



QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
PARAMOUNT INSURANCE COMPANY

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

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs. #	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

Mark Duane Wagoner Mr.
Lori Ann Johnston Mrs. #
Jeffrey William Boersma Mr.
Amy Lynn Hall Ms.
Richard Arthur Wasserman Mr.
Dee Ann Bialecki-Haase MD.
Julie Anne Bartnik Ms.
Vincent Mature Davis Mr.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.

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)	(Signature)	(Signature)
Lori Ann Johnston	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
day of , 2018

- 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)

Traci Nicole Watkins M.D.	John Paul Imm M.D.
Lynn Azar Isaac Mr.	Douglas J Welch Mr.
Stephen Hudson Staelin Mr.	

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	25,287,397		25,287,397	22,808,541
2.	Stocks:				
2.1	Preferred stocks				
2.2	Common stocks	11,081,586		11,081,586	12,918,222
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 (\$.....35,585,215), cash equivalents (\$.....520,274) and short-term investments (\$.....0)	36,105,489		36,105,489	18,924,814
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	2,015		2,015	300
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	72,476,487		72,476,487	54,651,877
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	164,621		164,621	155,555
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	2,152,243	309,165	1,843,078	745,214
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)	117,680		117,680	218,897
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers	15,820		15,820	148,379
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	5,150,005	84,122	5,065,883	803,695
18.1	Current federal and foreign income tax recoverable and interest thereon	8,834,498		8,834,498	5,799,677
18.2	Net deferred tax asset				
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	9,027,875	5,062	9,022,813	10,922,554
24.	Health care (\$.....3,020,056) and other amounts receivable	3,020,056		3,020,056	1,717,730
25.	Aggregate write-ins for other-than-invested assets	254,420	200,605	53,815	14,097,000
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	101,213,705	598,954	100,614,751	89,260,578
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	101,213,705	598,954	100,614,751	89,260,578
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	200,605	200,605		
2502.	Advance claim payments	53,815		53,815	14,097,000
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	254,420	200,605	53,815	14,097,000

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....0 reinsurance ceded)	13,562,632		13,562,632	15,819,462
2.	Accrued medical incentive pool and bonus amounts	425,598		425,598	757,144
3.	Unpaid claims adjustment expenses	654,000		654,000	496,000
4.	Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	9,836,232		9,836,232	3,195,880
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	4,347,388		4,347,388	2,292,130
9.	General expenses due or accrued	5,290,832		5,290,832	3,236,118
10.1	Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2	Net deferred tax liability	3,203,866		3,203,866	3,203,866
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	8,003,602		8,003,602	11,082,374
16.	Derivatives				
17.	Payable for securities	423,362		423,362	2,303
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	12,970,138		12,970,138	14,148,997
23.	Aggregate write-ins for other liabilities (including \$.....0 current)				
24.	Total liabilities (Lines 1 to 23)	58,717,650		58,717,650	54,234,274
25.	Aggregate write-ins for special surplus funds	X X X	X X X		2,673,827
26.	Common capital stock	X X X	X X X	1,000,000	1,000,000
27.	Preferred capital stock	X X X	X X X		
28.	Gross paid in and contributed surplus	X X X	X X X	26,000,000	26,000,000
29.	Surplus notes	X X X	X X X		
30.	Aggregate write-ins for other-than-special surplus funds	X X X	X X X		
31.	Unassigned funds (surplus)	X X X	X X X	14,897,101	5,352,477
32.	Less treasury stock, at cost:				
32.1	.....0 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.2	.....0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	41,897,101	35,026,304
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	100,614,751	89,260,578
DETAILS OF WRITE-INS					
2301.	.....			
2302.	.....			
2303.	.....			
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)				
2501.	ACA Carrier Fee	X X X	X X X		2,673,827
2502.	.....	X X X	X X X		
2503.	.....	X X X	X X X		
2598.	Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		2,673,827
3001.	.....	X X X	X X X		
3002.	.....	X X X	X X X		
3003.	.....	X X X	X X X		
3098.	Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	X X X	214,160	234,226	456,827
2.	Net premium income (including \$.....0 non-health premium income)	X X X	92,475,769	82,959,448	160,940,254
3.	Change in unearned premium reserves and reserves for rate credits	X X X			
4.	Fee-for-service (net of \$.....0 medical expenses)	X X X			
5.	Risk revenue	X X X			
6.	Aggregate write-ins for other health care related revenues	X X X			
7.	Aggregate write-ins for other non-health revenues	X X X			
8.	Total revenues (Lines 2 to 7)	X X X	92,475,769	82,959,448	160,940,254
Hospital and Medical:					
9.	Hospital/medical benefits		56,811,908	53,849,511	106,193,255
10.	Other professional services		245,165	198,672	412,498
11.	Outside referrals				
12.	Emergency room and out-of-area		3,328,771	3,150,985	7,819,689
13.	Prescription drugs		9,001,742	11,111,358	21,925,412
14.	Aggregate write-ins for other hospital and medical				
15.	Incentive pool, withhold adjustments and bonus amounts		519,652	378,572	757,144
16.	Subtotal (Lines 9 to 15)		69,907,238	68,689,098	137,107,998
Less:					
17.	Net reinsurance recoveries		851,387	1,066,013	1,530,597
18.	Total hospital and medical (Lines 16 minus 17)		69,055,851	67,623,085	135,577,401
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....1,752,716 cost containment expenses		2,161,244	1,293,868	3,123,164
21.	General administrative expenses		12,105,827	8,998,337	15,940,432
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)		83,322,922	77,915,290	154,640,997
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	9,152,847	5,044,158	6,299,257
25.	Net investment income earned		369,671	461,228	1,019,904
26.	Net realized capital gains (losses) less capital gains tax of \$.....58,289		219,276	(93,736)	47,924
27.	Net investment gains or (losses) (Lines 25 plus 26)		588,947	367,492	1,067,828
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		3,468		569
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	9,745,262	5,411,650	7,367,654
31.	Federal and foreign income taxes incurred	X X X	2,306,891	1,415,229	(2,387,175)
32.	Net income (loss) (Lines 30 minus 31)	X X X	7,438,371	3,996,421	9,754,829
DETAILS OF WRITE-INS					
0601.	.....	X X X			
0602.	.....	X X X			
0603.	.....	X X X			
0698.	Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	.....	X X X			
0702.	.....	X X X			
0703.	.....	X X X			
0798.	Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.	.....			
1402.	.....			
1403.	.....			
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.	Other income		3,468		569
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)		3,468		569

