



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

| | | | | | | |
|---------------------------------------|---|------------------------|--|------------|--|-----------|
| NAIC Group Code | 1212 (Current Period) | 1212 (Prior Period) | NAIC Company Code | 11518 | Employer's ID Number | 010580404 |
| Organized under the Laws of | Ohio | | State of Domicile or Port of Entry | OH | | |
| Country of Domicile | United States of America | | | | | |
| Licensed as business type: | Life, Accident & Health[X] Dental Service Corporation[] Other[] | | Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[] | | Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[] | |
| Incorporated/Organized | 04/19/2002 | | Commenced Business | 09/26/2002 | | |
| Statutory Home Office | 1901 Indian Wood Circle (Street and Number) | | Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) | | | |
| Main Administrative Office | | | 1901 Indian Wood Circle (Street and Number) | | | |
| | Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) | | (419)887-2500 (Area Code) (Telephone Number) | | | |
| Mail Address | 1901 Indian Wood Circle (Street and Number or P.O. Box) | | Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) | | | |
| Primary Location of Books and Records | | | 1901 Indian Wood Circle (Street and Number) | | | |
| | Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) | | (419)887-2500 (Area Code) (Telephone Number) | | | |
| Internet Web Site Address | www.paramounthealthcare.com | | | | | |
| Statutory Statement Contact | Jonathan Burns, Mr. (Name) | | (419)887-2909 (Area Code)(Telephone Number)(Extension) | | | |
| | jonathan.burns@promedica.org (E-Mail Address) | | (419)887-2020 (Fax Number) | | | |

OFFICERS

| Name | Title |
|---------------------------|------------|
| James Frederick White Mr. | Chairman # |
| John Charles Randolph Mr. | President |
| Michael Paul Browning Mr. | Treasurer |
| Jeffrey Craig Kuhn Mr. | Secretary |

OTHERS

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

DIRECTORS OR TRUSTEES

Judi Anne Gribble Ms.
Cynthia Ann Geronimo Ms.
Julie Anne Bartnik Ms.
Vincent Mature Davis Mr.
Lynn Eric Olman Mr.
Dee Ann Bialecki-Haase MD.
John Charles Randolph Mr.
Jeffrey William Boersma Mr.
Amy Lynn Hall Ms.
Richard Arthur Wasserman Mr.

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

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

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

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

| | |
|--------------------------|---------------------------|
| Andrea Marie Gibbons Ms. | Traci Nicole Watkins M.D. |
| John Paul Imm M.D. # | Lynn Azar Isaac Mr. # |
| Douglas Welch Mr. # | |

ASSETS

| | | Current Statement Date | | | 4 |
|----------------------|--|------------------------|--------------------|-----------------------------------|--|
| | | 1 | 2 | 3 | |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. | Bonds | 33,885,922 | | 33,885,922 | 32,428,575 |
| 2. | Stocks: | | | | |
| 2.1 | Preferred stocks | | | | |
| 2.2 | Common stocks | 13,842,214 | | 13,842,214 | 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 (\$.....24,795,862), cash equivalents (\$.....0) and short-term investments (\$.....1,290,805) | 26,086,667 | | 26,086,667 | 27,079,869 |
| 6. | Contract loans (including \$.....0 premium notes) | | | | |
| 7. | Derivatives | | | | |
| 8. | Other invested assets | | | | |
| 9. | Receivables for securities | 195,010 | | 195,010 | 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) | 74,009,813 | | 74,009,813 | 71,427,318 |
| 13. | Title plants less \$.....0 charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 38,443 | | 38,443 | 204,883 |
| 15. | Premiums and considerations: | | | | |
| 15.1 | Uncollected premiums and agents' balances in the course of collection | 770,627 | 263,228 | 507,399 | 544,581 |
| 15.2 | Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums) | | | | |
| 15.3 | Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) | 1,751,193 | | 1,751,193 | 631,451 |
| 16. | Reinsurance: | | | | |
| 16.1 | Amounts recoverable from reinsurers | 149,515 | | 149,515 | 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 | 3,349,405 | 174,789 | 3,174,616 | 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 | 6,740,651 | 2,133 | 6,738,518 | 9,397,173 |
| 24. | Health care (\$.....1,532,455) and other amounts receivable | 1,532,455 | | 1,532,455 | 1,919,184 |
| 25. | Aggregate write-ins for other-than-invested assets | 257,472 | 257,472 | | |
| 26. | TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 88,911,948 | 697,622 | 88,214,326 | 87,472,836 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. | TOTAL (Lines 26 and 27) | 88,911,948 | 697,622 | 88,214,326 | 87,472,836 |
| DETAILS OF WRITE-INS | | | | | |
| 1101. | ..... |  |  |  |  |
| 1102. | ..... |  |  |  |  |
| 1103. | ..... |  |  |  |  |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. | Prepays | 239,435 | 239,435 | | |
| 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) | 257,472 | 257,472 | | |

LIABILITIES, CAPITAL AND SURPLUS

| | | Current Period | | | Prior Year |
|----------------------|--|----------------|----------------|------------|------------|
| | | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. | Claims unpaid (less \$.00 reinsurance ceded) | 16,571,496 | | 16,571,496 | 15,679,740 |
| 2. | Accrued medical incentive pool and bonus amounts | 567,858 | | 567,858 | 757,142 |
| 3. | Unpaid claims adjustment expenses | 493,000 | | 493,000 | 507,000 |
| 4. | Aggregate health policy reserves, including the liability of \$.00 for medical loss ratio rebate per the Public Health Service Act | 2,026,294 | | 2,026,294 | 2,720,423 |
| 5. | Aggregate life policy reserves | | | | |
| 6. | Property/casualty unearned premium reserve | | | | |
| 7. | Aggregate health claim reserves | | | | |
| 8. | Premiums received in advance | 2,426,209 | | 2,426,209 | 1,938,094 |
| 9. | General expenses due or accrued | 3,575,127 | | 3,575,127 | 3,580,013 |
| 10.1 | Current federal and foreign income tax payable and interest thereon (including \$.00 on realized gains (losses)) | 457,987 | | 457,987 | |
| 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 \$.00 current) and interest thereon \$.00 (including \$.00 current) | | | | |
| 15. | Amounts due to parent, subsidiaries and affiliates | 8,901,570 | | 8,901,570 | 8,945,133 |
| 16. | Derivatives | | | | |
| 17. | Payable for securities | 1,022,145 | | 1,022,145 | 7,293,485 |
| 18. | Payable for securities lending | | | | |
| 19. | Funds held under reinsurance treaties with (\$.00 authorized reinsurers, \$.00 unauthorized reinsurers and \$.00 certified reinsurers) | | | | |
| 20. | Reinsurance in unauthorized and certified (\$.00) companies | | | | |
| 21. | Net adjustments in assets and liabilities due to foreign exchange rates | | | | |
| 22. | Liability for amounts held under uninsured plans | 14,851,765 | | 14,851,765 | 15,333,270 |
| 23. | Aggregate write-ins for other liabilities (including \$.00 current) | | | | |
| 24. | Total liabilities (Lines 1 to 23) | 50,893,451 | | 50,893,451 | 56,754,300 |
| 25. | Aggregate write-ins for special surplus funds | X X X | X X X | 2,011,768 | |
| 26. | Common capital stock | X X X | X X X | 1,000,000 | 1,000,000 |
| 27. | Preferred capital stock | X X X | X X X | | |
| 28. | Gross paid in and contributed surplus | X X X | X X X | 26,000,000 | 26,000,000 |
| 29. | Surplus notes | X X X | X X X | | |
| 30. | Aggregate write-ins for other-than-special surplus funds | X X X | X X X | | |
| 31. | Unassigned funds (surplus) | X X X | X X X | 8,309,107 | 3,718,536 |
| 32. | Less treasury stock, at cost: | | | | |
| 32.1 | .00 shares common (value included in Line 26 \$.00) | X X X | X X X | | |
| 32.2 | .00 shares preferred (value included in Line 27 \$.00) | X X X | X X X | | |
| 33. | Total capital and surplus (Lines 25 to 31 minus Line 32) | X X X | X X X | 37,320,875 | 30,718,536 |
| 34. | Total Liabilities, capital and surplus (Lines 24 and 33) | X X X | X X X | 88,214,326 | 87,472,836 |
| DETAILS OF WRITE-INS | | | | | |
| 2301. | | | | | |
| 2302. | | | | | |
| 2303. | | | | | |
| 2398. | Summary of remaining write-ins for Line 23 from overflow page | | | | |
| 2399. | TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above) | | | | |
| 2501. | ACA Carrier Fee | X X X | X X X | 2,011,768 | |
| 2502. | | X X X | X X X | | |
| 2503. | | X X X | X X X | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | X X X | X X X | | |
| 2599. | TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) | X X X | X X X | 2,011,768 | |
| 3001. | | X X X | X X X | | |
| 3002. | | X X X | X X X | | |
| 3003. | | X X X | X X X | | |
| 3098. | Summary of remaining write-ins for Line 30 from overflow page | X X X | X X X | | |
| 3099. | TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above) | X X X | X X X | | |

STATEMENT OF REVENUE AND EXPENSES

| | | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|------------------------------|---|----------------------|-------------|--------------------|------------------------------|
| | | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. | Member Months | X X X | 347,901 | 351,797 | 470,497 |
| 2. | Net premium income (including \$.....0 non-health premium income) | X X X | 122,785,643 | 119,960,917 | 158,033,211 |
| 3. | Change in unearned premium reserves and reserves for rate credits | X X X | | | |
| 4. | Fee-for-service (net of \$.....0 medical expenses) | X X X | | | |
| 5. | Risk revenue | X X X | | | |
| 6. | Aggregate write-ins for other health care related revenues | X X X | | | |
| 7. | Aggregate write-ins for other non-health revenues | X X X | | | |
| 8. | Total revenues (Lines 2 to 7) | X X X | 122,785,643 | 119,960,917 | 158,033,211 |
| Hospital and Medical: | | | | | |
| 9. | Hospital/medical benefits | | 79,936,375 | 71,143,948 | 96,039,278 |
| 10. | Other professional services | | 302,345 | 366,335 | 488,446 |
| 11. | Outside referrals | | | | |
| 12. | Emergency room and out-of-area | | 5,424,114 | 11,074,682 | 14,766,243 |
| 13. | Prescription drugs | | 15,710,924 | 13,890,937 | 18,959,154 |
| 14. | Aggregate write-ins for other hospital and medical | | | | |
| 15. | Incentive pool, withhold adjustments and bonus amounts | | 567,858 | 651,708 | 757,142 |
| 16. | Subtotal (Lines 9 to 15) | | 101,941,616 | 97,127,610 | 131,010,263 |
| Less: | | | | | |
| 17. | Net reinsurance recoveries | | 1,307,189 | 1,075,393 | 1,334,944 |
| 18. | Total hospital and medical (Lines 16 minus 17) | | 100,634,427 | 96,052,217 | 129,675,319 |
| 19. | Non-health claims (net) | | | | |
| 20. | Claims adjustment expenses, including \$.....1,558,948 cost containment expenses | | 1,896,520 | 2,268,912 | 2,619,031 |
| 21. | General administrative expenses | | 13,391,831 | 14,142,394 | 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) | | 115,922,778 | 112,463,523 | 148,958,291 |
| 24. | Net underwriting gain or (loss) (Lines 8 minus 23) | X X X | 6,862,865 | 7,497,394 | 9,074,920 |
| 25. | Net investment income earned | | 668,092 | 45,790 | 200,579 |
| 26. | Net realized capital gains (losses) less capital gains tax of \$.....(19,107) | | (73,698) | 2,714 | (58,686) |
| 27. | Net investment gains or (losses) (Lines 25 plus 26) | | 594,394 | 48,504 | 141,893 |
| 28. | Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)] | | | | |
| 29. | Aggregate write-ins for other income or expenses | | | | |
| 30. | Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) | X X X | 7,457,259 | 7,545,898 | 9,216,813 |
| 31. | Federal and foreign income taxes incurred | X X X | 2,257,958 | 2,968,430 | 3,887,929 |
| 32. | Net income (loss) (Lines 30 minus 31) | X X X | 5,199,301 | 4,577,468 | 5,328,884 |
| DETAILS OF WRITE-INS | | | | | |
| 0601. | ..... | X X X | | | |
| 0602. | ..... | X X X | | | |
| 0603. | ..... | X X X | | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | X X X | | | |
| 0699. | TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) | X X X | | | |
| 0701. | ..... | X X X | | | |
| 0702. | ..... | X X X | | | |
| 0703. | ..... | X X X | | | |
| 0798. | Summary of remaining write-ins for Line 7 from overflow page | X X X | | | |
| 0799. | TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) | X X X | | | |
| 1401. | ..... |  |  |  |  |
| 1402. | ..... |  |  |  |  |
| 1403. | ..... |  |  |  |  |
| 1498. | Summary of remaining write-ins for Line 14 from overflow page | | | | |
| 1499. | TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) | | | | |
| 2901. | ..... |  |  |  |  |
| 2902. | ..... |  |  |  |  |
| 2903. | ..... |  |  |  |  |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | | | | |
| 2999. | TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) | | | | |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | | 1 | 2 | 3 |
|--------------------------------------|--|-------------------------|-----------------------|------------------------------------|
| | | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| CAPITAL & SURPLUS ACCOUNT | | | | |
| 33. | Capital and surplus prior reporting year | 30,718,536 | 25,088,548 | 25,088,548 |
| 34. | Net income or (loss) from Line 32 | 5,199,301 | 4,577,468 | 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 | 1,725,536 | 290 | 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 | (322,498) | 459,798 | 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) | 6,602,339 | 5,037,556 | 5,629,988 |
| 49. | Capital and surplus end of reporting period (Line 33 plus 48) | 37,320,875 | 30,126,104 | 30,718,536 |
| DETAILS OF WRITE-INS | | | | |
| 4701. | ..... | ..... | ..... | ..... |
| 4702. | ..... | ..... | ..... | ..... |
| 4703. | ..... | ..... | ..... | ..... |
| 4798. | Summary of remaining write-ins for Line 47 from overflow page ..... | ..... | ..... | ..... |
| 4799. | TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) ..... | ..... | ..... | ..... |

