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2017

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

OFFICERS

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

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
 Stacey Lee Bock Mrs., Vice President, Finance

John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Judi Anne Gribble Ms.
 Cynthia Ann Geronimo Ms.
 Julie Anne Bartnik Ms.
 Vincent Mature Davis Mr.
 Lynn Eric Olman Mr.

Dee Ann Bialecki-Haase MD.
 John Charles Randolph Mr.
 Jeffrey William Boersma Mr.
 Amy Lynn Hall Ms.
 Richard Arthur Wasserman Mr.

State of Ohio
 County of Lucas ss

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

(Signature)
 John Charles Randolph
 (Printed Name)
 1.
 President
 (Title)

(Signature)
 Stacey Lee Bock
 (Printed Name)
 2.
 Vice President, Finance
 (Title)

(Signature)
 Jeffrey Craig Kuhn
 (Printed Name)
 3.
 Secretary
 (Title)

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

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

Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	33,885,922		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		

STATEMENT AS OF **September 30, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**
LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 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 \$.....0 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 \$.....0 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 \$.....0 current) and interest thereon \$.....0 (including \$.....0 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 (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	14,851,765		14,851,765	15,333,270
23. Aggregate write-ins for other liabilities (including \$.....0 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	XXX	XXX	2,011,768	
26. Common capital stock	XXX	XXX	1,000,000	1,000,000
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	26,000,000	26,000,000
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	8,309,107	3,718,536
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	XXX	XXX		
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	37,320,875	30,718,536
34. Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	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	XXX	XXX	2,011,768	
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	2,011,768	
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total		4 Total
	XXX	347,901	351,797	470,497
1. Member Months	XXX	122,785,643	119,960,917	158,033,211
2. Net premium income (including \$.....0 non-health premium income)	XXX			
3. Change in unearned premium reserves and reserves for rate credits	XXX			
4. Fee-for-service (net of \$.....0 medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX			
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	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)	XXX	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)	XXX	7,457,259	7,545,898	9,216,813
31. Federal and foreign income taxes incurred	XXX	2,257,958	2,968,430	3,887,929
32. Net income (loss) (Lines 30 minus 31)	XXX	5,199,301	4,577,468	5,328,884
DETAILS OF WRITE-INS				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX			
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	30,718,536	25,088,548	25,088,548
34. Net income or (loss) from Line 32	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)			

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

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	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			
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	40,117	3,583	29,018	1,154			51			6,311
2. First Quarter	39,782	4,058	28,347	1,145			64			6,168
3. Second Quarter	35,758	3,943	27,940	1,134			62			2,679
4. Third Quarter	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.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid .....	.....	.....	.....	.....	.....	.....
0299999 Aggregate Accounts Not Individually Listed - Uncovered .....	.....	.....	.....	.....	.....	.....
0399999 Aggregate Accounts Not Individually Listed - Covered	2,470,026	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 Claims Incurred in Prior Years (Columns 1+3)	6 Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 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 \$.....0 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	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 connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

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

Notes to Financial Statement

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

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

- 2. Accounting Changes and Corrections of Errors
 - NOT APPLICABLE**

- 3. Business Combinations and Goodwill
 - NOT APPLICABLE**

- 4. Discontinued Operations
 - NOT APPLICABLE**

- 5. Investments
 - A. The company does not have any Mortgage Loan investments.
 - B. The company is not a creditor for any Restructured Debt.
 - C. The company does not have any reverse mortgages.
 - D. The company does not have any loan-backed securities.
 - E. The company does not have any re-purchase agreements.
 - F. The company does not have any real estate investments.
 - G. The company does not have any low-income housing tax credits.
 - H. Restricted Assets
 - No significant change.
 - I. The company does not have any working capital financing investments.
 - J. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.
 - K. Structured notes
 - No significant change.

- 6. Joint ventures, Partnerships and Limited Liability Companies
 - NOT APPLICABLE**

- 7. Investment Income
 - No significant change.

- 8. Derivative Instruments
 - NOT APPLICABLE**

- 9. Income Taxes
 - No significant change.

- 10. Information Concerning Parent, Subsidiaries and Affiliates

Notes to Financial Statement

No significant change.

11. Debt

-NOT APPLICABLE

12. Retirement Plans, Deferred Compensation, Postemployment Benefits

-NOT APPLICABLE

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

No significant change.

14. Contingencies

-NOT APPLICABLE

15. Leases

-NOT APPLICABLE

16. Off-Balance Sheet Risk

-NOT APPLICABLE

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

-NOT APPLICABLE

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

No significant change.

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

-NOT APPLICABLE

20. Fair Value Measurement

A1.