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year	35,026,304	30,718,536	30,718,536
34.	Net income or (loss) from Line 32	7,438,371	3,996,421	9,754,829
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	(281,080)	1,200,262	2,006,514
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			(3,516,240)
39.	Change in nonadmitted assets	(286,494)	(382,945)	62,665
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			(4,000,000)
47.	Aggregate write-ins for gains or (losses) in surplus			
48.	Net change in capital and surplus (Lines 34 to 47)	6,870,797	4,813,738	4,307,768
49.	Capital and surplus end of reporting period (Line 33 plus 48)	41,897,101	35,532,274	35,026,304
DETAILS OF WRITE-INS				
4701.	.....	.....	.....	.....
4702.	.....	.....	.....	.....
4703.	.....	.....	.....	.....
4798.	Summary of remaining write-ins for Line 47 from overflow page .....	.....	.....	.....
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....	.....	.....	.....

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	99,966,506	82,902,348	161,989,085
2.	Net investment income	426,478	572,797	1,301,819
3.	Miscellaneous income			
4.	TOTAL (Lines 1 to 3)	100,392,984	83,475,145	163,290,904
5.	Benefit and loss related payments	72,813,994	67,715,173	134,539,278
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	17,572,021	11,457,684	20,484,086
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	5,400,001	(77,949)	2,157,457
10.	TOTAL (Lines 5 through 9)	95,786,016	79,094,908	157,180,821
11.	Net cash from operations (Line 4 minus Line 10)	4,606,968	4,380,237	6,110,083
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	5,140,271	6,765,201	26,808,314
12.2	Stocks	2,416,649	249,949	2,288,101
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	419,344		
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	7,976,264	7,015,150	29,096,415
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	7,766,909	7,660,634	17,653,849
13.2	Stocks	496,279	465,138	1,059,089
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	5,340	6,804,634	7,206,617
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	8,268,528	14,930,406	25,919,554
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)	(292,264)	(7,915,256)	3,176,860
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			4,000,000
16.6	Other cash provided (applied)	12,865,971	(3,675,368)	(13,441,998)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	12,865,971	(3,675,368)	(17,441,998)
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)	17,180,675	(7,210,387)	(8,155,055)
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	18,924,814	27,079,869	27,079,869
19.2	End of period (Line 18 plus Line 19.1)	36,105,489	19,869,482	18,924,814