CASH FLOW

| | | 1 | 2 | 3 |
|---|---|-------------|-------------|--------------|
| | | Current | Prior | Prior |
| | | Year | Year | Year Ended |
| | | To Date | To Date | December 31 |
| Cash from Operations | | | | |
| 1. | Premiums collected net of reinsurance | 121,342,197 | 118,383,346 | 156,006,632 |
| 2. | Net investment income | 1,015,661 | 57,691 | 89,377 |
| 3. | Miscellaneous income | | | |
| 4. | TOTAL (Lines 1 to 3) | 122,357,858 | 118,441,037 | 156,096,009 |
| 5. | Benefit and loss related payments | 98,849,417 | 92,841,714 | 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 | 18,212,306 | 13,027,356 | 14,269,473 |
| 8. | Dividends paid to policyholders | | | |
| 9. | Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) | 538,228 | 2,463,836 | 6,581,375 |
| 10. | TOTAL (Lines 5 through 9) | 117,599,951 | 108,332,906 | 148,978,376 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 4,757,907 | 10,108,131 | 7,117,633 |
| Cash from Investments | | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| 12.1 | Bonds | 12,093,599 | 2,725,382 | 25,826,231 |
| 12.2 | Stocks | 496,980 | | 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 | | | 7,181,069 |
| 12.8 | TOTAL investment proceeds (Lines 12.1 to 12.7) | 12,590,579 | 2,725,382 | 33,044,271 |
| 13. | Cost of investments acquired (long-term only): | | | |
| 13.1 | Bonds | 13,808,895 | 2,675,483 | 52,705,881 |
| 13.2 | Stocks | 765,997 | | 11,812,379 |
| 13.3 | Mortgage loans | | | |
| 13.4 | Real estate | | | |
| 13.5 | Other invested assets | | | |
| 13.6 | Miscellaneous applications | 6,372,908 | 100,142 | 21,679 |
| 13.7 | TOTAL investments acquired (Lines 13.1 to 13.6) | 20,947,800 | 2,775,625 | 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) | (8,357,221) | (50,243) | (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) | 2,606,112 | (4,059,769) | 665,612 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | 2,606,112 | (4,059,769) | 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) | (993,202) | 5,998,119 | (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) | 26,086,667 | 56,790,411 | 27,079,869 |

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

| | | | | |
|---------|--|--|--|--|
| 20.0001 | | | | |
|---------|--|--|--|--|

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|-------------|------------------------------------|-------------|---------------------|-------------|-------------|---------------------------------------|----------------------|--------------------|-----------|
| | | 2 | 3 | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other |
| Total Members at end of: | | | | | | | | | | |
| 1. Prior Year | 40,117 | 3,583 | 29,018 | 1,154 | | | 51 | | | 6,311 |
| 2. First Quarter | 39,782 | 4,058 | 28,347 | 1,145 | | | 64 | | | 6,168 |
| 3. Second Quarter | 35,758 | 3,943 | 27,940 | 1,134 | | | 62 | | | 2,679 |
| 4. Third Quarter | 36,305 | 3,801 | 27,454 | 1,130 | | | 65 | | | 3,855 |
| 5. Current Year | | | | | | | | | | |
| 6. Current Year Member Months | 347,901 | 35,389 | 252,333 | 10,257 | | | 563 | | | 49,359 |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 23,998 | 3,036 | 18,220 | 2,690 | | | 52 | | | |
| 8. Non-Physician | 2,458 | 309 | 1,914 | 230 | | | 5 | | | |
| 9. Total | 26,456 | 3,345 | 20,134 | 2,920 | | | 57 | | | |
| 10. Hospital Patient Days Incurred | 11,484 | 868 | 8,827 | 1,762 | | | 27 | | | |
| 11. Number of Inpatient Admissions | 1,821 | 173 | 1,444 | 200 | | | 4 | | | |
| 12. Health Premiums Written (a) | 124,844,090 | 14,739,670 | 105,769,968 | 2,443,833 | | | 295,379 | | | 1,595,240 |
| 13. Life Premiums Direct | | | | | | | | | | |
| 14. Property/Casualty Premiums Written | | | | | | | | | | |
| 15. Health Premiums Earned | 124,844,090 | 14,739,670 | 105,769,968 | 2,443,833 | | | 295,379 | | | 1,595,240 |
| 16. Property/Casualty Premiums Earned | | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services | 100,663,132 | 12,131,539 | 86,258,587 | 1,657,126 | | | 281,876 | | | 334,004 |
| 18. Amount Incurred for Provision of Health Care Services | 101,941,616 | 12,796,406 | 87,010,264 | 1,598,891 | | | 292,208 | | | 243,847 |

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

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

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

| Aging Analysis of Unpaid Claims | | | | | | |
|--|-------------|--------------|--------------|---------------|---------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Account | 1 - 30 Days | 31 - 60 Days | 61 - 90 Days | 91 - 120 days | Over 120 Days | Total |
| 0199999 Individually Listed Claims Unpaid | | | | | | |
| 0299999 Aggregate Accounts Not Individually Listed - Uncovered | | | | | | |
| 0399999 Aggregate Accounts Not Individually Listed - Covered | 2,470,026 | 507,961 | 235,935 | 208,568 | 379,273 | 3,801,763 |
| 0499999 Subtotals | 2,470,026 | 507,961 | 235,935 | 208,568 | 379,273 | 3,801,763 |
| 0599999 Unreported claims and other claim reserves | | | | | | 12,769,733 |
| 0699999 Total Amounts Withheld | | | | | | |
| 0799999 Total Claims Unpaid | | | | | | 16,571,496 |
| 0899999 Accrued Medical Incentive Pool And Bonus Amounts | | | | | | 567,858 |

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

| Line of Business | | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 | 6 |
|------------------------|---|--|---|--|---|--|---|
| | | 1 | 2 | 3 | 4 | Claims Incurred in Prior Years (Columns 1+3) | Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year |
| | | On Claims Incurred Prior to January 1 of Current Year | On Claims Incurred During the Year | On Claims Unpaid Dec 31 of Prior Year | On Claims Incurred During the Year | | |
| 1. | Comprehensive (hospital & medical) | 12,132,524 | 84,403,317 | 1,564,118 | 14,443,635 | 13,696,642 | 14,936,491 |
| 2. | Medicare Supplement | 231,377 | 1,404,986 | 873 | 337,096 | 232,250 | 441,397 |
| 3. | Dental only | | | | | | |
| 4. | Vision only | | | | | | |
| 5. | Federal Employees Health Benefits Plan | 3,879 | 277,997 | | 32,723 | 3,879 | 22,391 |
| 6. | Title XVIII - Medicare | | | | | | |
| 7. | Title XIX - Medicaid | | | | | | |
| 8. | Other health | 254,487 | 79,517 | | 193,051 | 254,487 | 279,461 |
| 9. | Health subtotal (Lines 1 to 8) | 12,622,267 | 86,165,817 | 1,564,991 | 15,006,505 | 14,187,258 | 15,679,740 |
| 10. | Healthcare receivables (a) | | 1,532,455 | | | | 1,919,184 |
| 11. | Other non-health | | | | | | |
| 12. | Medical incentive pools and bonus amounts | 757,142 | | | 567,858 | 757,142 | 757,142 |
| 13. | Totals (Lines 9 - 10 + 11 + 12) | 13,379,409 | 84,633,362 | 1,564,991 | 15,574,363 | 14,944,400 | 14,517,698 |

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

| | State of Domicile | Sep. 30 2017 | Dec. 31 2016 |
|--|----------------------|-----------------|-----------------|
| | Ohio | | |
| NET (LOSS) INCOME | | | |
| Paramount Insurance Company state basis | | 5,199,301 | 5,328,884 |
| State Prescribed Practices that increase/(decrease) NAIC SAP | | - | - |
| State Permitted Practices that increase/(decrease) NAIC SAP | | | - |
| NAIC SAP | | 5,199,301 | 5,328,884 |
| SURPLUS | | | |
| Paramount Insurance Company state basis | | 37,320,875 | 30,718,536 |
| State Prescribed Practices that increase/(decrease) NAIC SAP | | - | - |
| State Permitted Practices that increase/(decrease) NAIC SAP | | - | - |
| NAIC SAP | | 37,320,875 | 30,718,536 |

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Expenses incurred in connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. The Company has no common stock investments.
4. The Company has no preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.
9. The Company does not invest in derivatives.
10. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
11. The Company began operations on November 2, 2002. Unpaid losses and loss adjustment expenses include an amount from individual case estimates and loss reports and an amount, based on limited past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of

Notes to Financial Statement

or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

- 12. The Company has not modified its capitalization policy from prior period.
- 13. The Company estimates its pharmaceutical rebate receivables based on historical cash payments and actual prescriptions filled.

2. Accounting Changes and Corrections of Errors

-NOT APPLICABLE

3. Business Combinations and Goodwill

-NOT APPLICABLE

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

- A. The company does not have any Mortgage Loan investments.
- B. The company is not a creditor for any Restructured Debt.
- C. The company does not have any reverse mortgages.
- D. The company does not have any loan-backed securities.
- E. The company does not have any re-purchase agreements.
- F. The company does not have any real estate investments.
- G. The company does not have any low-income housing tax credits.
- H. Restricted Assets

No significant change.
- I. The company does not have any working capital financing investments.
- J. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.
- K. Structured notes

No significant change.

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

7. Investment Income

No significant change.

8. Derivative Instruments

-NOT APPLICABLE

9. Income Taxes

No significant change.

10. Information Concerning Parent, Subsidiaries and Affiliates

Notes to Financial Statement

No significant change.

11. Debt

-NOT APPLICABLE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

-NOT APPLICABLE

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

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

-NOT APPLICABLE

16. Off-Balance Sheet Risk

-NOT APPLICABLE

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

-NOT APPLICABLE

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

No significant change.

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

-NOT APPLICABLE

20. Fair Value Measurement

A1.

| Description for each class of asset | (Level 1) | (Level 2) | (Level 3) | Total |
|-------------------------------------|---------------|-----------|---------------|---------------|
| Assets at fair value | | | | |
| Common Stock | | | | |
| Industrial and Misc. | \$ 10,887,618 | | \$ 10,887,618 | |
| Mutual Funds | 2,954,596 | | 2,954,596 | |
| | | \$ | \$ | |
| Total Common Stock | 13,842,214 | - | - | \$ 13,842,214 |
| | | \$ | \$ | |
| Total Assets at Fair Value | \$ 13,842,214 | - | - | \$ 13,842,214 |

C.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|-----------------|-----------|--------------|-----------|-----------------------------------|
| Bonds | \$33,641,716 | \$33,885,922 | | \$33,641,716 | | |
| Short Term Investments | 1,290,805 | 1,290,805 | 1,290,805 | | | |
| Common Stock | | | | | | |

Notes to Financial Statement

13,842,214 13,842,214 13,842,214

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

Notes to Financial Statement

| | |
|---|-------------|
| a. Permanent ACA Risk Adjustment Program | |
| Assets | Amount |
| 1. Premiums receivable due to ACA Risk Adjustment | \$1,751,193 |
| Liabilities | |
| 2. Risk adjustment user fees payable for ACA Risk Adjustment | \$13,684 |
| 3. Premium adjustments payable due to ACA Risk Adjustment | \$1,747,734 |
| Operations (Revenue & Expense) | |
| 4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | \$71,259 |
| 5. Reported in expenses as ACA Risk adjustment user fees | \$6,353 |
| b. Transitional ACA Reinsurance Program | |
| Assets | |
| 1. Amounts recoverable for claims paid due to ACA Reinsurance | \$149,515 |
| 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 | \$185,565 |
| 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 |