Description for each class of asset	(Level 1)	(Level 2)	(Level 3)	Total
Assets at fair value				
Common Stock				
Industrial and Misc.	\$ 10,887,618			\$ 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

Accrued During the Prior Year on Business Written Before December 31 of the Prior Year	Received or Paid as of the Current Year on Business written before December 31 of the Prior Year	Differences		Adjustments		Unsettled Balances as of the Reporting Date				
		Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances	Ref	Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8		
		1 Rec	2 Pay	3 Rec	4 Pay	5 Rec	6 Pay	7 Rec	8 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 reinsurance-not reported as ceded premium	-	-	-	-	-	-	-	-	-	
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	-	
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	-	
7. Subtotal ACA Transitional	845,348	-	887,464	-	(42,116)	-	191,631	-	149,515	
Reinsurance Program										
c. Temporary ACA Risk Corridors										
Program										
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	
2. Reserve for rate credits or policy experience rating refunds	-	(29,852)	-	-	-	(29,852)	-	29,852	J	
3. Subtotal ACA Risk Corridors	-	(29,852)	-	-	-	(29,852)	-	29,852	-	
Program										
d. Total for ACA Risk Sharing Provision:										
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

		Received or Paid as of the Current Year on Business written before December 31 of the Prior Year	Differences		Adjustments		Unsettled Balances as of the Reporting Date	
			Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances		
			Rec	Pay	Rec	Pay	Ref	9
1	2	3	4	5	6	7	8	10
a. 2014								
1. Accrued retrospective premium								
2. Reserve for rate credits or policy experience rating refunds								
b. 2015								
1. Accrued retrospective premium								
2. Reserve for rate credits or policy experience rating refunds		(29,852)				(29,852)	29,852	J
c. 2016								
1. Accrued retrospective premium								
2. Reserve for rate credits or policy experience rating refunds payable								
d. Total for ACA Risk Sharing Provisions		(29,852)				(29,852)	29,852	
c. Per CMS 6/30/17 report adjust 2016 balance to actual.								
j. Per CMS no payable for risk corridor for 2015.								

5. ACA Risk Corridors Receivables as of Reporting Date

Estimated Amount to be Filed or Final Amount Filed with CMS	Non-accrued Amounts for Impairment or Other Reasons	Amounts received from CMS	Asset Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
2014					
2015	-				
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]
Yes[] No[] N/A[X]

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

 If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
 Ohio Department of Insurance

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

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

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

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

 (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 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?

Yes[] No[X]

14.2 If yes, please complete the following:

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

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

Yes[] No[X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

If no, attach a description with this statement.

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

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

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

\$..... 0

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

\$..... 0

16.3 Total payable for securities lending reported on the liability page

\$..... 0

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

Yes[X] No[]

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

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

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

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

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

Yes[] No[X]

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

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

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

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

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

Yes[] No[X]

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

Yes[] No[X]

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

GENERAL INTERROGATORIES (Continued)

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

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

Yes[X] No[]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES**PART 2 - HEALTH**

1. Operating Percentages:

1.1 A&H loss percent	.....	83.000%
1.2 A&H cost containment percent	.....	1.000%
1.3 A&H expense percent excluding cost containment expenses	.....	11.000%

2.1 Do you act as a custodian for health savings accounts?

Yes[] No[X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$..... 0

2.3 Do you act as an administrator for health savings accounts?

Yes[] No[X]

2.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$..... 0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Accident and Health - Non-affiliates								
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	SSL/A/G	Authorized .....	.....	.....
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	SSL/A/I	Authorized .....	.....	.....
93440	06-1041332	01/01/2017	HM LIFE INS CO	PA	OTH/A/G	Authorized .....	.....	.....

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

State, Etc.	1 Active Status	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	L	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)	XXX								
59. Subtotal	XXX	124,548,711			295,379				124,844,090
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	(a) 2	124,548,711			295,379				124,844,090

DETAILS OF WRITE-INS

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

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

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

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

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

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

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

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

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

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

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

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

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- ◆ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.
- ◆ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
- Flower Hospital, an Ohio nonprofit corporation.
- PHS Ventures, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Vermont LLC with ProMedica Health System, Inc., as its sole member.
- Memorial Hospital, an Ohio nonprofit corporation.
 - ◆ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
 - Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.
 - ◆ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.
- Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
 - ◆ Monroe Community Health Services, a Michigan nonprofit corporation.
 - ◆ Monroe Health Ventures, Inc., a Michigan for-profit corporation.
 - ◆ Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.
- 300 Madison Building, LLC, an Ohio limited liability company.
- ProMedica Active Mobility, LLC, an Ohio limited liability company.

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

Other Affiliated Entities

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q16		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

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Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tionship 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	

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Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tionship 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)	*
Q16.2		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		

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Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tionship 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)	*
Q16.3		00000	46-4315135			Mercy Memorial Surgical Co-Management Company, LLC		MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135			Mercy Memorial Surgical Co-Management Company, LLC		MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671			300 Madison Building, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173			ProMedica Active Mobility, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945			ProMedica Downtown Campus Landlord, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000				ProMedica International, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737			ProMedica Manager Member, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490			ProMedica Master Tenant, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284			Lima Memorial Joint Operating Company		OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284			Lima Memorial Joint Operating Company		OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC		OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC		OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366			ProMedica Cardiovascular Co-Management Company, LLC		OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366			ProMedica Cardiovascular Co-Management Company, LLC		OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767			Interactive Physical Therapy		OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	45-4810767			Interactive Physical Therapy		OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001
		00000	46-1989695			ProMedica Surgical Services Co-Management Company, LLC		OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-1989695			ProMedica Surgical Services Co-Management Company, LLC		OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921			Monroe Community Ambulance		MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921			Monroe Community Ambulance		MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921			Monroe Community Ambulance		MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876			Kapios LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4918876			Kapios LLC		OH	OTH	Kaonsoft, Inc	Ownership	50.0	Kaonsoft, Inc	N	0000001
		00000	81-3082229			APM Plus, LLC		DE	NIA	ProMedica Health System, Inc.	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	81-3082229			APM Plus, LLC		DE	OTH	Strategic Health System	Ownership	60.0	Strategic Health System	N	0000001