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	36,254	3,573	27,540	1,118			66			3,957
2. First Quarter	35,890	5,855	26,211	1,087						2,737
3. Second Quarter	34,664	5,541	25,325	1,080						2,718
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	214,160	35,547	155,694	6,518						16,401
Total Member Ambulatory Encounters for Period:										
7. Physician	15,370	3,218	10,702	1,450						
8. Non-Physician	1,518	315	1,062	141						
9. Total	16,888	3,533	11,764	1,591						
10. Hospital Patient Days Incurred	7,285	1,022	5,453	810						
11. Number of Inpatient Admissions	1,153	174	868	111						
12. Health Premiums Written (a)	93,307,788	24,665,239	66,700,055	1,467,299						475,195
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	93,307,788	24,665,239	66,700,055	1,467,299						475,195
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	73,466,395	17,463,133	54,502,733	1,438,508			33,733			28,288
18. Amount Incurred for Provision of Health Care Services	69,907,238	17,571,800	51,098,369	1,336,678						(99,609)

(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	1,860,328	766,283	558,991	249,932	811,228	4,246,762
0499999 Subtotals	1,860,328	766,283	558,991	249,932	811,228	4,246,762
0599999 Unreported claims and other claim reserves						9,315,870
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						13,562,632
0899999 Accrued Medical Incentive Pool And Bonus Amounts						425,598

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business		Claims Paid Year to Date		Liability End of Current Quarter		5	6
		1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
		On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1.	Comprehensive (hospital & medical)	11,870,405	58,753,546	553,810	12,500,686	12,424,215	15,049,603
2.	Medicare Supplement	318,130	1,091,256	21,601	308,149	339,731	431,580
3.	Dental only						
4.	Vision only						
5.	Federal Employees Health Benefits Plan	33,733				33,733	33,733
6.	Title XVIII - Medicare						
7.	Title XIX - Medicaid						
8.	Other health	12,563	15,725		178,386	12,563	304,547
9.	Health subtotal (Lines 1 to 8)	12,234,831	59,860,527	575,411	12,987,221	12,810,242	15,819,463
10.	Healthcare receivables (a)		3,020,056				1,717,730
11.	Other non-health						
12.	Medical incentive pools and bonus amounts	851,196			425,598	851,196	757,144
13.	Totals (Lines 9 - 10 + 11 + 12)	13,086,027	56,840,471	575,411	13,412,819	13,661,438	14,858,877

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	State of Domicile	Jun. 30 2018	Dec. 31 2017
NET (LOSS) INCOME	Ohio		
Paramount Insurance Company state basis		7,438,371	9,754,829
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP			-
NAIC SAP		7,438,371	9,754,829
SURPLUS			
Paramount Insurance Company state basis		41,897,101	35,026,304
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		41,897,101	35,026,304

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

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

C. Accounting Policy

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

In addition, the company uses the following accounting policies:

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

Notes to Financial Statement

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

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

2. Accounting Changes and Corrections of Errors

-NOT APPLICABLE

3. Business Combinations and Goodwill

-NOT APPLICABLE

4. Discontinued Operations

-NOT APPLICABLE

5. Investments

- A. The company does not have any Mortgage Loan investments.
- B. The company is not a creditor for any Restructured Debt.
- C. The company does not have any reverse mortgages.
- D. The company does not have any loan-backed securities.
- E. The company does not have any repurchase agreements or security lending transactions.
- F. The company does not have any repurchase agreements.
- G. The company does not have any reverse repurchase agreements.
- H. The company does not have repurchase agreements accounted for as a sale.
- I. The company does not have reverse repurchase agreements accounted for as a sale.
- J. The company does not have any real estate investments
- K. The company does not have any low-income housing tax credits.
- L. Restricted Assets
No significant change.
- M. The company does not have any working capital financing investments.
- N. The company does not have any netting of assets and liabilities relating to derivatives, repurchase and reverse repurchase and securities borrowing and lending.
- O. The company does not have any structured notes.
- P. The company does not have any 5* securities.
- Q. The company does not have any short sales.
- R. Prepayment Penalty and Acceleration Fees
No significant change

6. Joint ventures, Partnerships and Limited Liability Companies

-NOT APPLICABLE

Notes to Financial Statement

7.