3. Roll-forward 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

| | | | | | 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 | | |
| Accrued During the Prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the Current Year on Business written before December 31 of the Prior Year | | | | | | | Cumulative Balance from Prior Years Col 1-3+7 | Cumulative Balance from Prior Years Col 2-4+8 |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Ref | 9 | 10 |
| Rec | Pay | Rec | Pay | Rec | Pay | Rec | Pay | | Rec | Pay |
| a. Permanent ACA Risk Adjustment | | | | | | | | | | |
| Program | | | | | | | | | | |
| 1. Premium Adjustment receivables | - | - | - | - | - | - | - | - | - | - |
| 2. Premium adjustments (payable) | - | | | | - | - | | | - | - |
| 3. Subtotal ACA Permanent Risk | - | - | - | - | - | - | - | - | - | - |
| Adjustment Program | | | | | | | | | | |
| b. Transitional ACA Reinsurance Program | | | | | | | | | | |
| 1. Amounts recoverable for claims paid | 845,348 | - | 887,464 | (42,116) | - | 191,631 | - | C | 149,515 | - |
| 2. Amounts recoverable for claims unpaid(contra liability) | - | - | - | - | - | - | - | - | - | - |
| 4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium | - | - | - | - | - | - | - | - | - | - |
| 5. Ceded reinsurance premiums payable | - | - | - | - | - | - | - | - | - | - |
| 6. Liability for amounts held under uninsured plans | - | - | - | - | - | - | - | - | - | - |
| 7. Subtotal ACA Transitional Reinsurance Program | 845,348 | - | 887,464 | - | (42,116) | - | 191,631 | - | 149,515 | - |
| c. Temporary ACA Risk Corridors | | | | | | | | | | |
| Program | | | | | | | | | | |
| 1. Accrued restrospective premium | - | | - | - | - | - | - | - | - | - |
| 2. Reserve for rate credits or policy experience rating refunds | - | (29,852) | - | - | - | (29,852) | - | 29,852 | J | - |
| 3. Subtotal ACA Risk Corridors Program | - | (29,852) | - | - | - | (29,852) | - | 29,852 | - | - |
| d. Total for ACA Risk Sharing Provisions: | 845,348 | (29,852) | 887,464 | - | (42,116) | (29,852) | 191,631 | 29,852 | 149,515 | - |

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Notes to Financial Statement

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

| | | | | | | | | | |
|--|---|----------|---|---|----------|---|--------|---|---|
| a. 2014 | | | | | | | | | |
| 1. Accrued retrospective premium | - | - | - | - | - | - | - | - | - |
| 2. Reserve for rate credits or policy experience rating refunds | - | - | - | - | - | - | - | - | - |
| b. 2015 | | | | | | | | | |
| 1. Accrued retrospective premium | | - | | - | - | | - | - | - |
| 2. Reserve for rate credits or policy experience rating refunds | | (29,852) | - | - | (29,852) | | 29,852 | J | - |
| c. 2016 | | | | | | | | | |
| 1. Accrued retrospective premium | | | | | | | | | |
| 2. Reserve for rate credits or policy experience rating refunds | - | - | - | - | - | - | - | - | - |
| payable | | | | | | | | | |
| d. Total for ACA Risk Sharing Provisions | - | (29,852) | - | - | (29,852) | - | 29,852 | | - |
| e. Per CMS 6/30/17 report adjust 2016 balance to actual. | | | | | | | | | |
| j. Per CMS no payable for risk corridor for 2015. | | | | | | | | | |

5. ACA Risk Corridors Receivables as of Reporting Date

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

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2016 were \$16,186,740. As of September 30, 2017, \$12,910,963 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,564,991 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 \$1,710,786 favorable prior-year development since December 31, 2016 to September 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.

Notes to Financial Statement

29. Participating Policies

-NOT APPLICABLE

30. Premium Deficiency Reserves

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

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

12/31/2015
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

12/09/2016
- 6.4 By what department or departments?

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

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

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

FINANCIAL

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

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

\$ 1,519,200

INVESTMENT

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

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

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

\$ 0

GENERAL INTERROGATORIES (Continued)

INVESTMENT

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

14.2 If yes, please complete the following:

Yes[] No[X]

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

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

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

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

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

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

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

16.3 Total payable for securities lending reported on the liability page

\$ 0
\$ 0
\$ 0

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

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

Yes[X] No[]

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

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

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

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

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

Yes[] No[X]

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

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

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

GENERAL INTERROGATORIES (Continued)

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|--|---|-----------------------------|---|
| 104863 | Income Research & Management | NA | SEC | DS |
| 113360 | Capstone Asset Management Company | NA | SEC | DS |
| 106274 | Frontier Capital Management Company, LLC | NA | SEC | DS |
| 128223 | Harbor (Int'l Core) | NA | SEC | |
| 110296 | Harbor (Int'l Growth) | 549300OJXEENXLO4FW52 ... | SEC | |

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

Yes[X] No[]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

| | |
|--|--------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 83.000% |
| 1.2 A&H cost containment percent | 1.000% |
| 1.3 A&H expense percent excluding cost containment expenses | 11.000% |
| 2.1 Do you act as a custodian for health savings accounts? | Yes[] No[X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$..... 0 |
| 2.3 Do you act as an administrator for health savings accounts? | Yes[] No[X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$..... 0 |

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Reinsurer | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Type of Reinsurer | 8 Certified Reinsurer Rating (1 through 6) | 9 Effective Date of Certified Reinsurer Rating |
|---|-------------------|------------------------|------------------------|----------------------------------|--------------------------------------|---------------------------|---|---|
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 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

| | | 1 | Direct Business Only | | | | | | | |
|----------------------|---|---------------|------------------------------|----------------------|--------------------|--|--|-----------------------------|---------------------------|------------------------|
| | | | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| State, Etc. | | Active Status | Accident and Health Premiums | Medicare Title XVIII | Medicaid Title XIX | Federal Employees Health Benefits Program Premiums | Life and Annuity Premiums and Other Considerations | Property/ Casualty Premiums | Total Columns 2 Through 7 | Deposit-Type Contracts |
| 1. | Alabama (AL) | N | | | | | | | | |
| 2. | Alaska (AK) | N | | | | | | | | |
| 3. | Arizona (AZ) | N | | | | | | | | |
| 4. | Arkansas (AR) | N | | | | | | | | |
| 5. | California (CA) | N | | | | | | | | |
| 6. | Colorado (CO) | N | | | | | | | | |
| 7. | Connecticut (CT) | N | | | | | | | | |
| 8. | Delaware (DE) | N | | | | | | | | |
| 9. | District of Columbia (DC) | N | | | | | | | | |
| 10. | Florida (FL) | N | | | | | | | | |
| 11. | Georgia (GA) | N | | | | | | | | |
| 12. | Hawaii (HI) | N | | | | | | | | |
| 13. | Idaho (ID) | N | | | | | | | | |
| 14. | Illinois (IL) | N | | | | | | | | |
| 15. | Indiana (IN) | N | | | | | | | | |
| 16. | Iowa (IA) | N | | | | | | | | |
| 17. | Kansas (KS) | N | | | | | | | | |
| 18. | Kentucky (KY) | N | | | | | | | | |
| 19. | Louisiana (LA) | N | | | | | | | | |
| 20. | Maine (ME) | N | | | | | | | | |
| 21. | Maryland (MD) | N | | | | | | | | |
| 22. | Massachusetts (MA) | N | | | | | | | | |
| 23. | Michigan (MI) | L | 5,930,877 | | | | | | 5,930,877 | |
| 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 | 118,617,834 | | | 295,379 | | | 118,913,213 | |
| 37. | Oklahoma (OK) | N | | | | | | | | |
| 38. | Oregon (OR) | N | | | | | | | | |
| 39. | Pennsylvania (PA) | N | | | | | | | | |
| 40. | Rhode Island (RI) | N | | | | | | | | |
| 41. | South Carolina (SC) | N | | | | | | | | |
| 42. | South Dakota (SD) | N | | | | | | | | |
| 43. | Tennessee (TN) | N | | | | | | | | |
| 44. | Texas (TX) | N | | | | | | | | |
| 45. | Utah (UT) | N | | | | | | | | |
| 46. | Vermont (VT) | N | | | | | | | | |
| 47. | Virginia (VA) | N | | | | | | | | |
| 48. | Washington (WA) | N | | | | | | | | |
| 49. | West Virginia (WV) | N | | | | | | | | |
| 50. | Wisconsin (WI) | N | | | | | | | | |
| 51. | Wyoming (WY) | N | | | | | | | | |
| 52. | American Samoa (AS) | N | | | | | | | | |
| 53. | Guam (GU) | N | | | | | | | | |
| 54. | Puerto Rico (PR) | N | | | | | | | | |
| 55. | U.S. Virgin Islands (VI) | N | | | | | | | | |
| 56. | Northern Mariana Islands (MP) | N | | | | | | | | |
| 57. | Canada (CAN) | N | | | | | | | | |
| 58. | Aggregate other alien (OT) | X X X | | | | | | | | |
| 59. | Subtotal | X X X | 124,548,711 | | | 295,379 | | | 124,844,090 | |
| 60. | Reporting entity contributions for Employee Benefit Plans | X X X | | | | | | | | |
| 61. | Total (Direct Business) | (a)..... 2 | 124,548,711 | | | 295,379 | | | 124,844,090 | |
| DETAILS OF WRITE-INS | | | | | | | | | | |
| 58001. | ..... | X X X | | | | | | | | |
| 58002. | ..... | X X X | | | | | | | | |
| 58003. | ..... | X X X | | | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | X X X | | | | | | | | |
| 58999. | TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | X X X | | | | | | | | |

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

Paramount Insurance Company is ultimately controlled by ProMedica Health System, Inc., (“ProMedica”), a nonprofit holding company exempt from federal taxation under Section 501(c)(3) and 509(a)(3) of the Internal Revenue Code. The following coding system is used to show the interrelationships among the various members of the insurance holding company system:

- A circle means that ProMedica is the sole member/parent of the entity.
- ◆ Each entity marked with a diamond is a subsidiary of the entity listed directly above and denoted with a circle.
- Each entity marked with a square is a subsidiary of the entity listed directly above and marked with a diamond.
- Each entity marked with an arrow is a member of the insurance holding company system.

The following list depicts the identities and interrelationships of affiliated persons within the insurance holding company system:

- ProMedica Foundation, an Ohio nonprofit corporation, of which Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children’s Hospital Foundation, Flower Foundation, Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica Physicians & Continuum Services Foundation f/k/a ProMedica Continuing Care Services Corporation Foundation, Bixby Hospital Foundation, Herrick Hospital Foundation, and Memorial Hospital Foundation are divisions.
 - ◆ Mission Pointe Golf Course, LLC, a Michigan limited liability company, with ProMedica Foundation d/b/a Herrick Hospital Foundation as its sole member.
- ProMedica Health Network, Inc., an Ohio for profit corporation, with ProMedica Health System, Inc. as the sole shareholder.
- Fostoria Hospital Association, an Ohio nonprofit corporation.
 - ◆ NWO Health Partners, LLC, an Ohio limited liability company in which Fostoria Hospital Association holds 50% ownership interest with Northwest Ohio Orthopedic and Sports Medicine, Inc., holding the remaining 50% interest.
- ProMedica Continuum Services f/k/a ProMedica Physicians and Continuum Services f/k/a ProMedica Physician Corporation f/k/a ProMedica Physicians Enterprises, an Ohio nonprofit corporation.
 - ◆ ProMedica Continuing Care Services Corporation f/k/a Crestview of Ohio, Inc., an Ohio nonprofit corporation.
 - ◆ Toledo District Nurse Association, an Ohio nonprofit corporation.

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

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

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

PART 1 - ORGANIZATIONAL CHART

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

ProMedica Indemnity Corporation, a Vermont corporation.

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

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

- ◆ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- ◆ NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
- Bay Park Community Hospital, an Ohio nonprofit corporation.
- Defiance Hospital, Inc., an Ohio nonprofit corporation.
 - ◆ Kaitlyn’s Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.
- Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.
 - ◆ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation with Emma L. Bixby Medical Center as its sole member.
 - ◆ Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
 - Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.
 - ◆ Lenawee Clinical Partners is a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 50% ownership interest with various physicians holding the remaining 50% interest.
- Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation with ProMedica Health System, Inc. as its sole member.
- The Toledo Hospital, an Ohio nonprofit corporation, of which Toledo Children’s Hospital f/k/a ProMedica Children’s Medical Center of Northwest Ohio and ProMedica Wildwood Orthopaedic and Spine Hospital are divisions.
 - ◆ Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital holds 62.66% ownership interest, with various physicians holding a remaining 37.34% interest.
 - ◆ Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital holds 50% ownership interest with TRA Investment Club, LLC, holding the remaining 50% interest.

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

PART 1 - ORGANIZATIONAL CHART

- ◆ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.

- ◆ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.

- Flower Hospital, an Ohio nonprofit corporation.

- PHS Ventures, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Vermont LLC with ProMedica Health System, Inc., as its sole member.

- Memorial Hospital, an Ohio nonprofit corporation.
 - ◆ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
 - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.

 - ◆ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.

- Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
 - ◆ Monroe Community Health Services, a Michigan nonprofit corporation.

 - ◆ Monroe Health Ventures, Inc., a Michigan for-profit corporation.

 - ◆ Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.

- 300 Madison Building, LLC, an Ohio limited liability company.