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

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

RESPONSE

Yes

Explanations:

Bar Codes:

STATEMENT AS OF **September 30, 2017** OF THE **PARAMOUNT INSURANCE COMPANY**
OVERFLOW PAGE FOR WRITE-INS

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

Real Estate

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

SCHEDULE B - VERIFICATION
Mortgage Loans

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

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,235,033	5,719,105
2. Cost of bonds and stocks acquired	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	XXX	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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	979,620	
2. Cost of cash equivalents acquired	1,578,566	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810RS9 ..	U S TREASURY BOND 2.5% 5/15/46		09/11/2017 ..	MORGAN STANLEY & CO INC, NY	XXX	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)	XXX	75,860	59,000	1,063	1
912828B5 ..	U S TREASURY NOTE 0.75% 8/15/19		09/28/2017 ..	JP MORGAN CHASE BANK/HSBC, NEW YORK	XXX	899,440	911,000	786	1
912828V1 ..	U S TREASURY NOTE 1.375% 9/15/20		09/28/2017 ..	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	593,106	597,000	385	1
912828X9 ..	U S TREASURY NOTE 1.5% 6/15/20		08/30/2017 ..	JP MORGAN CHASE BANK/HSBC, NEW YORK	XXX	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	XXX	662,476	665,000	1,895	1
912828K58 ..	U S TREASURY NOTE 1375% 4/30/20		08/30/2017 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	481,718	482,000	2,233	1
912828V8 ..	U S TREASURY NOTE 2.25% 2/15/27		08/30/2017 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	542,631	541,000	2,963	1
912828T6 ..	U S TREASURE NOTE 1.25% 8/31/19		08/31/2017 ..	FIFTH THIRD	XXX	674,736	675,000	23	1
3617AGWQ0 ..	GNMA II POOL #0BA4255 3.5% 7/20/47		08/02/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	679,362	648,459	1,261	1
36182UZ83 ..	GNMA POOL #0AJ0767 3.5% 8/15/45		08/02/2017 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	135,274	128,966	251	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	5,628,339	5,612,425	14,313	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
615369AA3 ..	MOODY'S CORP 5.5% 9/1/20		09/07/2017 ..	JEFFERIES & CO INC, NEW YORK	XXX	25,282	23,000	35	2FE
828807CR6 ..	SIMON PROPERTY GROUP LP 3.75% 2/1/24		07/27/2017 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	98,336	94,000	1	1FE
61763UAX0 ..	MORGAN STANLEY BNK C17 A3 3.53% 8/15/47		09/27/2017 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	282,496	271,000	744	1FM
210795PZ7 ..	CONTINENTAL AIR 2012-1 CL 4.15% 10/11/25		08/25/2017 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	113,807	107,619	1,724	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	519,922	495,619	2,504	XXX
8399997 Subtotal - Bonds - Part 3					XXX	6,148,261	6,108,044	16,816	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	6,148,261	6,108,044	16,816	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
G1151C101 ..	ACCENTURE PLC		09/18/2017 ..	ITG INC, NEW YORK	10,000	1,367	XXX .....	...	L
00507V109 ..	ACTIVISION BLIZZARD INC		09/18/2017 ..	ITG INC, NEW YORK	20,000	1,306	XXX .....	...	L
008252108 ..	AFFILIATED MANAGERS GROUP INC		09/18/2017 ..	ITG INC, NEW YORK	2,000	363	XXX .....	...	L
00971T101 ..	AKAMAI TECHNOLOGIES INC		08/04/2017 ..	GOLDMAN SACHS & CO, NY	54,000	2,593	XXX .....	...	L
018581108 ..	ALLIANCE DATA SYSTEMS CORP		09/26/2017 ..	BMO CAPITAL MARKETS CORP, NEW YORK	39,000	8,492	XXX .....	...	L