Investment Income

No significant change.
8.

Derivative Instruments

-NOT APPLICABLE
9.

Income Taxes

No significant change.
10.

Information Concerning Parent, Subsidiaries and Affiliates

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.	\$ 8,456,519		\$ 8,456,519	
Mutual Funds	2,625,067			2,625,067
Total Common Stock	11,081,586	- -		11,081,586
Cash equivalents	520,274			520,274

Notes to Financial Statement

Total Assets at Fair Value	\$	11,601,860	-	-	\$	11,601,860
----------------------------	----	------------	---	---	----	------------

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$24,578,802	\$25,287,397		\$24,578,802		
Cash and Cash equivalents	36,105,489	36,105,489	36,105,489			
Common Stock	11,081,586	11,081,586	11,081,586			

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	\$117,680
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	\$8,416
3. Premium adjustments payable due to ACA Risk Adjustment	\$9,836,232
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	(\$6,920,162)
5. Reported in expenses as ACA Risk adjustment user fees	\$0
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	\$4,295
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	\$1,135
9. ACA Reinsurance contributions-not reported as ceded premium	\$0
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	\$0
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$0
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	\$0
4. Effect of ACA Risk Corridors on change in reserves for rate	\$0

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

Notes to Financial Statement

					Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8
Accrued During the Prior Year on Business Written Before December 31 of the Prior Year	Received or Paid as of the Current Year on Business written before December 31 of the Prior Year										
1	2	3	4	5	6	7	8		9	10	
Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay		Rec	Pay	
a. Permanent ACA Risk Adjustment											
Program											
1. Premium Adjustment receivables	218,800	-	-	-	218,800	-	(101,120)	-	117,680	-	
2. Premium adjustments (payable)	-	(2,917,319)			-	(2,917,319)		(1,640,001)	-	(4,557,320)	
3. Subtotal ACA Permanent Risk	218,800	(2,917,319)	-	-	218,800	(2,917,319)	(101,120)	(1,640,001)	117,680	(4,557,320)	
Adjustment Program											
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	148,379	-	145,219		3,160	-	1,135	-	4,295	-	
2. Amounts recoverable for claims unpaid(contra liability)	-	-	-	-	-	-	-	-	-	-	
4. Liabilities for contributions payable due to ACA reinsurane-not reported as ceded premium	-	-	-	-	-	-	-	-	-	-	
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	-	-	
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	-	-	
7. Subtotal ACA Transitional Reinsurance Program	148,379	-	145,219	-	3,160	-	1,135	-	4,295	-	
c. Temporary ACA Risk Corridors											
Program											
1. Accrued restrospective premium	-		-	-	-	-	-	-	-	-	
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-	-	-	
d. Total for ACA Risk Sharing Provisions	367,179	(2,917,319)	145,219	-	221,960	(2,917,319)	(99,985)	(1,640,001)	121,975	(4,557,320)	

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

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					Ref	Unsettled Balances as of the Reporting Date		
		Differences		Adjustments			Cumulative Balance from Prior Years Col 1-3+7	Cumulative Balance from Prior Years Col 2-4+8	
		Prior Year Accrued Less Payments Col 1-3	Prior Year Accrued Less Payments Col 2-4	To Prior Year Balances	To Prior Year Balances				
1	2	3	4	5	6	7	8	9	10
Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay	Rec	Pay

a. 2014

1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-

b. 2015

1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-

c. 2016

1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	-
payable	-	-	-	-	-	-	-	-	-

d. Total for ACA Risk Sharing Provisions

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

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2017 were \$16,315,462. As of June 30, 2018, \$12,571,138 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$575,411 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 \$3,168,913 favorable prior-year development since December 31, 2017 to June 30, 2018. 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	1/10/2018
3. Was anticipated investment income utilized in the calculation?	yes

31. Anticipated Salvage and Subrogation

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

Yes[] No[X]
- 2.2 If yes, date of change:

.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

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

Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?

Yes[] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

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

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

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

If yes, attach an explanation.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended?

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?

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

Yes[X] No[]

Yes[] No[X]

Yes[] No[X]

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:

\$..... 2,671,087

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
- 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:

GENERAL INTERROGATORIES (Continued)

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

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

Yes[] No[X]

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

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

If no, attach a description with this statement.

