(6)		3,432		12	12	40,000	04/01/2044	1	
3138WFCC1	FNMA POOL #0AS5469 4.000% 07/01/45	06/26/2017	Redemption	XXX	21,651	21,363	21,682			(32)		(32)		21,651		161	161	70,000	07/01/2045	1	
31999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	235,746	236,450	248,405	224,448		(312)		(312)		236,790		(1,044)	(1,044)	2,440	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
037833BF6	APPLE INC 2.700% 05/13/22	05/04/2017	GOLDMAN SACHS & CO, NY	XXX	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	Redemption	XXX	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	PERSHING LLC, JERSEY CITY	XXX	73,310	62,000	72,864	72,763		(63)		(63)		72,701		609	609	1,317	02/15/2042	2FE	
30219GAJ7	EXPRESS SCRIPTS HLDC CO 1.25%	06/02/2017	Maturity	XXX	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	Call	XXX	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	Redemption	XXX	5,330	5,330	5,675	5,341		(11)		(11)		5,330		107	107	10,000	10/11/2027	1FE	
929903DT6	WACHOVIA CORP 5.750% 06/15/2017	06/15/2017	Maturity	XXX	70,000	70,000	79,072	70,640		(640)		(640)		70,000		2,013	2,013	6,000	06/15/2017	1FE	
98956PAE2	ZIMMER BIOMET HOLDINGS INC 2%	4/01/18	MERRILL LYNCH PIERCE FENN	XXX	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 6/1/50	05/12/2017	Redemption	XXX	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	Redemption	XXX	2,055	2,055	2,065	2,055		0		0		2,055				10	01/10/2046	1FM	
20173VAE0	COMM MTG GG11A4 5.736% 12/10/49	06/12/2017	Redemption	XXX	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 3.37%	5/10/45	Redemption	XXX	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	XXX	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	XXX	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	Redemption	XXX	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	Redemption	XXX	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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A/C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B/A.C.V.									
90349DAB8	UBS-BARCLAYS CMBS A2 1.852%		08/10/49																		124	08/10/2049	1FM
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/45		06/15/2017	Redemption		XXX	37,433	37,433	37,530	37,520	(87)	(117)		(87)		37,433				436	12/15/2045	1FM	
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9%		08/15/46	Redemption		XXX	123,648	123,648	123,917	116,062						123,648				69	08/15/2046	1FM	
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37%		7/15/20	Redemption		XXX	14,253	14,253	14,482	14,269	(16)			(16)		14,253					12	07/15/2020	1FE
36251MAE1	GM FINANCIAL AUTO 3A4 1.78%		5/20/2020	Redemption		XXX	6,151	6,151	6,153	6,152				0		6,151				15	05/20/2020	1FE	
43814JAD6	HONDA AUTO REC 20 4A4 1.46%		10/15/20	Redemption		XXX	18,966	19,000	18,996	18,997				0		18,997				101	10/15/2020	1FE	
83162CVB6	SBA GTD PART CTF5 2012 2.18%		10/01/32	Redemption		XXX	31,005	31,000	31,076	31,070				(3)		31,067				109	10/01/2032	1FE	
83162CVX8	SBA GTD PARTN 2013-20K1 3.38%		11/01/33	Redemption		XXX	6,550	6,550	6,960	6,577				(27)		6,550				117	11/01/2033	1FE	
83162CWG4	SBA GTD PARTN 2014-20E 1.3%		05/01/34	Redemption		XXX	20,233	20,233	21,110	20,303				(70)		20,233				329	05/01/2034	1FE	
83162CXL2	SBA GTD PARTN 2015-20L1 2.82%		12/01/35	Redemption		XXX	8,889	8,889	9,162	8,903				(14)		8,889				131	12/01/2035	1FE	
89999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	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	
83999997	Subtotal - Bonds - Part 4				XXX	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	
83999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX						XXX	XXX	XXX		XXX	XXX	XXX		
83999999	Subtotal - Bonds				XXX	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	
89999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX						XXX	XXX	XXX		XXX	XXX	XXX		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