02079K305 ..	ALPHABET INC-CL A		09/18/2017 ..	ITG INC, NEW YORK	1,000	936	XXX .....	...	L
02079K107 ..	ALPHABET INC-CL C		09/18/2017 ..	ITG INC, NEW YORK	3,000	2,764	XXX .....	...	L
023135106 ..	AMAZON.COM INC		09/18/2017 ..	ITG INC, NEW YORK	2,000	1,985	XXX .....	...	L
03027X100 ..	AMERICAN TOWER CORP		09/18/2017 ..	ITG INC, NEW YORK	10,000	1,457	XXX .....	...	L
03349M105 ..	ANDEAVOR		08/01/2017 ..	MERGER WITH TESORO CORP	60,000	5,272	XXX .....	...	L
831865209 ..	AO SMITH CORP		09/18/2017 ..	ITG INC, NEW YORK	20,000	1,170	XXX .....	...	L
03837J101 ..	AQUA METALS INC		08/10/2017 ..	OPPENHEIMER & CO INC, NEW YORK	224,000	2,410	XXX .....	...	L
G05384105 ..	ASPEN INSURANCE HOLDINGS LTD		09/26/2017 ..	ITG INC, NEW YORK	235,000	9,416	XXX .....	...	L
052769106 ..	AUTODESK INC		09/18/2017 ..	ITG INC, NEW YORK	10,000	1,144	XXX .....	...	L
053484101 ..	AVALONBAY COMMUNITIES INC		09/18/2017 ..	ITG INC, NEW YORK	3,000	553	XXX .....	...	L
05722G100 ..	BAKER HUGHES A GE CO		07/03/2017 ..	MERGER	160,000	10,261	XXX .....	...	L
084670702 ..	BERKSHIRE HATHAWAY INC		09/18/2017 ..	ITG INC, NEW YORK	9,000	1,628	XXX .....	...	L
10921T101 ..	BRIGHTCOVE INC		07/27/2017 ..	J.P. MORGAN CLEARING CORP, NEW YORK	17,000	111	XXX .....	...	L
10922N103 ..	BRIGHTHOUSE FINANCIAL INC		08/07/2017 ..	FROM METLIFE	37,273	2,282	XXX .....	...	L
110448107 ..	BRITISH AMERICAN TOBACCO PLC		07/25/2017 ..	CASH/STOCK MERGER	157,800	10,915	XXX .....	...	L
Y09827109 ..	BROADCOM LTD		09/18/2017 ..	ITG INC, NEW YORK	4,000	1,001	XXX .....	...	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
127387108	CADENCE DESIGN SYSTEMS INC		09/18/2017	ITG INC, NEW YORK	40,000	1,554	XXX		L
144285103	CARPENTER TECHNOLOGY CORP		09/13/2017	PERSHING LLC, JERSEY CITY	64,000	2,568	XXX		L
144577103	CARRIZO OIL & GAS INC		08/07/2017	INSTINET CORP, NEW YORK	77,000	1,103	XXX		L
12503M108	CBOE HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	10,000	1,055	XXX		L
151020104	CELGENE CORP		09/18/2017	ITG INC, NEW YORK	10,000	1,423	XXX		L
067383109	CR BARD INC		09/18/2017	ITG INC, NEW YORK	1,000	320	XXX		L
22822V101	CROWN CASTLE INTERNATIONAL COR		09/18/2017	ITG INC, NEW YORK	10,000	1,057	XXX		L
244199105	DEERE & CO		09/18/2017	ITG INC, NEW YORK	10,000	1,195	XXX		L
252131107	DEXCOM INC		09/28/2017	ITG INC, NEW YORK	78,000	3,434	XXX		L
253868103	DIGITAL REALTY TRUST INC		09/18/2017	ITG INC, NEW YORK	20,000	2,350	XXX		L
25746U109	DOMINION ENERGY INC		09/18/2017	ITG INC, NEW YORK	10,000	793	XXX		L
26078J100	DOWDUPONT INC		09/18/2017	MERGER	870,240	50,929	XXX		L
262037104	DRIL-QUIP INC		08/16/2017	STATE STREET GLOBAL MARKETS LLC, BOSTON	25,000	1,001	XXX		L
233331107	DTE ENERGY CO		09/18/2017	ITG INC, NEW YORK	10,000	1,113	XXX		L
26441C204	DUKE ENERGY CORP		09/18/2017	ITG INC, NEW YORK	10,000	871	XXX		L
29444U700	EQUINIX INC		09/18/2017	ITG INC, NEW YORK	1,000	455	XXX		L
B38564108	EURONAV NV	C	09/29/2017	BERNSTEIN SANFORD C & CO, NEW YORK	579,000	4,589	XXX		L
30231G102	EXXON MOBIL CORP		09/18/2017	ITG INC, NEW YORK	10,000	800	XXX		L
30303M102	FACEBOOK INC		09/18/2017	ITG INC, NEW YORK	7,000	1,202	XXX		L
318672706	FIRST BANCORP/PUERTO RICO		08/15/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	795,000	4,509	XXX		L
34960W106	FORTERRA INC		09/20/2017	GOLDMAN SACHS & CO, NY	1,916,000	10,885	XXX		L
G37585109	GASLOG LTD	C	09/13/2017	GOLDMAN SACHS & CO, NY	208,000	3,467	XXX		L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		08/16/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	272,000	766	XXX		L
G9456A100	GOLAR LNG LTD		08/22/2017	INSTINET CORP, NEW YORK	287,000	6,185	XXX		L