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

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

- ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.
- ProMedica International, LLC, an Ohio limited liability company.
- ProMedica Manager Member, LLC, an Ohio limited liability company.
- ProMedica Master Tenant, LLC, an Ohio limited liability company

Other Affiliated Entities

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q16

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|---------------------|------------|--------------|-----|--|---|--------------------------|--|---|--|--|---|----------------------------------|---------|
| Group Code | Group Name | NAIC Comp- any Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domic- iliary Loca- tion | Rela- tion- ship to Report- ing Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| | | 00000 | 34-1517672 | | | | ProMedica Foundation | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1517672 | | | | Mission Pointe Golf Course, LLC | MI | NIA | ProMedica Foundation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 47-4006496 | | | | ProMedica Health Network, Inc. | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-0898745 | | | | Fostoria Hospital Association | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 26-1815305 | | | | NWO Health Partners, LLC | OH | NIA | Fostoria Hospital Association | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 26-1815305 | | | | NWO Health Partners, LLC | OH | OTH | Northwest Ohio Orthopedic and Sports Medicine, Inc. | Ownership | 50.0 | Northwest Ohio Orthopedic and Sports Medicine, Inc. | N | 0000001 |
| | | 00000 | 34-1880767 | | | | ProMedica Continuum Services | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4492440 | | | | ProMedica Continuing Care Services Corporation | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4427949 | | | | Toledo District Nurse Association | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1831624 | | | | Visiting Nurse Hospice & Health Care | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1159928 | | | | ProMedica Retail Group, Inc. | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 26-0324790 | | | | ProMedica Courier Services, Inc. | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 20-5752995 | | | | Erie West Hospice and Palliative Care | OH | NIA | ProMedica Continuum Services | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4434924 | | | | HCRMC-ProMedica JV, LLC | OH | NIA | ProMedica Continuum Services | Ownership | 10.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4434924 | | | | HCRMC-ProMedica JV, LLC | OH | OTH | ManorCare Health Services of Toledo, OH. LLC | Ownership | 90.0 | Manor Care Health Services of Toledo, OH, LLC | N | 0000001 |
| | | 00000 | 42-2857004 | | | | Lifestream, LLC | OH | NIA | ProMedica Continuum Services | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 42-2857004 | | | | Lifestream, LLC | OH | OTH | Harbor | Ownership | 50.0 | Harbor | N | 0000001 |
| | | 00000 | 27-0843485 | | | | The Surgical Institute of Monroe Ambulatory Surgery Center, LLC | MI | NIA | ProMedica Continuum Services | Ownership | 54.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-0843485 | | | | The Surgical Institute of Monroe Ambulatory Surgery Center, LLC | MI | OTH | Various Physicians | Ownership | 46.0 | Various Physicians | N | 0000001 |
| | | 00000 | 34-1899439 | | | | ProMedica Physician Group, Inc. | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-1325141 | | | | The Pharmacy Counter, LLC. | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-3322278 | | | | ProMedica Central Corporation of Michigan | MI | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1881137 | | | | ProMedica Central Physicians | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-3482148 | | | | ProMedica North Physicians Corporation | MI | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 61-1448753 | | | | Midwest Cardiovascular Consultants, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|--------------------------|------------|--------------|-----|--|--|--------------------------|--|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Comp- any Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domici- liary Loca- tion | Rela- tion- ship to Report- ing Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| Q16.1 | | 00000 | 26-3888045 | | | | ProMedica Northwest Ohio Cardiology Consultants, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-2920342 | | | | ProMedica Monroe Cardiology, PLLC | MI | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 45-3230331 | | | | ProMedica Physician Management Services, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1899439 | | | | ProMedica Surgical Services, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 46-1111822 | | | | ProMedica Monroe Physicians, PLLC | MI | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 45-4976786 | | | | ProMedica Multi Specialty Physicians, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 46-1120436 | | | | ProMedica Genito-Urinary Surgeons, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1899439 | | | | ProMedica Hospitalists, LLC | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1899439 | | | | ProMedica Hospitalists, PLLC | MI | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-3763993 | | | | Memorial Professional Services, Ltd. | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 20-5763680 | | | | Memorial Anesthesia, Ltd. | OH | NIA | ProMedica Physician Group, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1931936 | | | | ProMedica Indemnity Corporation | VT | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1570675 | | | | ProMedica Insurance Corporation | OH | UDP | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1623220 | | | | Paramount Preferred Options, Inc. | OH | NIA | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 31-1463193 | | | | Health Management Solutions, Inc. | OH | NIA | Paramount Preferred Options, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 47-3952430 | | | | Paramount Preferred Solutions, Inc. | OH | NIA | Paramount Preferred Options, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | 1212 | ProMedica Insurance Corp | 95189 | 34-1549926 | | | Paramount Care, Inc. | OH | IA | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1773766 | | | | Paramount Benefits Agency, Inc. | OH | NIA | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | 1212 | ProMedica Insurance Corp | 95566 | 38-3200310 | | | Paramount Care of Michigan, Inc. | MI | IA | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | 1212 | ProMedica Insurance Corp | 11518 | 01-0580404 | | | Paramount Insurance Company | OH | RE | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | 1212 | ProMedica Insurance Corp | 12353 | 20-3376102 | | | Paramount Advantage | OH | IA | ProMedica Insurance Corporation | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1883132 | | | | Bay Park Community Hospital | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4446484 | | | | Defiance Hospital, Inc. | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 45-4781053 | | | | Kaitlyn's Cottage, Inc. | OH | NIA | Defiance Hospital, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-2796005 | | | | Emma L. Bixby Medical Center | MI | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |

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

Q162

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|---------------------|------------|--------------|-----|--|---|--------------------------|--|--|--|--|--|----------------------------------|---------|
| Group Code | Group Name | NAIC Comp- any Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domic- iliary Loca- tion | Rela- tion- ship to Report- ing Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| | | 00000 | 38-2879330 | | | | Lenawee Long Term Care Corporation | MI | NIA | Emma L. Bixby Medical Center | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-3146907 | | | | Herrick Memorial Development Corporation | MI | NIA | Emma L. Bixby Medical Center | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-3639616 | | | | Herrick Memorial Office Plaza Condominium Association | MI | NIA | Herrick Memorial Development Corporation | Ownership | 71.8 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-3639616 | | | | Herrick Memorial Office Plaza Condominium Association | MI | OTH | Various Physicians | Ownership | 28.2 | Various Physicians | N | 0000001 |
| | | 00000 | 82-1072366 | | | | Lenawee Clinical Partners | MI | NIA | Emma L. Bixby Medical Center | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 82-1072366 | | | | Lenawee Clinical Partners | MI | OTH | Various Physicians | Ownership | 50.0 | Various Physicians | N | 0000001 |
| | | 00000 | 38-3049015 | | | | Herrick Memorial Hospital, Inc. | MI | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4428256 | | | | The Toledo Hospital | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 31-1569454 | | | | Reynolds Road Surgery Center, LLC | OH | NIA | The Toledo Hospital | Ownership | 62.7 | ProMedica Health System, Inc. | N | |
| | | 00000 | 31-1569454 | | | | Reynolds Road Surgery Center, LLC | OH | OTH | Various Physicians | Ownership | 37.3 | Various Physicians | N | 0000001 |
| | | 00000 | 26-0679898 | | | | Northwest Ohio Dedicated Breast MRI, LLC | OH | NIA | The Toledo Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 26-0679898 | | | | Northwest Ohio Dedicated Breast MRI, LLC | OH | OTH | TRA Investment Club, LLC | Ownership | 50.0 | TRA Investment Club, LLC | N | 0000001 |
| | | 00000 | 27-0608044 | | | | Arrowhead Behavioral Health, LLC | DE | NIA | The Toledo Hospital | Ownership | 30.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-0608044 | | | | Arrowhead Behavioral Health, LLC | OH | OTH | Toledo Holding Company, LLC | Ownership | 70.0 | Toledo Holding Company, LLC | N | 0000001 |
| | | 00000 | 20-0088459 | | | | West Central Surgical Center, LLC | OH | NIA | The Toledo Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 20-0088459 | | | | West Central Surgical Center, LLC | OH | OTH | Various Physicians | Ownership | 50.0 | Various Physicians | N | 0000001 |
| | | 00000 | 34-4428794 | | | | Flower Hospital | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1880473 | | | | PHS Ventures, LLC | VT | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-4430849 | | | | Memorial Hospital | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1770910 | | | | Fremont Hospital Physician Organization | OH | NIA | Memorial Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1770910 | | | | Fremont Hospital Physician Organization | OH | OTH | Fremont Physicians Associations | Ownership | 50.0 | Various Physicians | N | 0000001 |
| | | 00000 | 34-1770910 | | | | Sandusky County Medical Specialist, LLC | OH | NIA | Fremont Hospital Physician Organization | Ownership | 100.0 | Fremont Hospital Physician Organization | N | 0000001 |
| | | 00000 | 20-4066818 | | | | East-West Holdings, Ltd. | OH | NIA | Memorial Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 20-4066818 | | | | East-West Holdings, Ltd. | OH | OTH | Bellevue Hospital | Ownership | 50.0 | Bellevue Hospital | N | 0000001 |
| | | 00000 | 38-1984289 | | | | Mercy Memorial Hospital | MI | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-2934134 | | | | Monroe Community Health Services | MI | NIA | Monroe Regional Hospital | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 38-2704426 | | | | Monroe Health Ventures, Inc. | MI | NIA | Monroe Regional Hospital | Ownership | 100.0 | ProMedica Health System, Inc. | N | |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|---------------------|------------|--------------|-----|--|--|--------------------------|--|---|--|--|--|----------------------------------|---------|
| Group Code | Group Name | NAIC Comp- any Code | ID Number | FEDERAL RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domic- iliary Loca- tion | Rela- tion- ship to Report- ing Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | * |
| Q163 | | 00000 | 46-4315135 | | | | Mercy Memorial Surgical Co-Management Company, LLC | MI | NIA | Monroe Regional Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 46-4315135 | | | | Mercy Memorial Surgical Co-Management Company, LLC | MI | OTH | Various Physicians | Ownership | 50.0 | Various Physicians | N | 0000001 |
| | | 00000 | 34-1517671 | | | | 300 Madison Building, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 81-5178173 | | | | ProMedica Active Mobility, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 47-3163945 | | | | ProMedica Downtown Campus Landlord, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | | | | | ProMedica International, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 47-5168737 | | | | ProMedica Manager Member, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 47-5288490 | | | | ProMedica Master Tentant, LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 100.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1883284 | | | | Lima Memorial Joint Operating Company | OH | NIA | PHS Ventures, LLC | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 34-1883284 | | | | Lima Memorial Joint Operating Company | OH | OTH | Lima Memorial Hospital | Ownership | 50.0 | Lima Memorial Hospital | N | 0000001 |
| | | 00000 | 26-4105613 | | | | ProMedica Orthopedic Co-Management Company, LLC | OH | NIA | The Toledo Hospital, Flower Hospital, Bay Park Community Hospital | Ownership | 40.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 26-4105613 | | | | ProMedica Orthopedic Co-Management Company, LLC | OH | OTH | Various Physicians | Ownership | 60.0 | Various Physicians | N | 0000001 |
| | | 00000 | 27-0962366 | | | | ProMedica Cardiovasuclar Co-Management Company, LLC | OH | NIA | The Toledo Hospital, Flower Hospital, Bay Park Community Hospital | Ownership | 38.4 | ProMedica Health System, Inc. | N | |
| | | 00000 | 27-0962366 | | | | ProMedica Cardiovasuclar Co-Management Company, LLC | OH | OTH | Various Physicians | Ownership | 61.6 | Various Physicians | N | 0000001 |
| | | 00000 | 45-4810767 | | | | Interactive Physical Therapy | OH | NIA | ProMedica Health System, Inc. | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 45-4810767 | | | | Interactive Physical Therapy | OH | OTH | Various Individuals | Ownership | 50.0 | Various Individuals | N | 0000001 |
| | | 00000 | 46-1989695 | | | | ProMedica Surgical Services Co-Management Company, LLC | OH | NIA | The Toledo Hospital, Flower Hospital, Bay Park Community Hospital | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 46-1989695 | | | | ProMedica Surgical Services Co-Management Company, LLC | OH | OTH | Various Physicians | Ownership | 50.0 | Various Physicians | N | 0000001 |
| | | 00000 | 02-0753921 | | | | Monroe Community Ambulance | MI | NIA | ProMedica Continuing Care Services Corporation | Ownership | 25.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 02-0753921 | | | | Monroe Community Ambulance | MI | NIA | Monroe Regional Hospital | Ownership | 25.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 02-0753921 | | | | Monroe Community Ambulance | MI | OTH | Various other corporations | Ownership | 50.0 | Huron Valley Ambulance | N | 0000001 |
| | | 00000 | 46-4918876 | | | | Kapios LLC | OH | NIA | ProMedica Health System, Inc. | Ownership | 50.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 46-4918876 | | | | Kapios LLC | OH | OTH | Kaonsoft, Inc | Ownership | 50.0 | Kaonsoft, Inc | N | 0000001 |
| | | 00000 | 81-3082229 | | | | APM Plus, LLC | DE | NIA | ProMedica Health System, Inc. | Ownership | 40.0 | ProMedica Health System, Inc. | N | |
| | | 00000 | 81-3082229 | | | | APM Plus, LLC | DE | OTH | Strategic Health System | Ownership | 60.0 | Strategic Health System | N | 0000001 |

| | |
|----------|--------------------------|
| Asterisk | Explanation |
| 0000001 | Non-related entity |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

| RESPONSE |
|----------|
| Yes |

Explanations:

Bar Codes:

OVERFLOW PAGE FOR WRITE-INS

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

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

| Bonds and Stocks | | 1 | 2 |
|------------------|---|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 44,235,033 | 5,719,105 |
| 2. | Cost of bonds and stocks acquired | 14,574,892 | 64,518,260 |
| 3. | Accrual of discount | 7,150 | 4,382 |
| 4. | Unrealized valuation increase (decrease) | 1,744,381 | 30,736 |
| 5. | Total gain (loss) on disposals | (50,141) | (90,276) |
| 6. | Deduct consideration for bonds and stocks disposed of | 12,590,579 | 25,863,202 |
| 7. | Deduct amortization of premium | 188,279 | 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) | 47,728,136 | 44,235,033 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 47,728,136 | 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) | 27,086,381 | 6,571,122 | 5,520,024 | 850,895 | 27,087,441 | 27,086,381 | 28,988,374 | 33,768,747 |
| 2. NAIC 2 (a) | 7,339,501 | 25,282 | 266,997 | (909,434) | 7,498,244 | 7,339,501 | 6,188,352 | 7,303,074 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 34,425,883 | 6,596,404 | 5,787,020 | (58,539) | 34,585,686 | 34,425,883 | 35,176,727 | 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 | 34,425,883 | 6,596,404 | 5,787,020 | (58,539) | 34,585,686 | 34,425,883 | 35,176,727 | 41,071,821 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,290,805; 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 | 1,290,805 | X X X | 1,290,805 | 3,958 | |

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 | 1,325,190 | 7,614,131 |
| 3. | Accrual of discount | 1,565 | |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | (663) | |
| 6. | Deduct consideration received on disposals | 7,698,757 | |
| 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) | 1,290,805 | 7,663,626 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,290,805 | 7,663,626 |

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SCHEDULE E - Verification
(Cash Equivalents)

| | | 1 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 979,620 | ..... |
| 2. | Cost of cash equivalents acquired | 1,578,566 | 1,066,357 |
| 3. | Accrual of discount | 2,093 | 247 |
| 4. | Unrealized valuation increase (decrease) ..... | ..... | ..... |
| 5. | Total gain (loss) on disposals | (129) | (10) |
| 6. | Deduct consideration received on disposals | 2,560,150 | 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) ..... | ..... | 979,620 |
| 11. | Deduct total nonadmitted amounts ..... | ..... | ..... |
| 12. | Statement value at end of current period (Line 10 minus Line 11) ..... | ..... | 979,620 |

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|---------------|---|------------------------------|-----------------|-----------------|--|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Governments | | | | | | | | | |
| 912810RS9 .. | U S TREASURY BOND 2.5% 5/15/46 | | 09/11/2017 .. | MORGAN STANLEY & CO INC, NY | X X X | 306,920 | 329,000 | 1,956 | 1 |
| 912810FT0 .. | U S TREASURY BOND 4.5% 2/15/36 | | 07/05/2017 .. | CREDIT SUISSE, NEW YORK (CSUS) | X X X | 75,860 | 59,000 | 1,063 | 1 |
| 912828B5 .. | U S TREASURY NOTE 0.75% 8/15/19 | | 09/28/2017 .. | JP MORGAN CHASE BANK/HSBCI, NEW YORK | X X X | 899,440 | 911,000 | 786 | 1 |
| 9128282V1 .. | U S TREASURY NOTE 1.375% 9/15/20 | | 09/28/2017 .. | BMO CAPITAL MARKETS CORP, CHICAGO .. | X X X | 593,106 | 597,000 | 385 | 1 |
| 912828XU9 .. | U S TREASURY NOTE 1.5% 6/15/20 | | 08/30/2017 .. | JP MORGAN CHASE BANK/HSBCI, NEW YORK | X X X | 576,819 | 576,000 | 1,496 | 1 |
| 912828XR6 .. | U S TREASURY NOTE 1.75% 5/31/22 | | 08/02/2017 .. | CREDIT AGRICOLE USA, NEW YORK | X X X | 662,476 | 665,000 | 1,895 | 1 |
| 912828K58 .. | U S TREASURY NOTE 1375% 4/30/20 | | 08/30/2017 .. | BARCLAYS CAPITAL INC, NEW YORK | X X X | 481,718 | 482,000 | 2,233 | 1 |
| 912828V98 .. | U S TREASURY NOTE 2.25% 2/15/27 | | 08/30/2017 .. | MERRILL LYNCH PIERCE FENNER, CHARLOTTE | X X X | 542,631 | 541,000 | 2,963 | 1 |
| 9128282T6 .. | US TREASURE NOTE 1.25% 8/31/19 | | 08/31/2017 .. | FIFTH THIRD | X X X | 674,736 | 675,000 | 23 | 1 |
| 3617AGWQ0 .. | GNMA II POOL #0BA4255 3.5% 7/20/47 | | 08/02/2017 .. | WELLS FARGO SECURITIES LLC, CHARLOTTE | X X X | 679,362 | 648,459 | 1,261 | 1 |
| 36182UZ83 .. | GNMA POOL #0AJ0767 3.5% 8/15/45 | | 08/02/2017 .. | CREDIT SUISSE, NEW YORK (CSUS) | X X X | 135,274 | 128,966 | 251 | 1 |
| 0599999 Subtotal - Bonds - U.S. Governments | | | | | X X X | 5,628,339 | 5,612,425 | 14,313 | X X X |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| 615369AA3 .. | MOODY'S CORP 5.5% 9/1/20 | | 09/07/2017 .. | JEFFERIES & CO INC, NEW YORK | X X X | 25,282 | 23,000 | 35 | 2FE |
| 828807CR6 .. | SIMON PROPERTY GROUP LP 3.75% 2/1/24 | | 07/27/2017 .. | WELLS FARGO SECURITIES LLC, CHARLOTTE | X X X | 98,336 | 94,000 | 744 | 1FE |
| 61763UAX0 .. | MORGAN STANLEY BNK C17 A3 3.53% 8/15/47 | | 09/27/2017 .. | CREDIT SUISSE, NEW YORK (CSUS) | X X X | 282,496 | 271,000 | 1,724 | 1FE |
| 210795PZ7 .. | CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25 | | 08/25/2017 .. | BARCLAYS CAPITAL INC, NEW YORK | X X X | 519,922 | 495,619 | 2,504 | X X X |
| 3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | X X X | 6,148,261 | 6,108,044 | 16,816 | X X X |
| 8399997 Subtotal - Bonds - Part 3 | | | | | X X X | X X X | X X X | X X X | X X X |
| 8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| 8399999 Subtotal - Bonds | | | | | X X X | 6,148,261 | 6,108,044 | 16,816 | X X X |
| 8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | |
| G1151C101 .. | ACCENTURE PLC | | 09/18/2017 .. | ITG INC, NEW YORK | 10.000 | 1,367 | X X X | | L |
| 00507V109 .. | ACTIVISION BLIZZARD INC | | 09/18/2017 .. | ITG INC, NEW YORK | 20.000 | 1,306 | X X X | | L |
| 008252108 .. | AFFILIATED MANAGERS GROUP INC | | 09/18/2017 .. | ITG INC, NEW YORK | 2.000 | 363 | X X X | | L |
| 00971T101 .. | AKAMAI TECHNOLOGIES INC | | 08/04/2017 .. | GOLDMAN SACHS & CO, NY | 54.000 | 2,593 | X X X | | L |
| 018581108 .. | ALLIANCE DATA SYSTEMS CORP | | 09/26/2017 .. | BMO CAPITAL MARKETS CORP, NEW YORK .. | 39.000 | 8,492 | X X X | | L |
| 02079K305 .. | ALPHABET INC-CL A | | 09/18/2017 .. | ITG INC, NEW YORK | 1.000 | 936 | X X X | | L |
| 02079K107 .. | ALPHABET INC-CL C | | 09/18/2017 .. | ITG INC, NEW YORK | 3.000 | 2,764 | X X X | | L |
| 023135106 .. | AMAZON.COM INC | | 09/18/2017 .. | ITG INC, NEW YORK | 2.000 | 1,985 | X X X | | L |
| 03027X100 .. | AMERICAN TOWER CORP | | 09/18/2017 .. | ITG INC, NEW YORK | 10.000 | 1,457 | X X X | | L |
| 03349M105 .. | ANDEAVOR | | 08/01/2017 .. | MERGER WITH TESORO CORP | 60.000 | 5,272 | X X X | | L |
| 831865209 .. | AO SMITH CORP | | 09/18/2017 .. | ITG INC, NEW YORK | 20.000 | 1,170 | X X X | | L |
| 03837J101 .. | AQUA METALS INC | | 08/10/2017 .. | OPPENHEIMER & CO INC, NEW YORK | 224.000 | 2,410 | X X X | | L |
| G05384105 .. | ASPEN INSURANCE HOLDINGS LTD | | 09/26/2017 .. | ITG INC, NEW YORK | 235.000 | 9,416 | X X X | | L |
| 052769106 .. | AUTODESK INC | | 09/18/2017 .. | ITG INC, NEW YORK | 10.000 | 1,144 | X X X | | L |
| 053484101 .. | AVALONBAY COMMUNITIES INC | | 09/18/2017 .. | ITG INC, NEW YORK | 3.000 | 553 | X X X | | L |
| 05722G100 .. | BAKER HUGHES A GE CO | | 07/03/2017 .. | MERGER | 160.000 | 10,261 | X X X | | L |
| 084670702 .. | BERKSHIRE HATHAWAY INC | | 09/18/2017 .. | ITG INC, NEW YORK | 9.000 | 1,628 | X X X | | L |
| 10921T101 .. | BRIGHTCOVE INC | | 07/27/2017 .. | J.P. MORGAN CLEARING CORP, NEW YORK .. | 17.000 | 111 | X X X | | L |
| 10922N103 .. | BRIGHTHOUSE FINANCIAL INC | | 08/07/2017 .. | FROM METLIFE | 37.273 | 2,282 | X X X | | L |
| 110448107 .. | BRITISH AMERICAN TOBACCO PLC | | 07/25/2017 .. | CASH/STOCK MERGER | 157.800 | 10,915 | X X X | | L |
| Y09827109 .. | BROADCOM LTD | | 09/18/2017 .. | ITG INC, NEW YORK | 4.000 | 1,001 | X X X | | L |