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

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

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

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

1	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
Income Research & Management	U
Crossmark Global Investments	U
Frontier Capital Management Company, LLC	U
Harbor (In'tl Core)	U
Harbor (In'tl Core)	U

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

Yes[] No[X]

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

Yes[] No[X]

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

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

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

Yes[X] No[]

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.

GENERAL INTERROGATORIES (Continued)

- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes[] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	77.000%
1.2 A&H cost containment percent	2.000%
1.3 A&H expense percent excluding cost containment expenses	14.000%
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
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes[X] No[]
3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes[] No[X]

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								
16535	36-4233459	01/01/2018	ZURICH AMER INS CO	NY	SSL/A/G	Authorized		
16535	36-4233459	01/01/2018	ZURICH AMER INS CO	NY	SSL/A/I	Authorized		
93440	06-1041332	01/01/2018	HM LIFE INS CO	PA	OTH/A/G	Authorized		

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

		Direct Business Only								
		1	2	3	4	5	6	7	8	9
State, Etc.		Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)	N								
3.	Arizona (AZ)	N								
4.	Arkansas (AR)	N								
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N								
8.	Delaware (DE)	N								
9.	District of Columbia (DC)	N								
10.	Florida (FL)	N								
11.	Georgia (GA)	N								
12.	Hawaii (HI)	N								
13.	Idaho (ID)	N								
14.	Illinois (IL)	N								
15.	Indiana (IN)	N								
16.	Iowa (IA)	N								
17.	Kansas (KS)	N								
18.	Kentucky (KY)	N								
19.	Louisiana (LA)	N								
20.	Maine (ME)	N								
21.	Maryland (MD)	N								
22.	Massachusetts (MA)	N								
23.	Michigan (MI)	L	3,332,844						3,332,844	
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	89,974,944						89,974,944	
37.	Oklahoma (OK)	N								
38.	Oregon (OR)	N								
39.	Pennsylvania (PA)	N								
40.	Rhode Island (RI)	N								
41.	South Carolina (SC)	N								
42.	South Dakota (SD)	N								
43.	Tennessee (TN)	N								
44.	Texas (TX)	N								
45.	Utah (UT)	N								
46.	Vermont (VT)	N								
47.	Virginia (VA)	N								
48.	Washington (WA)	N								
49.	West Virginia (WV)	N								
50.	Wisconsin (WI)	N								
51.	Wyoming (WY)	N								
52.	American Samoa (AS)	N								
53.	Guam (GU)	N								
54.	Puerto Rico (PR)	N								
55.	U.S. Virgin Islands (VI)	N								
56.	Northern Mariana Islands (MP)	N								
57.	Canada (CAN)	N								
58.	Aggregate other alien (OT)	X X X								
59.	Subtotal	X X X	93,307,788						93,307,788	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	X X X	93,307,788						93,307,788	
DETAILS OF WRITE-INS										
58001.	.....	X X X								
58002.	.....	X X X								
58003.	.....	X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

- L Licensed or Chartered - Licensed insurance carrier or domiciled RRG
- 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

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- R Registered - Non-domiciled RRGs
- Q Qualified - Qualified or accredited reinsurer

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.
- Ø 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, Memorial Hospital Foundation and Community Health Center 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.
- | 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.
 - ⊍ Visiting Nurse Hospice and Health Care, an Ohio nonprofit corporation.

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

- ⌞ 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.
- I 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.
 - ⌞ 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.

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

- └ ProMedica Surgical Services, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ ProMedica Monroe Physicians, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ ProMedica Multi Specialty Physicians, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ ProMedica Genito-Urinary Surgeons, LLC, an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- └ ProMedica Hospitalists, LLC, an Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ ProMedica Hospitalists, PLLC, a Michigan limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ Memorial Professional Services, Ltd., and Ohio limited liability company with ProMedica Physician Group, Inc., as its sole member.
- └ Memorial Anesthesia, Ltd., an Ohio limited liability company with ProMedica Physicians Group, Inc., as its sole member.
- | ProMedica Indemnity Corporation, a Vermont corporation.
- | ProMedica Insurance Corporation f/k/a ProMedica Health Ventures Corporation f/k/a Vanguard Health Ventures, Inc., an Ohio nonprofit corporation.
 - └ Paramount Preferred Options, Inc., an Ohio for-profit corporation, which is wholly-owned by ProMedica Insurance Corporation.
 - ┐ Health Management Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options.
 - ┐ Paramount Preferred Solutions, Inc., an Ohio for-profit corporation which is wholly-owned by Paramount Preferred Options
 - └ NAIC 95189-Paramount Care, Inc., an Ohio nonprofit health-insuring corporation with ProMedica Insurance Corporation as its sole member.
 - └ Paramount Benefits Agency, Inc., an Ohio for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
 - └ NAIC 95566-Paramount Care of Michigan, Inc., a Michigan nonprofit corporation with ProMedica Insurance Corporation as its sole shareholder.