395259104	GREENHILL & CO INC		09/26/2017	JEFFERIES & CO INC, NEW YORK	103,000	1,525	XXX		L
G47567105	IHS MARKIT LTD		09/18/2017	ITG INC, NEW YORK	10,000	478	XXX		L
45667G103	INFINERA CORP		09/29/2017	PERSHING LLC, JERSEY CITY	105,000	936	XXX		L
459200101	INTERNATIONAL BUSINESS MACHINE		09/18/2017	ITG INC, NEW YORK	10,000	1,453	XXX		L
46590V100	JBG SMITH PROPERTIES		07/17/2017	FROM VORNADO REALTY TRUST	35,000	1,349	XXX		L
48242W106	KBR INC		08/21/2017	GOLDMAN SACHS & CO, NY	332,000	5,003	XXX		L
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/11/2017	MERGER	412,560	14,731	XXX		L
512807108	LAM RESEARCH CORP		09/18/2017	ITG INC, NEW YORK	5,000	883	XXX		L
535919500	LIONS GATE ENTERTAINMENT CORP		08/14/2017	CITIGROUP GBL MKTS INC, NEW YORK	380,000	10,272	XXX		L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		09/25/2017	CANTOR FITZGERALD & CO INC, NEW YORK	249,000	10,415	XXX		L
55608B105	MACQUARIE INFRASTRUCTURE CORP		08/30/2017	ITG INC, NEW YORK	155,000	11,525	XXX		L
552953101	MGM RESORTS INTERNATIONAL		09/18/2017	ITG INC, NEW YORK	140,000	4,551	XXX		L
594837304	MICRO FOCUS INTERNATIONAL PLC	C	09/01/2017	Mellon Bank	83,769	2,387	XXX		L
595112103	MICRON TECHNOLOGY INC		09/18/2017	ITG INC, NEW YORK	20,000	707	XXX		L
Y62132108	NAVIGATOR HOLDINGS LTD		09/28/2017	MERRILL LYNCH PIERCE FENNER SMITH INC NY	354,000	3,887	XXX		L
64110L106	NETFLIX INC		09/18/2017	ITG INC, NEW YORK	3,000	552	XXX		L
65339F101	NEXTERA ENERGY INC		09/18/2017	ITG INC, NEW YORK	10,000	1,491	XXX		L
682680103	ONEOK INC		09/18/2017	ITG INC, NEW YORK	60,000	3,389	XXX		L
695156109	PACKAGING CORP OF AMERICA		09/18/2017	ITG INC, NEW YORK	40,000	4,681	XXX		L
74460D109	PUBLIC STORAGE		09/18/2017	ITG INC, NEW YORK	3,000	645	XXX		L
74876Y101	QUINTILES IMS HOLDINGS INC		09/18/2017	ITG INC, NEW YORK	50,000	4,759	XXX		L
753422104	RAPID7 INC		08/11/2017	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	219,000	3,299	XXX		L
75886F107	REGENERON PHARMACEUTICALS INC		09/18/2017	ITG INC, NEW YORK	1,000	435	XXX		L
761152107	RESMED INC		09/18/2017	ITG INC, NEW YORK	50,000	3,988	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
78410G104	SBA COMMUNICATIONS CORP		09/18/2017 ..	ITG INC, NEW YORK	50,000	7,545	XXX		L
816850101	SEMTECH CORP		09/12/2017 ..	JEFFERIES & CO INC, NEW YORK	190,000	6,980	XXX		L
824348106	SHERWIN-WILLIAMS CO/THE		09/18/2017 ..	ITG INC, NEW YORK	1,000	342	XXX		L
82669G104	SIGNATURE BANK/NEW YORK NY		09/22/2017 ..	INSTINET CORP, NEW YORK	79,000	10,183	XXX		L
871607107	SYNOPSYS INC		09/18/2017 ..	ITG INC, NEW YORK	10,000	802	XXX		L
883556102	THERMO FISHER SCIENTIFIC INC		09/18/2017 ..	ITG INC, NEW YORK	2,000	383	XXX		L
901109108	TUTOR PERINI CORP		09/18/2017 ..	ITG INC, NEW YORK	70,000	1,854	XXX		L
91324P102	UNITEDHEALTH GROUP INC		09/18/2017 ..	ITG INC, NEW YORK	2,000	396	XXX		L
92532F100	VERTEX PHARMACEUTICALS INC		09/18/2017 ..	ITG INC, NEW YORK	10,000	1,534	XXX		L
931427108	WALGREENS BOOTS ALLIANCE INC		09/18/2017 ..	ITG INC, NEW YORK	20,000	1,670	XXX		L
254687106	WALT DISNEY CO/THE		09/18/2017 ..	ITG INC, NEW YORK	30,000	2,954	XXX		L
947890109	WEBSTER FINANCIAL CORP		08/10/2017 ..	GOLDMAN SACHS & CO, NY	37,000	1,824	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	300,858	XXX			XXX
9799997 Subtotal - Common Stocks - Part 3				XXX	300,858	XXX			XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX			XXX
9799999 Subtotal - Common Stocks				XXX	300,858	XXX			XXX
9899999 Subtotal - Preferred and Common Stocks				XXX	300,858	XXX			XXX
9999999 Total - Bonds, Preferred and Common Stocks				XXX	6,449,120	XXX	16,816		XXX