QE04

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------|--------------------------------|---------|---------------|---|------------------------------|-------------|-----------|--|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 127387108 | CADENCE DESIGN SYSTEMS INC | | 09/18/2017 | ITG INC, NEW YORK | 40.000 | 1,554 | X X X | | L |
| 144285103 | CARPENTER TECHNOLOGY CORP | | 09/13/2017 | PERSHING LLC, JERSEY CITY | 64.000 | 2,568 | X X X | | L |
| 144577103 | CARRIZO OIL & GAS INC | | 08/07/2017 | INSTINET CORP, NEW YORK | 77.000 | 1,103 | X X X | | L |
| 12503M108 | CBOE HOLDINGS INC | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,055 | X X X | | L |
| 151020104 | CELGENE CORP | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,423 | X X X | | L |
| 067383109 | CR BARD INC | | 09/18/2017 | ITG INC, NEW YORK | 1.000 | 320 | X X X | | L |
| 22822V101 | CROWN CASTLE INTERNATIONAL COR | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,057 | X X X | | L |
| 244199105 | DEERE & CO | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,195 | X X X | | L |
| 252131107 | DEXCOM INC | | 09/28/2017 | ITG INC, NEW YORK | 78.000 | 3,434 | X X X | | L |
| 253868103 | DIGITAL REALTY TRUST INC | | 09/18/2017 | ITG INC, NEW YORK | 20.000 | 2,350 | X X X | | L |
| 25746U109 | DOMINION ENERGY INC | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 793 | X X X | | L |
| 26078J100 | DOWDUPONT INC | | 09/18/2017 | MERGER | 870.240 | 50,929 | X X X | | L |
| 262037104 | DRIL-QUIP INC | | 08/16/2017 | STATE STREET GLOBAL MARKETS LLC, BOSTON | 25.000 | 1,001 | X X X | | L |
| 233331107 | DTE ENERGY CO | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,113 | X X X | | L |
| 26441C204 | DUKE ENERGY CORP | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 871 | X X X | | L |
| 29444U700 | EQUINIX INC | | 09/18/2017 | ITG INC, NEW YORK | 1.000 | 455 | X X X | | L |
| B38564108 | EURONAV NV | C | 09/29/2017 | BERNSTEIN SANFORD C & CO, NEW YORK | 579.000 | 4,589 | X X X | | L |
| 30231G102 | EXXON MOBIL CORP | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 800 | X X X | | L |
| 30303M102 | FACEBOOK INC | | 09/18/2017 | ITG INC, NEW YORK | 7.000 | 1,202 | X X X | | L |
| 318672706 | FIRST BANCORP/PUERTO RICO | | 08/15/2017 | MERRILL LYNCH PIERCE FENNER SMITH INC NY | 795.000 | 4,509 | X X X | | L |
| 34960W106 | FORTERRA INC | | 09/20/2017 | GOLDMAN SACHS & CO, NY | 1,916.000 | 10,885 | X X X | | L |
| G37585109 | GASLOG LTD | C | 09/13/2017 | GOLDMAN SACHS & CO, NY | 208.000 | 3,467 | X X X | | L |
| 37951D102 | GLOBAL EAGLE ENTERTAINMENT INC | | 08/16/2017 | MERRILL LYNCH PIERCE FENNER SMITH INC NY | 272.000 | 766 | X X X | | L |
| G9456A100 | GOLAR LNG LTD | | 08/22/2017 | INSTINET CORP, NEW YORK | 287.000 | 6,185 | X X X | | L |
| 395259104 | GREENHILL & CO INC | | 09/26/2017 | JEFFERIES & CO INC, NEW YORK | 103.000 | 1,525 | X X X | | L |
| G47567105 | IHS MARKIT LTD | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 478 | X X X | | L |
| 45667G103 | INFINERA CORP | | 09/29/2017 | PERSHING LLC, JERSEY CITY | 105.000 | 936 | X X X | | L |
| 459200101 | INTERNATIONAL BUSINESS MACHINE | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,453 | X X X | | L |
| 46590V100 | JBG SMITH PROPERTIES | | 07/17/2017 | FROM VORNADO REALTY TRUST | 35.000 | 1,349 | X X X | | L |
| 48242W106 | KBR INC | | 08/21/2017 | GOLDMAN SACHS & CO, NY | 332.000 | 5,003 | X X X | | L |
| 499049104 | KNIGHT-SWIFT TRANSPORTATION HO | | 09/11/2017 | MERGER | 412.560 | 14,731 | X X X | | L |
| 512807108 | LAM RESEARCH CORP | | 09/18/2017 | ITG INC, NEW YORK | 5.000 | 883 | X X X | | L |
| 535919500 | LIONS GATE ENTERTAINMENT CORP | | 08/14/2017 | CITIGROUP GBL MKTS INC, NEW YORK | 380.000 | 10,272 | X X X | | L |
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS HOL | | 09/25/2017 | CANTOR FITZGERALD & CO INC, NEW YORK | 249.000 | 10,415 | X X X | | L |
| 55608B105 | MACQUARIE INFRASTRUCTURE CORP | | 08/30/2017 | ITG INC, NEW YORK | 155.000 | 11,525 | X X X | | L |
| 552953101 | MGM RESORTS INTERNATIONAL | | 09/18/2017 | ITG INC, NEW YORK | 140.000 | 4,551 | X X X | | L |
| 594837304 | MICRO FOCUS INTERNATIONAL PLC | C | 09/01/2017 | Mellon Bank | 83.769 | 2,387 | X X X | | L |
| 595112103 | MICRON TECHNOLOGY INC | | 09/18/2017 | ITG INC, NEW YORK | 20.000 | 707 | X X X | | L |
| Y62132108 | NAVIGATOR HOLDINGS LTD | | 09/28/2017 | MERRILL LYNCH PIERCE FENNER SMITH INC NY | 354.000 | 3,887 | X X X | | L |
| 64110L106 | NETFLIX INC | | 09/18/2017 | ITG INC, NEW YORK | 3.000 | 552 | X X X | | L |
| 65339F101 | NEXTERA ENERGY INC | | 09/18/2017 | ITG INC, NEW YORK | 10.000 | 1,491 | X X X | | L |
| 682680103 | ONEOK INC | | 09/18/2017 | ITG INC, NEW YORK | 60.000 | 3,389 | X X X | | L |
| 695156109 | PACKAGING CORP OF AMERICA | | 09/18/2017 | ITG INC, NEW YORK | 40.000 | 4,681 | X X X | | L |
| 74460D109 | PUBLIC STORAGE | | 09/18/2017 | ITG INC, NEW YORK | 3.000 | 645 | X X X | | L |
| 74876Y101 | QUINTILES IMS HOLDINGS INC | | 09/18/2017 | ITG INC, NEW YORK | 50.000 | 4,759 | X X X | | L |
| 753422104 | RAPID7 INC | | 08/11/2017 | RAYMOND JAMES & ASSOC INC, ST PETERSBURG | 219.000 | 3,299 | X X X | | L |
| 75886F107 | REGENERON PHARMACEUTICALS INC | | 09/18/2017 | ITG INC, NEW YORK | 1.000 | 435 | X X X | | L |
| 761152107 | RESMED INC | | 09/18/2017 | ITG INC, NEW YORK | 50.000 | 3,988 | X X X | | L |

QE04.1

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|------------------------------------|---------|---------------|------------------------------------|------------------------------|-----------------|-------------|--|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 78410G104 .. | SBA COMMUNICATIONS CORP | | 09/18/2017 .. | ITG INC, NEW YORK | 50.000 | 7,545 | X X X | | L |
| 816850101 .. | SEMTECH CORP | | 09/12/2017 .. | JEFFERIES & CO INC, NEW YORK | 190.000 | 6,980 | X X X | | L |
| 824348106 .. | SHERWIN-WILLIAMS CO/THE | | 09/18/2017 .. | ITG INC, NEW YORK | 1.000 | 342 | X X X | | L |
| 82669G104 .. | SIGNATURE BANK/NEW YORK NY | | 09/22/2017 .. | INSTINET CORP, NEW YORK | 79.000 | 10,183 | X X X | | L |
| 871607107 .. | SYNOPSYS INC | | 09/18/2017 .. | ITG INC, NEW YORK | 10.000 | 802 | X X X | | L |
| 883556102 .. | THERMO FISHER SCIENTIFIC INC | | 09/18/2017 .. | ITG INC, NEW YORK | 2.000 | 383 | X X X | | L |
| 901109108 .. | TUTOR PERINI CORP | | 09/18/2017 .. | ITG INC, NEW YORK | 70.000 | 1,854 | X X X | | L |
| 91324P102 .. | UNITEDHEALTH GROUP INC | | 09/18/2017 .. | ITG INC, NEW YORK | 2.000 | 396 | X X X | | L |
| 92532F100 .. | VERTEX PHARMACEUTICALS INC | | 09/18/2017 .. | ITG INC, NEW YORK | 10.000 | 1,534 | X X X | | L |
| 931427108 .. | WALGREENS BOOTS ALLIANCE INC | | 09/18/2017 .. | ITG INC, NEW YORK | 20.000 | 1,670 | X X X | | L |
| 254687106 .. | WALT DISNEY CO/THE | | 09/18/2017 .. | ITG INC, NEW YORK | 30.000 | 2,954 | X X X | | L |
| 947890109 .. | WEBSTER FINANCIAL CORP | | 08/10/2017 .. | GOLDMAN SACHS & CO, NY | 37.000 | 1,824 | X X X | | L |
| 9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | X X X | 300,858 | X X X | | X X X |
| 9799997 Subtotal - Common Stocks - Part 3 | | | | | X X X | 300,858 | X X X | | X X X |
| 9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | X X X | X X X | X X X | X X X | X X X |
| 9799999 Subtotal - Common Stocks | | | | | X X X | 300,858 | X X X | | X X X |
| 9899999 Subtotal - Preferred and Common Stocks | | | | | X X X | 300,858 | X X X | | X X X |
| 9999999 Total - Bonds, Preferred and Common Stocks | | | | | X X X | 6,449,120 | X X X | 16,816 | X X X |