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

- └ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- └ NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
- └ HRI Holdings Corporation, an Indiana for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
 - ┐ HRI Intermediate Holdings Corporation, an Indiana for-profit corporation and a wholly-owned subsidiary of HRI Holdings Corporation.
 - NAIC 96687-Health Resources, Inc., an Indiana for-profit corporation and a wholly owned subsidiary of HRI Intermediate Corporation.
 - Health Resources Services, Inc., an Indiana for-profit corporation and a wholly owned subsidiary of HRI Intermediate Corporation
- | Bay Park Community Hospital, an Ohio nonprofit corporation.
- | Community Health Center of Branch County, dba ProMedica Coldwater Regional Hospital, a Michigan 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.

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

- └ Wolf Creek Associates, LLC, a Michigan limited liability company with Emma L. Bixby Medical Center as its sole member.
- 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.
 - └ PHS Investments, LLC, an Ohio for-profit limited company with The Toledo Hospital as its sole member.
 - └ 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.
 - └ 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 Delaware 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.

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

- └ 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.

- | ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.

- | ProMedica International, LLC, an Ohio limited liability company.

- | ProMedica Manager Member, LLC, an Ohio limited liability company.

- | ProMedica Master Tenant, LLC, an Ohio limited liability company

Other Affiliated Entities

- Ø Lima Memorial Joint Operating Company, an Ohio nonprofit corporation, in which Lima Memorial Hospital, an Ohio nonprofit corporation and PHS Ventures, LLC, each hold 50% ownership interest.

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496				ProMedica Health Network, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	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	
		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	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp-any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic-iliary Loca-tion	Rela-tion-ship to Report-ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q16.1		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	47-3265851				HRI Holdings Corporation	IN	UIP	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5630595				HRI Intermediate Holdings Corporation	IN	UDP	HRI Holdings Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
	1212	ProMedica Insurance Corp	96687	35-1682400			Health Resources Inc.	IN	IA	HRI Intermediate Holdings Corporation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	32-0459866				Health Resources Services, Inc.	IN	NIA	HRI Intermediate Holdings 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	38-6108110				Community Health Center of Branch County	MI	NIA	ProMedica Health System, Inc.	Ownership	101.0	ProMedica Health System, Inc.	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q162		00000	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	
		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	38-3164818				Wolf Creek Associates, LLC	MI	NIA	Emma L. Bixby Medical Center	Ownership	100.0	ProMedica Health System, Inc.	N	
		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					PHS Investments, LLC	OH	NIA	The Toledo Hospital	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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q16.3		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	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4918876				Kapios LLC	OH	OTH	Kaonsoft, Inc	Ownership	50.0	Kaonsoft, Inc	N	0000001

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Relation- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
.....	00000	81-3082229 .	.....	.....	.....	APM Plus, LLC .....	.. DE ..	... NIA ..	ProMedica Health System, Inc.	Ownership .....	..... 40.0	ProMedica Health System, Inc. ....	... N ....	.....
.....	00000	81-3082229 .	.....	.....	.....	APM Plus, LLC .....	.. DE ..	... OTH ..	Strategic Health System	Ownership .....	..... 60.0	Strategic Health System .....	... N	0000001

Asterisk	Explanation
0000001	Non-related entity

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

Bar Codes:

OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **June 30, 2018** OF THE **PARAMOUNT INSURANCE COMPANY**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

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

SCHEDULE BA - VERIFICATION

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

SCHEDULE D - VERIFICATION

Bonds and Stocks		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	35,726,763	44,235,033
2.	Cost of bonds and stocks acquired	8,263,188	18,712,938
3.	Accrual of discount	13,649	11,147
4.	Unrealized valuation increase (decrease)	(281,063)	2,033,273
5.	Total gain (loss) on disposals	282,887	92,223
6.	Deduct consideration for bonds and stocks disposed of	7,551,430	29,096,415
7.	Deduct amortization of premium	79,521	243,734
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		17,702
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(5,490)	
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	36,368,983	35,726,763
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	36,368,983	35,726,763