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

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

1 CUSIP Identification	2 Description	3 F o r e i g n	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.								
Bonds - U.S. Governments																						
912810FT0	U.S. TREASURY BOND 4.5% 2/15/36	...	08/30/2017	NOMURA SEC'S, NEW YORK	... XXX ...	158,973	121,000	167,122	165,434		(333)		(333)			165,101		(6,128)	(6,128)	2,959	02/15/2036	1
912828G4	U.S. TREASURY NOTE 0.875% 09/15/19	...	08/30/2017	MORGAN STANLEY & CO INC,...	... XXX ...	618,965	625,000	617,464	426,269		393		393			619,341		(376)	(376)	2,360	09/15/2019	1
912828V31	U.S. TREASURY NOTE 1.375% 1/15/20	...	09/28/2017	BARCLAYS CAPITAL INC, NEW	... XXX ...	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	... XXX ...	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	... XXX ...	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	... XXX ...	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	MKTS/SALOMO	... XXX ...	360,803	361,000	360,887			0		0			360,894		(92)	(92)	6,000	02/15/2027	1
912828TM2	U.S. TREASURY .65% 8/31/17	...	08/31/2017	Maturity	... XXX ...	675,000	675,000	674,657	674,972		28		28			675,000				2,109	08/31/2017	1
36174GWQ0	GNMA II POOL #0MA4255 3.5% 7/20/47	...	09/20/2017	Redemption	... XXX ...	1,234	1,234	1,293			0		0			1,234				4	07/20/2047	1
36174SEH6	GNMA II POOL #0MA3736 3.5% 06/20/46	...	08/21/2017	Redemption	... XXX ...	375,579	361,152	383,626	383,342		(645)		(645)			382,698		(7,119)	(7,119)	2,159	06/20/2046	1
36179SJ5	GNMA II POOL #0MA3874 3.5% 04/20/46	...	08/21/2017	GOLDMAN SACHS & CO, NY	... XXX ...	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	... XXX ...	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	... XXX ...	2,105	2,208				(2)		(2)			2,105				6	08/15/2045	1
0599999	Subtotal - Bonds - U.S. Governments				... XXX ...	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	XX X	XX X
Bonds - U.S. Special Revenue, Special Assessment																						
13066YTZ2	CA ST DEPT OF WTR RESO 2% 05/01/22	...	07/06/2017	RAYMOND JAMES/FI, SAINT PE	... XXX ...	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	... XXX ...	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	...	09/11/2017	FENN	... XXX ...	4,316	4,316	4,410			(7)		(7)			4,316				14	08/01/2043	1
312944Y54	FHLMC POOL #A9-6132 4.5% 01/01/41	...	09/15/2017	Redemption	... XXX ...	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	... XXX ...	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	... XXX ...	24,791	24,791	27,309	24,843		(52)		(52)			24,791				204	09/01/2045	1
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/01/29	...	09/15/2017	Redemption	... XXX ...	10,445	11,305				(53)		(53)			10,445				85	10/01/2039	1
3136AK2AO	FNMA GTD REMIC 14-M10 ASQ2 VAR	9/25/19	09/25/2017	Redemption	... XXX ...	2,419	2,419	2,449	2,421		(2)		(2)			2,419				5	09/25/2019	1
31416BS58	FNMA POOL #098524 4.500% 08/01/37	...	09/25/2017	Redemption	... XXX ...	9,246	9,246	10,171	9,264		(18)		(18)			9,246				69	08/01/2037	1
31419JRF7	FNMA POOL #AET765 4.000% 10/01/40	...	09/25/2017	Redemption	... XXX ...	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	... XXX ...	2,493	2,493				(2)		(2)			2,493				9	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44	...	09/25/2017	Redemption	... XXX ...	3,300	3,300	3,408			(6)		(6)			3,300				15	04/01/2044	1
3138WFC1	FNMA POOL #0AS5469 4.000% 07/01/45	...	09/25/2017	Redemption	... XXX ...	20,732	20,732	20,762			(30)		(30)			20,732				139	07/01/2045	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				... XXX ...	304,796	304,404	316,722	286,086		(259)		(259)			306,447		(1,651)	(1,651)	2,937	XX X	XX X
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
02377UAB0	AMERICAN AIRLINES 2013-2 4.95%																					
14149YAX6	CARDINAL HEALTH INC 1.700% 03/15/18	7/15/24	07/17/2017	Redemption	... XXX ...	10,016	10,016	10,930	10,056		(39)		(39)			10,016		33	33	248	07/15/2024	2FE
126650BP4	CVS PASS-THROUGH TRUST 6.036%	12/10/28	09/10/2017	Redemption	... XXX ...	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	FENN	... XXX ...	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	... XXX ...	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	... XXX ...	135,038	135,038	138,162	138,103		(3)		(3)			138,100		(3,062)	(3,062)	641	06/11/2050	1FM
20048EAV3	COMM 2013-L6C MTG LC6A2 1.906%	1/10/46	09/12/2017	Redemption	... XXX ...	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	8/15/45	07/12/2017	Call	... XXX ...	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	... XXX ...	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	5/15/46	09/12/2017	Redemption	... XXX ...	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	... XXX ...	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																					