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

QE05

SCHEDULE D - PART 4

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

| 1 | 2 | 3 F o r e i g n | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|--------------------------------------|--------------------------|--|---------------------------------|--------------------|--------------------|--------------------|--|--|--|---|---|--|--|---|--|-------------------------------------|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 912810FT0 9128282G4 | U S TREASURY BOND 4.5% 2/15/36 U S TREASURY NOTE 0.875% 09/15/19 | | 08/30/2017 08/30/2017 | NOMURA SECS, NEW YORK MORGAN STANLEY & CO INC. | X X X X X X | 158,973 618,965 | 121,000 625,000 | 167,122 617,464 | 165,434 426,269 | | (333) 393 | | (333) 393 | | 165,101 619,341 | | (6,128) (376) | (6,128) (376) | 2,959 2,360 | 02/15/2036 09/15/2019 | 1 1 |
| 912828V31 | U S TREASURY NOTE 1.375% 1/15/20 | | 09/28/2017 | BARCLAYS CAPITAL INC, NEW | X X X | 519,629 | 520,000 | 518,656 | | 86 | | 86 | | 518,894 | | | 735 | 735 | 4,651 | 01/15/2020 | 1 |
| 912828P46 | U S TREASURY NOTE 1.625% 2/15/26 | | 08/02/2017 | JPMORGAN CHASE BK/RBS SEC | X X X | 275,650 | 289,000 | 275,791 | 121,650 | 123 | | | 123 | | 276,439 | | (790) | (790) | 2,173 | 02/15/2026 | 1 |
| 912828W63 | U S TREASURY NOTE 1.625% 3/15/20 | | 09/28/2017 | BARCLAYS CAPITAL INC, NEW | X X X | 432,945 | 432,000 | 434,584 | | (222) | | | (222) | | 434,273 | | (1,328) | (1,328) | 3,781 | 03/15/2020 | 1 |
| 912828V72 | U S TREASURY NOTE 1.875% 1/31/22 | | 09/27/2017 | CITIGROUP GBL MKTS/SALOMO | X X X | 553,907 | 552,000 | 553,485 | | (54) | | | (54) | | 553,312 | | 594 | 594 | 6,098 | 01/31/2022 | 1 |
| 912828V98 | U S TREASURY NOTE 2.25% 2/15/27 | | 08/16/2017 | CITADEL SECURITIES LLC, | X X X | 360,803 | 361,000 | 360,887 | | 0 | | | 0 | | 360,894 | | (92) | (92) | 6,000 | 02/15/2027 | 1 |
| 912828TM2 | US TREASURY .65% 8/31/17 | | 08/31/2017 | Maturity | X X X | 675,000 | 675,000 | 674,657 | 674,972 | 28 | | | 28 | | 675,000 | | | | 2,109 | 08/31/2017 | 1 |
| 3617AGWQ0 | GNMA II POOL #0BA4255 3.5% 7/20/47 | | 09/20/2017 | Redemption | X X X | 1,234 | 1,234 | 1,293 | 0 | 0 | | | 0 | | 1,234 | | | | 4 | 07/20/2047 | 1 |
| 36179SEH6 | GNMA II POOL #0MA3736 3.5% 06/20/46 | | 08/21/2017 | Redemption | X X X | 375,579 | 361,152 | 383,626 | 383,342 | (645) | | | (645) | | 382,698 | | (7,119) | (7,119) | 2,159 | 06/20/2046 | 1 |
| 36179SJT5 | GNMA II POOL #0MA3874 3.5% 04/20/46 | | 08/21/2017 | GOLDMAN SACHS & CO, NY | X X X | 253,175 | 243,445 | 258,241 | 258,082 | (417) | | | (417) | | 257,664 | | (4,490) | (4,490) | 1,456 | 04/20/2046 | 1 |
| 3620AMTH5 | GNMA POOL #0734152 4% 1/15/41 | | 09/15/2017 | Redemption | X X X | 17,612 | 17,612 | 18,691 | | (31) | | | (31) | | 17,612 | | | | 136 | 01/15/2041 | 1 |
| 36182UZ83 | GNMA POOL #0AJ0767 3.5% 8/15/45 | | 09/15/2017 | Redemption | X X X | 2,105 | 2,105 | 2,208 | | (2) | | | (2) | | 2,105 | | | | 6 | 08/15/2045 | 1 |
| 0599999 | Subtotal - Bonds - U.S. Governments | | | | X X X | 4,245,575 | 4,200,548 | 4,266,705 | 2,029,749 | (1,074) | | | (1,074) | | 4,264,568 | | (18,993) | (18,993) | 33,892 | X X X | X X X |
| Bonds - U.S. Special Revenue, Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 13066YT22 | CA ST DEPT OF WTR RESO 2% 05/01/22 | | 07/06/2017 | RAYMOND JAMES/FI, SAINT PE | X X X | 127,999 | 130,000 | 130,447 | 130,398 | (2) | | | (2) | | 130,396 | | (2,396) | (2,396) | 506 | 05/01/2022 | 1FE |
| 649322AE4 | NY AND PRESBYTERIAN HOSP 4.763% | | 08/01/20 | MERRILL LYNCH PIERCE FENN | X X X | 61,392 | 59,000 | 60,670 | 60,652 | (5) | | | (5) | | 60,647 | | 745 | 745 | 1,596 | 08/01/2046 | 1FE |
| 31326FZB7 | FHLMC POOL #2B-1638 VAR 8/1/43 | | 09/15/2017 | Redemption | X X X | 4,316 | 4,316 | 4,410 | | (7) | | | (7) | | 4,316 | | | | 14 | 08/01/2043 | 1 |
| 31294JY54 | FHLMC POOL #A9-6132 4.5% 01/01/41 | | 09/15/2017 | Redemption | X X X | 11,616 | 11,616 | 12,778 | 11,644 | (27) | | | (27) | | 11,616 | | | | 81 | 01/01/2041 | 1 |
| 3132J4GA1 | FHLMC POOL #G3-0892 5.5% 04/01/30 | | 09/15/2017 | Redemption | X X X | 16,282 | 16,282 | 18,340 | 16,332 | (50) | | | (50) | | 16,282 | | | | 145 | 04/01/2030 | 1 |
| 31335AX52 | FHLMC POOL #G6-0700 4.5% 09/01/45 | | 09/15/2017 | Redemption | X X X | 24,791 | 24,791 | 27,309 | 24,843 | (52) | | | (52) | | 24,791 | | | | 204 | 09/01/2045 | 1 |
| 3132QUXM8 | FHLMC POOL #Q3-7573 4.5% 10/01/29 | | 09/15/2017 | Redemption | X X X | 10,445 | 10,445 | 11,305 | | (53) | | | (53) | | 10,445 | | | | 85 | 10/01/2039 | 1 |
| 3136AK2A0 | FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19 | | 09/25/2017 | Redemption | X X X | 2,419 | 2,419 | 2,449 | 2,421 | (2) | | | (2) | | 2,419 | | | | 5 | 09/25/2019 | 1 |
| 31416BS58 | FNMA POOL #0995240 4.500% 08/01/37 | | 09/25/2017 | Redemption | X X X | 9,246 | 9,246 | 10,171 | 9,264 | (18) | | | (18) | | 9,246 | | | | 69 | 08/01/2037 | 1 |
| 31419JRF7 | FNMA POOL #0AE7685 4.000% 10/01/40 | | 09/25/2017 | Redemption | X X X | 9,766 | 9,766 | 10,526 | 9,771 | (5) | | | (5) | | 9,766 | | | | 69 | 10/01/2040 | 1 |
| 3138EK6E0 | FNMA POOL #0AL3568 VAR 4/1/43 | | 09/25/2017 | Redemption | X X X | 2,493 | 2,493 | 2,539 | | (2) | | | (2) | | 2,493 | | | | 9 | 04/01/2043 | 1 |
| 3138EMV40 | FNMA POOL #0AL5134 VAR 4/1/44 | | 09/25/2017 | Redemption | X X X | 3,300 | 3,300 | 3,408 | | (6) | | | (6) | | 3,300 | | | | 15 | 04/01/2044 | 1 |
| 3138WFCF1 | FNMA POOL #0ASS469 4.000% 07/01/45 | | 09/25/2017 | Redemption | X X X | 20,732 | 20,732 | 22,371 | 20,762 | (30) | | | (30) | | 20,732 | | | | 139 | 07/01/2045 | 1 |
| 3199999 | Subtotal - Bonds - U.S. Special Revenue, Special Assessment | | | | X X X | 304,796 | 304,404 | 316,722 | 286,086 | (259) | | | (259) | | 306,447 | | (1,651) | (1,651) | 2,937 | X X X | X X X |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 02377UAB0 | AMERICAN AIRLINES 2013-2 4.95% | | | | | | | | | | | | | | | | | | | | |
| | 7/15/24 | | 07/17/2017 | Redemption | X X X | 10,016 | 10,016 | 10,930 | 10,056 | (39) | | | (39) | | 10,016 | | | | 248 | 07/15/2024 | 2FE |
| 14149YAX6 | CARDINAL HEALTH INC 1.700% 03/15/18 | | 07/03/2017 | Call | X X X | 25,064 | 25,000 | 25,124 | 25,031 | 0 | | | 0 | | 25,031 | | 33 | 33 | 125 | 03/15/2018 | 1FE |
| 126650BP4 | CVS PASS-THROUGH TRUST 6.036% | | | | | | | | | | | | | | | | | | | | |
| | 12/10/28 | | 09/10/2017 | Redemption | X X X | 4,660 | 4,660 | 5,417 | 4,677 | (17) | | | (17) | | 4,660 | | | | 62 | 12/10/2028 | 1FE |
| 29379VAV5 | ENTERPRISE PROD OPERATING 5.7% 2/15/42 | | 07/05/2017 | MERRILL LYNCH PIERCE FENN | X X X | 70,286 | 60,000 | 70,513 | 70,445 | (92) | | | (92) | | 70,353 | | (67) | (67) | 1,378 | 02/15/2042 | 2FE |
| 655844BD9 | NORFOLK SOUTHERN CORP 6.000% | | | | | | | | | | | | | | | | | | | | |
| | 05/23/11 | | 08/07/2017 | NORFOLK SOUTHERN CORP | X X X | 204,967 | 157,000 | 186,639 | 186,629 | (1) | | | (1) | | 186,628 | | 18,339 | 18,339 | 2,015 | 05/23/2111 | 2FE |
| 07388QAE9 | BEAR STEARNS COMM PW17A4 VAR 6/11/50 | | 07/11/2017 | Call | X X X | 135,038 | 135,038 | 138,162 | 138,103 | (3) | | | (3) | | 138,100 | | (3,062) | (3,062) | 641 | 06/11/2050 | 1FM |
| 20048EAV3 | COMM 2013-LC6 MTG LC6A2 1.906% | | | | | | | | | | | | | | | | | | | | |
| | 1/10/46 | | 09/12/2017 | Redemption | X X X | 87,710 | 87,710 | 88,150 | 87,830 | (120) | | | (120) | | 87,710 | | | | 407 | 01/10/2046 | 1FM |
| 20173VAE0 | COMM MTG GG11 A4 5.736% 12/10/49 | | 07/12/2017 | Call | X X X | 23,426 | 23,426 | 23,975 | 23,969 | 0 | | | 0 | | 23,968 | | (543) | (543) | 112 | 12/10/2049 | 1FM |
| 36192KAT4 | GS MORTGAGE SEC GCJ7A4 3.377% | | | | | | | | | | | | | | | | | | | | |
| | 5/10/45 | | 09/12/2017 | Redemption | X X X | 3,167 | 3,167 | 3,329 | 3,168 | (1) | | | (1) | | 3,167 | | | | 18 | 05/10/2045 | 1FM |
| 36192CAB1 | GS MRTG SEC GC10A2 1.84% 02/10/46 | | 09/12/2017 | Redemption | X X X | 9,273 | 9,273 | 9,300 | 9,291 | (19) | | | (19) | | 9,273 | | | | 32 | 02/10/2046 | 1FM |
| 61761AAX6 | MORGAN STANLEY BNK C5A2 1.972% | | | | | | | | | | | | | | | | | | | | |
| | 8/15/45 | | 07/17/2017 | Call | X X X | 4,830 | 4,830 | 4,842 | 4,843 | 0 | | | 0 | | 4,843 | | (12) | (12) | 8 | 08/15/2045 | 1FM |
| 61762DAT8 | MORGAN STANLEY BNK C9A2 1.97% | | | | | | | | | | | | | | | | | | | | |
| | 5/15/46 | | 09/15/2017 | Redemption | X X X | 41,289 | 41,289 | 41,567 | 41,383 | (93) | | | (93) | | 41,289 | | | | 135 | 05/15/2046 | 1FM |