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)	20,808,805	3,179,148	3,503,515	(768,367)	20,808,805	19,716,071		18,073,289
2.	NAIC 2 (a)	4,195,061	683,055	44,973	738,182	4,195,061	5,571,326		4,735,251
3.	NAIC 3 (a)								
4.	NAIC 4 (a)								
5.	NAIC 5 (a)								
6.	NAIC 6 (a)								
7.	Total Bonds	25,003,866	3,862,203	3,548,487	(30,185)	25,003,866	25,287,397		22,808,541
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	25,003,866	3,862,203	3,548,487	(30,185)	25,003,866	25,287,397		22,808,541

(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 \$.....0; 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	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals					

NONE

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	0	7,663,626
2.	Cost of short-term investments acquired		1,325,190
3.	Accrual of discount		1,565
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(663)
6.	Deduct consideration received on disposals		8,989,562
7.	Deduct amortization of premium		156
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)	0	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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 - PART 2 - VERIFICATION
(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	155,244	979,620
2.	Cost of cash equivalents acquired	646,588	2,869,555
3.	Accrual of discount	35	2,093
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	167	(129)
6.	Deduct consideration received on disposals	281,760	3,695,895
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)	520,274	155,244
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	520,274	155,244

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810RZ3 ..	U S TREASURY BOND 2.75% 11/15/47		05/30/2018 ..	MORGAN STANLEY & CO INC, NY	X X X	40,176	43,000	374	1
912810SA7 ..	U S TREASURY BOND 3% 2/15/48		06/28/2018 ..	HSBC SECS INC, NEW YORK	X X X	16,069	16,000	182	1
912810PX0 ..	U S TREASURY BOND 4.5% 5/15/38		06/28/2018 ..	CREDIT SUISSE, NEW YORK (CSUS)	X X X	58,808	48,000	818	1
912828Q37 ..	U S TREASURY NOTE 1.25% 3/31/21		05/30/2018 ..	MORGAN STANLEY & CO INC, NY	X X X	63,633	66,000	120	1
912828N89 ..	U S TREASURY NOTE 1.375% 1/31/21		05/07/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	136,368	141,000	525	1
912828VF4 ..	U S TREASURY NOTE 1.375% 5/31/20		04/13/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	82,185	84,000	435	1
9128283F5 ..	U S TREASURY NOTE 2.25% 11/15/27		04/27/2018 ..	CITADEL SECURITIES LLC, CHICAGO	X X X	79,055	84,000	872	1
9128284P2 ..	U S TREASURY NOTE 2.625% 5/15/21		06/28/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	53,117	53,000	82	1
9128283W8 ..	U S TREASURY NOTE 2.75% 2/15/28		06/28/2018 ..	NOMURA SECS, NEW YORK	X X X	43,646	44,000	458	1
9128284S6 ..	U S TREASURY NOTE 2.75% 5/31/23		06/28/2018 ..	RBS/EQUITY FINANCE, NEW YORK	X X X	409,947	409,000	646	1
36202FTL0 ..	GNMA II POOL #0005055 4.5% 5/20/41		05/02/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	134,249	127,100	318	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,117,253	1,115,100	4,828	X X X
Bonds - All Other Governments									
13063A5E0 ..	CALIFORNIA ST 7.5% 4/1/34		06/12/2018 ..	GOLDMAN SACHS & CO, NY	X X X	112,526	80,000	1,217	1FE
1099999 Subtotal - Bonds - All Other Governments					X X X	112,526	80,000	1,217	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3132H7D84 ..	FHLMC POOL #U9-9126 3% 11/1/43		05/09/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	98,397	101,653	110	1
3140J74A0 ..	FNMA POOL #0BM3516 4% 10/1/43		04/03/2018 ..	NOMURA SECS, NEW YORK	X X X	144,364	139,482	170	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	242,761	241,135	281	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
023608AF9 ..	AMEREN CORP 2.7% 11/15/20		06/11/2018 ..	PERSHING LLC, JERSEY CITY	X X X	7,897	8,000	17	2FE
026874DG9 ..	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21		04/04/2018 ..	GOLDMAN SACHS & CO, NY	X X X	5,013	5,000	16	2FE
00206RCN0 ..	AT&T INC 3.4% 5/15/25		04/02/2018 ..	MORGAN STANLEY & CO INC, NY	X X X	96,808	100,000	1,313	2FE
06051GFX2 ..	BANK OF AMERICA 3.5% 4/19/26		04/02/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	X X X	24,585	25,000	401	1FE
06367T4W7 ..	BANK OF MONTREAL 3.1% 4/13/21	A	04/10/2018 ..	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	114,865	115,000		1FE
05531FAX1 ..	BB&T CORP 2.75% 4/1/22		05/04/2018 ..	MORGAN STANLEY & CO INC, NY	X X X	122,208	125,000	353	1FE
084670BR8 ..	BERKSHIRE HATHAWAY INC 2.75% 3/15/23		05/04/2018 ..	PERSHING LLC, JERSEY CITY	X X X	112,314	115,000	466	1FE
136385AW1 ..	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		04/02/2018 ..	PERSHING LLC, JERSEY CITY	X X X	116,928	120,000	777	2FE
14040HBU8 ..	CAPITAL ONE FINANCIAL CORP 3.2% 1/30/23		04/02/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	48,860	50,000	284	2FE
151020BC7 ..	CELGENE CORP 2.875% 2/19/21		04/05/2018 ..	GOLDMAN SACHS & CO, NY	X X X	4,965	5,000	20	2FE
167560PL9 ..	CHICAGO IL MET WTR RECL 5.72% 12/1/38		04/19/2018 ..	RAYMOND JAMES/FI, SAINT PETERSBURG	X X X	111,089	90,000	2,031	1FE
00209TAB1 ..	COMCAST CABLE COMMUN 9.455% 11/15/22		04/02/2018 ..	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	101,011	80,000	2,921	1FE
20605PAK7 ..	CONCHO RESOURCES INC 4.3% 8/15/28		06/14/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	67,769	68,000		2FE
25389JAH9 ..	DIGITAL REALTY TRUST LP 5.875% 2/1/20		05/09/2018 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	6,230	6,000	98	2FE
30219GAF5 ..	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		05/30/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	4,028	4,000	46	2FE
369550BA5 ..	GENERAL DYNAMICS CORP 2.875% 5/11/20		05/08/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	5,979	6,000		1FE
37045XBS4 ..	GENERAL MOTORS FINANCIAL3.45% 1/14/22		04/02/2018 ..	SG AMERICAS SECURITIES LLC, NEW YORK	X X X	19,866	20,000	153	2FE
427866AY4 ..	HERSHEY CO/THE 2.9% 5/15/20		05/04/2018 ..	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	5,996	6,000		1FE