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A/C.V.	15 Total Foreign Exchange Change in B/A.C.V.								
90349DAB8	UBS-BARCLAYS CMBS A2 1.852%		08/10/49																		08/10/2049	1FM
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728%		8/10/49	09/12/2017	Call		XXX	2,567	2,567	2,573	2,573	(6)						2,567	0	0	0	6
92890NAT6	WFRBS CMBS C10 A2 1.765% 12/15/45			09/15/2017	Redemption		XXX	236	236	241	236	0					236				2	
92938CAB3	WFRBS COMM MORTGA C15 A2 2.9%		08/15/46		Redemption		XXX	117,306	117,306	117,552	104,460	(100)					117,450	(145)	(145)		441	
12592YAD6	CNH EQUIP TRUST 2015-BA3 1.37%		7/15/20	09/15/2017	Redemption		XXX	14,423	14,423	14,655	14,441	(18)					14,423				69	
83162CYHO	SBA GTD PART 2017-20B 1.282% 2/1/37		08/01/2017	Redemption			XXX	5,159	5,159	5,392	5,391	0					3,591				8	
83162CVU4	SBA GTD PARTN 2013-201 3.62% 9/1/33		09/01/2017	Redemption			XXX	7,817	7,817	8,327	7,844	(27)					5,157				68	
	760,045							712,506	712,506	738,569		(537)					756,280				5,920	
83999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						XXX	770,823										14,543	14,543			XXX
83999997	Subtotal - Bonds - Part 4						XXX	5,321,194	5,217,458	5,343,473	3,054,405		(1,870)					5,327,295				42,749
83999998	Summary Item from Part 5 for Bonds (N/A to Quarterly)						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
83999999	Subtotal - Bonds						XXX	5,321,194	5,217,458	5,343,473	3,054,405		(1,870)					5,327,295				42,749
	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
037833100	APPLE INC		09/18/2017	ITG INC, NEW YORK		10,000	1,601	XXX	1,167	1,440	(273)						(273)				434	434
05501U106	AZUL SA	C	09/29/2017	DEUTSCHE BK SEC'S INC, NY		5,000	134	XXX	98	102	(8)						(8)				36	36
057224107	BAKER HUGHES INC		07/03/2017	MERGER		160,000	10,261	XXX	10,261	8,722	1,540						1,540				2,800	2,800
075896100	BED BATH & BEYOND INC		09/18/2017	ITG INC, NEW YORK		60,000	1,701	XXX	2,438	1,824	614						614				9	9
097390100	BOISE CASCADE CO		09/01/2017	BERNSTEIN SANFORD C & CO,			286,000	8,813	XXX	6,404	8,694	(2,291)					(2,291)				6,404	6,404
10922N103	BRIGHTHOUSE FINANCIAL INC		08/16/2017	NON-BROKER TRADE		0.273	16	XXX	17								17				(1)	(1)
110448107	BRITISH AMERICAN TOBACCO PLC		09/18/2017	NON-BROKER TRADE		157,800	10,015	XXX	10,915								10,915	(900)	(900)		XXX	XXX
151178103	CELLDEX THERAPEUTICS INC		07/27/2017	GOLDMAN SACHS & CO, NY		930,000	2,201	XXX	2,632	2,297	335						335	2,632	(431)	(431)	XXX	XXX
16119P108	CHARTER COMMUNICATIONS INC		09/18/2017	ITG INC, NEW YORK		4,000	1,476	XXX	1,165	1,347	(182)						1,165	311	311		XXX	XXX
20717E101	CONFORMIS INC		07/14/2017	GOLDMAN SACHS & CO, NY		157,000	664	XXX	281	674	(392)						281	383	383		XXX	XXX
21240D107	CONTROL4 CORP		09/19/2017	NATIONAL FINL SVCS CORP,		617,000	15,154	XXX	6,880	12,099	(5,219)						6,880	8,274	8,274		XXX	XXX
216648402	COOPER COS INC/HE		09/26/2017	JEFFERIES & CO INC, NEW Y		10,000	2,358	XXX	1,619	2,394	(776)						1,619	739	739	0	XXX	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		07/14/2017	DEUTSCHE BK SEC'S INC, NY		71,000	1,018	XXX	765	969	(204)						(204)	765	253	253	XXX	XXX
260543103	DOW CHEMICAL CO/HE		09/01/2017	MERGER		410,000	23,660	XXX	23,660	25,859	(2,199)						(2,199)	23,660			189	189
26078J100	DOWDUPONT INC		09/18/2017	FRACTIONS		0.240	17	XXX	14								14	3	3		XXX	XXX
263534109	EI DU PONT DE NEMOURS & CO		09/01/2017	MERGER		320,000	23,760	XXX	23,760	25,827	(2,067)						(2,067)	23,760			122	122
285512109	ELECTRONIC ARTS INC		09/08/2017	PERSHING LLC, JERSEY CITY		116,000	13,588	XXX	8,779	12,264	(3,485)						(3,485)	8,779	4,809	4,809	XXX	XXX
G33856108	FERROGLOBE PLC	C	08/28/2017	INSTINET CORP, NEW YORK		109,000	1,499	XXX	1,248	1,303	(54)						(54)	1,248	250	250	XXX	XXX
368736104	GENERAC HOLDINGS INC		09/07/2017	JEFFERIES & CO INC, NEW Y		299,000	12,816	XXX	12,301	10,803	1,498						1,498	12,301	515	515	XXX	XXX
39304D102	GREEN DOT CORP		09/29/2017	CREDIT SUISSE, NEW YORK		71,000	3,350	XXX	1,694	2,736	(1,041)						(1,041)	1,694	1,655	1,655	XXX	XXX
806407102	HENRY SCHEIN INC		09/18/2017	ITG INC, NEW YORK		30,000	2,478	XXX	2,296	2,745	(450)						(450)	2,296	183	183	XXX	XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		09/01/2017	ITG INC, NEW YORK		2,387	XXX	2,387	2,288	99						99	2,387			XXX	XXX	
45784P101	INSULET CORP		07/13/2017	PERSHING LLC, JERSEY CITY		37,000	1,833	XXX	1,233	1,898	(666)						(666)				601	601
46590V100	JBG SMITH PROPERTIES		09/18/2017	ITG INC, NEW YORK		35,000	1,144	XXX	1,349								1,349				(205)	(205)
48238T109	KAR AUCTION SERVICES INC		08/18/2017	BMO CAPITAL MARKETS CORP		127,000	5,604	XXX	5,292	5,330	(38)						(38)				312	312
499049104	KNIGHT-SWIFT TRANSPORTATION HO		09/13/2017	FRACTIONS		0.560	17	XXX	20								20	(3)	(3)		XXX	XXX
535919401	LIIONS GATE ENTERTAINMENT CORP	A	08/04/2017	JEFFERIES & CO INC, NEW Y		355,000	9,931	XXX	8,166	10,018	(1,852)						(1,852)	8,166	1,765	1,765	XXX	XXX
546347105	LOUISIANA-PACIFIC CORP		09/05/2017	GOLDMAN SACHS & CO, NY		506,000	12,996	XXX	9,929	12,200	(2,271)						(2,271)	9,929	3,067	3,067	XXX	XXX
G5785G107	MALLINCKRODT PLC	C	09/18/2017	ITG INC, NEW YORK		40,000	1,378	XXX	1,977	1,792	184						184	1,977	(598)	(598)	XXX	XXX
576323109	MASTEC INC		08/04/2017	RAYMOND JAMES & ASSOC INC		96,000	4,436	XXX	3,584	4,334	(750)						(750)	3,584	852	852	XXX	XXX
59156R108	METLIFE INC		08/07/2017	ITG INC, NEW YORK		2,282	XXX	2,282	2,341		(59)						(59)	2,282			XXX	XXX
594837304	MICRO FOCUS INTERNATIONAL PLC	C	09/01/2017	FRACTIONS		83,769	2,712	XXX	2,387								2,387		325	325	XXX	XXX
626717102	MURPHY OIL CORP		09/18/2017	ITG INC, NEW YORK		60,000	1,530	XXX	1,878	1,538	340						340	1,878	(348)	(348)	15	15
695263103	PACWEST BANCORP		09/20/2017	GOLDMAN SACHS & CO, NY		257,000	12,370	XXX	13,327	12,002	1,325						1,325	13,327	(956)	(956)		