05329W102	AUTONATION INC		05/09/2017	ITG INC, NEW YORK	30,000	1,210	XXX	1,453	1,269	184				184		1,453	(243)	(243)		XXX	L		
07745A106	BELDEN INC		06/28/2017	JEFFERIES & CO INC, NEW Y	13,000	993	XXX	965	899	65				65		965	28	28		1	XXX	L	
14575E105	CARS.COM INC		06/07/2017	NON-BROKER TRADE	23,333	615	XXX	556						556		59	59	59		XXX	L		
20717E101	CONFORMIS INC		06/28/2017	BMO CAPITAL MARKETS		159,000	775	XXX	1,396	830	920			355	566	1,396	(621)	(621)		XXX	L		
21240D107	CONTROL4 CORP		06/21/2017	JEFFERIES & CO INC, NEW Y	62,000	1,251	XXX	691	979	(288)				(288)	691	559	559	559		XXX	L		
23280E109	CYPRESS SEMICONDUCTOR CORP		06/07/2017	NATIONAL FINL SVCS CORP	331,000	4,508	XXX	3,565	4,555	(990)				(990)	3,565	943	943	943		36	XXX	L	
252131107	DEXCOM INC		06/15/2017	PERSHING LLC, JERSEY CITY		7,000	527	XXX	449	593	(144)			(144)	449	79	79	79		XXX	L		
26483E100	DUN & BRADSTREET CORP/THE		05/09/2017	ITG INC, NEW YORK	20,000	2,249	XXX	2,441	2,159	282				282	2,441	(192)	(192)	(192)		XXX	L		
2335L106	DXC TECHNOLOGY CO		04/03/2017	FRACTIONS	0,401	28	XXX	28						28		0	0	0		XXX	L		
285512109	ELECTRONIC ARTS INC		06/21/2017	STIFEL NICOLAUS	165,000	15,892	XXX	12,487	14,771	(2,284)				(2,284)	12,487	3,405	3,405	3,405		XXX	L		
339750101	FLOOR & DECOR HOLDINGS INC		04/27/2017	MERRILL LYNCH PIERCE		3,000	88	XXX	63						63		25	25		XXX	L		
343389102	FLOTEK INDUSTRIES INC		05/03/2017	MERRILL LYNCH PIERCE			619,000	7,263	XXX	8,258	341			341	8,258	(996)	(996)	(996)		XXX	L		
368736104	GENERAC HOLDINGS INC		04/03/2017	GOLDMAN SACHS & CO, NY	219,000	7,884	XXX	9,009	8,164	845				845	9,009	(1,126)	(1,126)	(1,126)		XXX	L		
39304D102	GREEN DOT CORP		04/07/2017	GOLDMAN SACHS & CO, NY	19,000	611	XXX	453	634	(180)				(180)	453	158	158	158		XXX	L		
42824C109	HEWLETT PACKARD ENTERPRISE CO		04/03/2017	LIQUIDATING DIVIDEND		3,616	XXX	3,616	3,689	(73)				(73)	3,616					XXX	L		
48238T109	KAR AUCTION SERVICES INC		06/22/2017	BAIRD, ROBERT W & CO INC	84,000	3,588	XXX	3,500	3,668	(168)				(168)	3,500	88	88	88		27	XXX	L	
546347105	LOUISIANA-PACIFIC CORP		06/15/2017	PERSHING LLC, JERSEY CITY		506,000	12,928	XXX	9,929	12,559	(2,630)			(2,630)	9,929	2,999	2,999	2,999		XXX	L		
576323109	MASTEC INC		06/28/2017	BARCLAYS CAPITAL INC/LE	43,000	1,948	XXX	1,605	1,722	(117)				(117)	1,605	343	343	343		XXX	L		
582839106	MEAD JOHNSON NUTRITION CO		06/15/2017	NON-BROKER TRADE	70,000	6,300	XXX	4,969	6,236	(1,267)				(1,267)	4,969	1,331	1,331	1,331		29	XXX	L	
65249B208	NEWS CORP		05/09/2017	ITG INC, NEW YORK	20,000	262	XXX	239	270	(31)				(31)	239	24	24	24		2	XXX	L	
695263103	PACWEST BANCORP		06/28/2017	PERSHING LLC, JERSEY CITY		36,000	1,669	XXX	1,867	1,917	(51)			(51)	1,867	(197)	(197)	(197)		18	XXX	L	
703395103	PATTERSON COS INC		05/09/2017	ITG INC, NEW YORK	30,000	1,333	XXX	1,229	1,357	(128)				(128)	1,229	104	104	104		8	XXX	L	
712704105	PEOPLES UNITED FINANCIAL INC		05/09/2017	ITG INC, NEW YORK	50,000	873	XXX	970	910	60				60	970	(97)	(97)	(97)		9	XXX	L	
754730109	RAYMOND JAMES FINANCIAL INC		06/28/2017	WILLIAM BLAIR & CO, CHICA	15,000	1,209	XXX	1,094	1,144	(50)				(50)	1,094	114	114	114		3	XXX	L	
783549108	RYDER SYSTEM INC		05/09/2017	ITG INC, NEW YORK	20,000	1,356	XXX	1,506	1,509	(3)				(3)	1,506	(150)	(150)	(150)		XXX	L		
845467109	SOUTHWESTERN ENERGY CO		05/09/2017	ITG INC, NEW YORK	170,000	1,216	XXX	1,819	1,389	430				430	1,819	(603)	(603)	(603)		XXX	L		
87901105	TEGNA INC		06/19/2017	ITG INC, NEW YORK	70,000	1,614	XXX	1,517	1,793	(277)				(277)	1,517	98	98	98		10	XXX	L	
880349105	TENNECO INC		04/06/2017	WILLIAM BLAIR & CO, CHICA	75,000	4,471	XXX	4,424	4,682	(257)				(257)	4,424	47	47	47		XXX	L		
88076W103	TERADATA CORP		06/19/2017	ITG INC, NEW YORK	50,000	1,429	XXX	1,360	1,556	(196)				(196)	1,360	69	69	69		XXX	L		