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

| 1 | 2 | 3 F o r e i g n | 4 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% | | 09/12/2017 | Call | X X X | 2,567 | 2,567 | 2,573 | 2,573 | | (6) | | (6) | | 2,567 | | 0 | 0 | 6 | 08/10/2049 | 1FM |
| 90349DAC6 | UBS-BARCLAYS CMBS C3 A3 2.728% | | 09/12/2017 | Redemption | X X X | 236 | 236 | 241 | 236 | | 0 | | 0 | | 236 | | | | 2 | 08/10/2049 | 1FM |
| 92890NAT6 | WFRBS CMBS C10 A2 1.765% 12/15/45 | | 09/15/2017 | Redemption | X X X | 117,306 | 117,306 | 117,552 | 104,460 | | (100) | | (100) | | 117,450 | | (145) | (145) | 441 | 12/15/2045 | 1FM |
| 92938CAB3 | WFRBS COMM MORTGA C15 A2 2.9% | | 09/15/2017 | Redemption | X X X | 14,423 | 14,423 | 14,655 | 14,441 | | (18) | | (18) | | 14,423 | | | | 69 | 08/15/2046 | 1FM |
| 12592YAD6 | CNH EQUIP TRUST 2015-BA3 1.37% | | 09/15/2017 | Redemption | X X X | 3,591 | 3,591 | 3,592 | 3,591 | | 0 | | 0 | | 3,591 | | | | 8 | 07/15/2020 | 1FE |
| 83162CYH0 | SBA GTD PART 2017-20B 1 2.82% 2/1/37 | | 08/01/2017 | Redemption | X X X | 5,157 | 5,157 | 5,157 | | | | | | | 5,157 | | | | 68 | 02/01/2037 | 1FE |
| 83162CVU4 | SBA GTD PARTN 2013-20I 3.62% 9/1/33 | | 09/01/2017 | Redemption | X X X | 7,817 | 7,817 | 8,327 | 7,844 | | (27) | | (27) | | 7,817 | | | | 146 | 09/01/2033 | 1FE |
| 8399999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 770,823 | 712,506 | 760,045 | 738,569 | | (537) | | (537) | | 756,280 | | 14,543 | 14,543 | 5,920 | X X X | X X X |
| 8399997 | Subtotal - Bonds - Part 4 | | | | X X X | 5,321,194 | 5,217,458 | 5,343,473 | 3,054,405 | | (1,870) | | (1,870) | | 5,327,295 | | (6,101) | (6,101) | 42,749 | X X X | X X X |
| 8399998 | Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X |
| 8399999 | Subtotal - Bonds | | | | X X X | 5,321,194 | 5,217,458 | 5,343,473 | 3,054,405 | | (1,870) | | (1,870) | | 5,327,295 | | (6,101) | (6,101) | 42,749 | X X X | X X X |
| 8999998 | Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) | | | | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X | X X X |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 037833100 | APPLE INC | | 09/18/2017 | ITG INC, NEW YORK | 10,000 | 1,601 | X X X | 1,167 | 1,440 | (273) | | | (273) | | 1,167 | | 434 | 434 | 6 | X X X | L |
| 05501U106 | AZUL SA | C | 09/29/2017 | DEUTSCHE BK SECS INC, NY | 5,000 | 134 | X X X | 98 | | (8) | | | (8) | | 98 | | 36 | 36 | | X X X | L |
| 057224107 | BAKER HUGHES INC | | 07/03/2017 | MERGER | 160,000 | 10,261 | X X X | 10,261 | 8,722 | 1,540 | | | 1,540 | | 10,261 | | | | 2,800 | X X X | L |
| 075896100 | BED BATH & BEYOND INC | | 09/18/2017 | ITG INC, NEW YORK | 60,000 | 1,701 | X X X | 2,438 | | 614 | | | 614 | | 2,438 | | (737) | (737) | 9 | X X X | L |
| 09739D100 | BOISE CASCADE CO | | 09/01/2017 | BERNSTEIN SANFORD C & CO. | 286,000 | 8,813 | X X X | 6,404 | 8,694 | (2,291) | | | (2,291) | | 6,404 | | 2,409 | 2,409 | | X X X | L |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC | | 08/16/2017 | NON-BROKER TRADE | 0.273 | 16 | X X X | 17 | | | | | | | 17 | | (1) | (1) | | X X X | L |
| 110448107 | BRITISH AMERICAN TOBACCO PLC | | 09/18/2017 | NON-BROKER TRADE | 157,800 | 10,015 | X X X | 10,915 | | | | | | | 10,915 | | (900) | (900) | | X X X | L |
| 15117B103 | CELLEX THERAPEUTICS INC | | 07/27/2017 | GOLDMAN SACHS & CO, NY | 930,000 | 2,201 | X X X | 2,632 | 2,297 | 335 | | | 335 | | 2,632 | | (431) | (431) | | X X X | L |
| 16119P108 | CHARTER COMMUNICATIONS INC | | 09/18/2017 | ITG INC, NEW YORK | 4,000 | 1,476 | X X X | 1,165 | 1,347 | (182) | | | (182) | | 1,165 | | 311 | 311 | | X X X | L |
| 20717E101 | CONFORMIS INC | | 07/14/2017 | GOLDMAN SACHS & CO, NY | 157,000 | 664 | X X X | 281 | 674 | (392) | | | (392) | | 281 | | 383 | 383 | | X X X | L |
| 21240D107 | CONTROL4 CORP | | 09/19/2017 | NATIONAL FINL SVCS CORP. | 617,000 | 15,154 | X X X | 6,880 | 12,099 | (5,219) | | | (5,219) | | 6,880 | | 8,274 | 8,274 | | X X X | L |
| 216648402 | COOPER COS INC/THE | | 09/26/2017 | JEFFERIES & CO INC, NEW Y | 10,000 | 2,358 | X X X | 1,619 | 2,394 | (776) | | | (776) | | 1,619 | | 739 | 739 | 0 | X X X | L |
| 232806109 | CYPRESS SEMICONDUCTOR CORP | | 07/14/2017 | DEUTSCHE BK SECS INC, NY | 71,000 | 1,018 | X X X | 765 | 969 | (204) | | | (204) | | 765 | | 253 | 253 | | X X X | L |
| 260543103 | DOW CHEMICAL CO/THE | | 09/01/2017 | MERGER | 410,000 | 23,660 | X X X | 23,660 | 25,859 | (2,199) | | | (2,199) | | 23,660 | | | | 189 | X X X | L |
| 26078U100 | DOWDUPONT INC | | 09/18/2017 | FRACTIONS | 0.240 | 17 | X X X | 14 | | | | | | | 14 | | 3 | 3 | | X X X | L |
| 263534109 | EI DU PONT DE NEMOURS & CO | | 09/01/2017 | MERGER | 320,000 | 23,760 | X X X | 23,760 | 25,827 | (2,067) | | | (2,067) | | 23,760 | | | | 122 | X X X | L |
| 285512109 | ELECTRONIC ARTS INC | | 09/08/2017 | PERSHING LLC, JERSEY CITY | 116,000 | 13,588 | X X X | 8,779 | 12,264 | (3,485) | | | (3,485) | | 8,779 | | 4,809 | 4,809 | | X X X | L |
| G33856108 | FERROGLOBE PLC | C | 08/28/2017 | INSTINET CORP, NEW YORK | 109,000 | 1,499 | X X X | 1,248 | 1,303 | (54) | | | (54) | | 1,248 | | 250 | 250 | | X X X | L |
| 368736104 | GENERAC HOLDINGS INC | | 09/07/2017 | JEFFERIES & CO INC, NEW Y | 299,000 | 12,816 | X X X | 12,301 | 10,803 | 1,498 | | | 1,498 | | 12,301 | | 515 | 515 | | X X X | L |
| 39304D102 | GREEN DOT CORP | | 09/29/2017 | CREDIT SUISSE, NEW YORK | 71,000 | 3,350 | X X X | 1,694 | 2,736 | (1,041) | | | (1,041) | | 1,694 | | 1,655 | 1,655 | | X X X | L |
| 806407102 | HENRY SCHEIN INC | | 09/18/2017 | ITG INC, NEW YORK | 30,000 | 2,478 | X X X | 2,296 | 2,745 | (450) | | | (450) | | 2,296 | | 183 | 183 | | X X X | L |
| 42824C109 | HEWLETT PACKARD ENTERPRISE CO | | 09/01/2017 | ITG INC, NEW YORK | | 2,387 | X X X | 2,387 | 2,288 | 99 | | | 99 | | 2,387 | | | | | X X X | L |
| 45784P101 | INSULET CORP | | 07/13/2017 | PERSHING LLC, JERSEY CITY | 37,000 | 1,833 | X X X | 1,233 | 1,898 | (666) | | | (666) | | 1,233 | | 601 | 601 | | X X X | L |
| 46590V100 | JBG SMITH PROPERTIES | | 09/18/2017 | ITG INC, NEW YORK | 35,000 | 1,144 | X X X | 1,349 | | | | | | | 1,349 | | (205) | (205) | | X X X | L |
| 48238T109 | KAR AUCTION SERVICES INC | | 08/18/2017 | BMO CAPITAL MARKETS CORP. | 127,000 | 5,604 | X X X | 5,292 | 5,330 | (38) | | | (38) | | 5,292 | | 312 | 312 | 57 | X X X | L |
| 499049104 | KNIGHT-SWIFT TRANSPORTATION HO | | 09/13/2017 | FRACTIONS | 0.560 | 17 | X X X | 20 | | | | | | | 20 | | (3) | (3) | | X X X | L |
| 535919401 | LIONS GATE ENTERTAINMENT CORP | A | 08/04/2017 | JEFFERIES & CO INC, NEW Y | 355,000 | 9,931 | X X X | 8,166 | 10,018 | (1,852) | | | (1,852) | | 8,166 | | 1,765 | 1,765 | | X X X | L |
| 546347105 | LOUISIANA-PACIFIC CORP | | 09/05/2017 | GOLDMAN SACHS & CO, NY | 506,000 | 12,996 | X X X | 9,929 | 12,200 | (2,271) | | | (2,271) | | 9,929 | | 3,067 | 3,067 | | X X X | L |
| G5785G107 | MALLINCKRODT PLC | C | 09/18/2017 | ITG INC, NEW YORK | 40,000 | 1,378 | X X X | 1,977 | 1,792 | 184 | | | 184 | | 1,977 | | (598) | (598) | | X X X | L |
| 576323109 | MASTEC INC | | 08/04/2017 | RAYMOND JAMES & ASSOC INC | 96,000 | 4,436 | X X X | 3,584 | 4,334 | (750) | | | (750) | | 3,584 | | 852 | 852 | | X X X | L |
| 59156R108 | METLIFE INC | | 08/07/2017 | ITG INC, NEW YORK | | 2,282 | X X X | 2,282 | 2,341 | (59) | | | (59) | | 2,282 | | | | | X X X | L |
| 594837304 | MICRO FOCUS INTERNATIONAL PLC | C | 09/01/2017 | FRACTIONS | 83,769 | 2,712 | X X X | 2,387 | | | | | | | 2,387 | | 325 | 325 | | X X X | L |
| 626717102 | MURPHY OIL CORP | | 09/18/2017 | ITG INC, NEW YORK | 60,000 | 1,530 | X X X | 1,878 | 1,538 | 340 | | | 340 | | 1,878 | | (348) | (348) | 15 | X X X | L |
| 695263103 | PACWEST BANCORP | | 09/20/2017 | GOLDMAN SACHS & CO, NY | 257,000 | 12,370 | X X X | 13,327 | 12,002 | 1,325 | | | 1,325 | | 13,327 | | (956) | (956) | 73 | X X X | L |
| 761713106 | REYNOLDS AMERICAN INC | | 07/25/2017 | CASH/STOCK MERGER | 300,000 | 8,832 | X X X | 16,859 | 19,512 | (2,654) | | | (2,654) | | 16,859 | | (8,027) | (8,027) | 153 | X X X | L |
| 855030102 | STAPLES INC | | 09/13/2017 | BNY MELLON | 180,000 | 1,845 | X X X | 1,637 | 1,813 | (176) | | | (176) | | 1,637 | | 208 | 208 | 22 | X X X | L |
| 87074U101 | SWIFT TRANSPORTATION CO | | 09/11/2017 | MERGER | 412,560 | 14,731 | X X X | 14,731 | 15,185 | (453) | | | (453) | | 14,731 | | | | | X X X | L |
| 881609101 | TESORO CORP | | 08/01/2017 | MERGER WITH ANDEAVOR | 60,000 | 5,272 | X X X | 5,272 | 3,744 | (344) | | | (344) | | 5,272 | | | | | X X X | L |
| H8817H100 | TRANSOCEAN LTD | C | 09/18/2017 | ITG INC, NEW YORK | 130,000 | 1,218 | X X X | 1,910 | 1,070 | 840 | | | 840 | | 1,910 | | (692) | (692) | | X X X | L |

QE05.1

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

| 1 | 2 | 3 F o r e i g n | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|------------------------------|--------------------------------------|------------------|--|---------------------------------|-----------------|----------------|-----------------|--|--|--|---|---|--|--|---------------------------------------|--|-------------------------------------|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 91347P105 .. | UNIVERSAL DISPLAY CORP | ... | 09/15/2017 | MERRILL LYNCH PIERCE FENN | 93.000 | 11,429 | X X X ... | 5,016 | 10,160 | (5,144) | ..... | ..... | ..... (5,144) | ..... | ..... 5,016 | ..... | ..... 6,412 | 6,412 | ..... | .. X X X . | L |
| 922417100 .. | VEECO INSTRUMENTS INC | ... | 07/21/2017 | BARCLAYS CAPITAL INC./LE, ITG INC, NEW YORK | 11.000 | 354 | X X X ... | 289 | 306 | (18) | ..... | ..... | ..... (18) | ..... | ..... 289 | ..... | ..... 65 | 65 | ..... | .. X X X . | L |
| 929042109 .. | VORNADO REALTY TRUST | ... | 07/18/2017 | NON-BROKER TRADE ..... | ..... | ..... | .... X X X ... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... 1,349 | .. X X X . | L |
| 966837106 .. | WHOLE FOODS MARKET INC | ... | 08/28/2017 | GOLDMAN SACHS & CO, NY | 110.000 | 4,620 | X X X ... | 3,434 | 4,632 | (1,198) | ..... | ..... | ..... (1,198) | ..... | ..... 3,434 | ..... | ..... 1,186 | 1,186 | 20 | .. X X X . | L |
| 98421B100 .. | XPERI CORP | ... | 09/18/2017 | ..... | ..... 132.000 | 3,509 | X X X ... | 5,198 | ..... | ..... 1,264 | ..... | ..... | ..... 1,264 | ..... | ..... 5,198 | ..... | ..... (1,689) | (1,689) | 21 | .. X X X . | L |
| 9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) ..... | ..... | ... | ..... | ..... | .... X X X ... | 247,009 | X X X ... | 226,547 | 232,160 | (26,225) | ..... | ..... | ..... (26,225) | ..... | ..... 226,547 | ..... | ..... 20,462 | 20,462 | 4,835 | .. X X X . | .. X X X . |
| 9799997 Subtotal - Common Stocks - Part 4 ..... | ..... | ... | ..... | ..... | .... X X X ... | 247,009 | X X X ... | 226,547 | 232,160 | (26,225) | ..... | ..... | ..... (26,225) | ..... | ..... 226,547 | ..... | ..... 20,462 | 20,462 | 4,835 | .. X X X . | .. X X X . |
| 9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) ..... | ..... | ... | ..... | ..... | .... X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | X X X .. | X X X ... | X X X ... | X X X ... | X X X ... | X X X ... | .. X X X . | .. X X X . |
| 9799999 Subtotal - Common Stocks ..... | ..... | ... | ..... | ..... | .... X X X ... | 247,009 | X X X ... | 226,547 | 232,160 | (26,225) | ..... | ..... | ..... (26,225) | ..... | ..... 226,547 | ..... | ..... 20,462 | 20,462 | 4,835 | .. X X X . | .. X X X . |
| 9899999 Subtotal - Preferred and Common Stocks ..... | ..... | ... | ..... | ..... | .... X X X ... | 247,009 | X X X ... | 226,547 | 232,160 | (26,225) | ..... | ..... | ..... (26,225) | ..... | ..... 226,547 | ..... | ..... 20,462 | 20,462 | 4,835 | .. X X X . | .. X X X . |
| 9999999 Total - Bonds, Preferred and Common Stocks ..... | ..... | ... | ..... | ..... | .... X X X ... | 5,568,203 | X X X ... | 5,570,020 | 3,286,565 | (26,225) | (1,870) | ..... | ..... (28,095) | ..... | ..... 5,553,842 | ..... | ..... 14,361 | 14,361 | 47,583 | .. X X X . | .. X X X . |

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

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|--|----------------------|--|-------|---------------------|---|---|---|-----------------|----------------|-------|
| 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 | | | | | | 22,783,373 | 27,648,784 | 18,130,614 | X X X |
| Huntington Bank | Maumee, OH | | | | | | 1,077,228 | 1,208,614 | 1,336,196 | X X X |
| Huntington Bank | Maumee, OH | | | | | | (650,599) | (765,358) | (625,160) | X X X |
| Bank of America | Wilmington, DE | | | | | | 1,463,265 | 3,232,051 | 5,954,171 | X X X |
| 0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories | | | X X X | X X X .. | | | | (3) | 41 | X X X |
| 0199999 Totals - Open Depositories | | | X X X | X X X .. | | | 24,673,267 | 31,324,088 | 24,795,862 | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories | | | X X X | X X X .. | | | | | | X X X |
| 0299999 Totals - Suspended Depositories | | | X X X | X X X .. | | | | | | X X X |
| 0399999 Total Cash On Deposit | | | X X X | X X X .. | | | 24,673,267 | 31,324,088 | 24,795,862 | X X X |
| 0499999 Cash in Company's Office | | | X X X | X X X .. | X X X .. | X X X .. | | | | X X X |
| 0599999 Total Cash | | | X X X | X X X .. | | | 24,673,267 | 31,324,088 | 24,795,862 | X X X |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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



MEDICARE PART D COVERAGE SUPPLEMENT
(Net of Reinsurance)

| NAIC Group Code: 1212 | | NAIC Company Code: 11518 | | | | |
|-----------------------|---|--------------------------|----------------|----------------|----------------|----------------|
| | | Individual Coverage | | Group Coverage | | 5 |
| | | 1 Insured | 2 Uninsured | 3 Insured | 4 Uninsured | Total Cash |
| 1. | Premiums Collected | | X X X | 32,250 | X X X | 32,250 |
| 2. | Earned Premiums | | X X X | 32,250 | X X X | X X X |
| 3. | Claims Paid | | X X X | 75,190 | X X X | 75,190 |
| 4. | Claims Incurred | | X X X | 75,190 | X X X | X X X |
| 5. | Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a) | X X X | | X X X | | |
| 6. | Aggregate Policy Reserves - change | | X X X | | X X X | X X X |
| 7. | Expenses Paid | | X X X | 3,856 | X X X | 3,856 |
| 8. | Expenses Incurred | | X X X | 3,856 | X X X | X X X |
| 9. | Underwriting Gain or Loss | | X X X | (46,796) | X X X | X X X |
| 10. | Cash Flow Results | X X X | X X X | X X X | X X X | (46,796) |

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.....7,902 due from CMS or \$.....0 due to CMS

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