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										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.	15 Total Foreign Exchange Change in B./A.C.V.							
91347P105	UNIVERSAL DISPLAY CORP	...	09/15/2017	MERRILL LYNCH PIERCE	FENN	93,000	11,429	XXX	5,016	10,160	(5,144)			(5,144)		5,016	6,412	6,412	...	XXX	L
922417100	VEECO INSTRUMENTS INC	...	07/21/2017	BARCLAYS CAPITAL INC./LE	11,000	354	XXX	289	306	(18)				(18)		289	65	65	...	XXX	L
929042109	VORNADO REALTY TRUST	...	07/18/2017	ITG INC, NEW YORK				XXX											1,349	XXX	L
966837106	WHOLE FOODS MARKET INC	...	08/28/2017	NON-BROKER TRADE	110,000	4,620	XXX	3,434	4,632	(1,198)				(1,198)		3,434	1,186	1,186	...	XXX	L
98421B100	XPERI CORP	...	09/18/2017	GOLDMAN SACHS & CO, NY	132,000	3,509	XXX	5,198	1,264					1,264		5,198	(1,689)	(1,689)	21	XXX	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	247,009	XXX	226,547	232,160	(26,225)				(26,225)		226,547	20,462	20,462	4,835	XXX	...
9799997 Subtotal - Common Stocks - Part 4					XXX	247,009	XXX	226,547	232,160	(26,225)				(26,225)		226,547	20,462	20,462	4,835	XXX	...
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	...
9799999 Subtotal - Common Stocks					XXX	247,009	XXX	226,547	232,160	(26,225)				(26,225)		226,547	20,462	20,462	4,835	XXX	...
9899999 Subtotal - Preferred and Common Stocks					XXX	247,009	XXX	226,547	232,160	(26,225)				(26,225)		226,547	20,462	20,462	4,835	XXX	...
9999999 Total - Bonds, Preferred and Common Stocks					XXX	5,568,203	XXX	5,570,020	3,286,565	(26,225)	(1,870)			(28,095)		5,553,842	14,361	14,361	47,583	XXX	...

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

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

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

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

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

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

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

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

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

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month			9 *
							6 First Month	7 Second Month	8 Third Month	
open depositories										
Huntington Bank	Maumee, OH						22,783,373	27,648,784	18,130,614	XXX
Huntington Bank	Maumee, OH						1,077,228	1,208,614	1,336,196	XXX
Huntington Bank	Maumee, OH						(650,599)	(765,358)	(625,160)	XXX
Bank of America	Wilmington, DE						1,463,265	3,232,051	5,954,171	XXX
0199998 Deposits in	1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		XXX	XXX ..					(3)	41
0199999 Totals - Open Depositories			XXX	XXX ..			24,673,267	31,324,088	24,795,862	XXX
0299998 Deposits in	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		XXX	XXX ..						XXX
0299999 Totals - Suspended Depositories			XXX	XXX ..						XXX
0399999 Total Cash On Deposit			XXX	XXX ..			24,673,267	31,324,088	24,795,862	XXX
0499999 Cash in Company's Office			XXX	XXX ..	XXX ..	XXX ..				XXX
0599999 Total Cash			XXX	XXX ..			24,673,267	31,324,088	24,795,862	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
8699999 Total - Cash Equivalents							

N O N E



MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code: 1212

NAIC Company Code: 11518

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