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SCHEDULE D - PART 4

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

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

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

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

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

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

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

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

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

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

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

1			2	3	4	5	Book Balance at End of Each Month			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	XXX
Huntington Bank	Maumee, OH						639,482	807,152	991,400	XXX
Huntington Bank	Maumee, OH						(526,452)	(760,094)	(498,702)	XXX
Bank of America	Wilmington, DE						246,047	2,069,378	3,830,828	XXX
0199998 Deposits in	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		XXX	XXX ..						XXX
0199999 Totals - Open Depositories			XXX	XXX ..			20,236,243	24,051,827	18,568,694	XXX
0299998 Deposits in	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		XXX	XXX ..						XXX
0299999 Totals - Suspended Depositories			XXX	XXX ..						XXX
0399999 Total Cash On Deposit			XXX	XXX ..			20,236,243	24,051,827	18,568,694	XXX
0499999 Cash in Company's Office			XXX	XXX ..	XXX ..	XXX ..				XXX
0599999 Total Cash			XXX	XXX ..			20,236,243	24,051,827	18,568,694	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL 0% 7/20/17	0	04/20/2017	0.000	07/20/2017	193,980		356
U S TREASURY BILL 0% 9/21/17	0	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 Total Cash
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	
1. Premiums Collected		XXX	28,763	XXX	28,763
2. Earned Premiums		XXX	28,763	XXX	XXX
3. Claims Paid		XXX	31,131	XXX	31,131
4. Claims Incurred		XXX	31,131	XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - change		XXX		XXX	XXX
7. Expenses Paid		XXX	2,670	XXX	2,670
8. Expenses Incurred		XXX	2,670	XXX	XXX
9. Underwriting Gain or Loss		XXX	(5,038)	XXX	XXX
10. Cash Flow Results	XXX	XXX	XXX	XXX	(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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