QE04

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
48203RAG9	JUNIPER NETWORKS 4.5% 3/15/24		04/02/2018	MORGAN STANLEY & CO INC, NY	X X X	66,880	65,000	154	2FE
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46		04/02/2018	MORGAN STANLEY & CO INC, NY	X X X	70,897	65,000	1,180	2FE
58013MFE9	MCDONALD'S CORP 3.35% 4/1/23		04/02/2018	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	115,756	115,000	193	2FE
615369AN5	MOODY'S CORP 3.25% 6/7/21		06/01/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	3,994	4,000		2FE
61746BEA0	MORGAN STANLEY 2.5% 4/21/21		04/04/2018	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	X X X	4,897	5,000	57	1FE
68389XBK0	ORACLE CORP 1.9% 9/15/21		04/06/2018	GOLDMAN SACHS & CO, NY	X X X	9,690	10,000	13	1FE
694308HH3	PACIFIC GAS & ELECTRIC CO 4.75% 2/15/44		06/21/2018	JEFFERIES & CO INC, NEW YORK	X X X	5,654	6,000	103	1FE
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		06/04/2018	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	X X X	3,939	4,000	18	2FE
92276MAW5	VENTAS REALTY LP/ CAPI 4.75% 6/1/21		05/23/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	6,197	6,000	138	2FE
92343VCX0	VERIZON COMMUNICATIONS 4.522 9/15/48		04/02/2018	MORGAN STANLEY & CO INC, NY	X X X	24,196	25,000	60	2FE
931142EJ8	WALMART INC		06/20/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	6,000	6,000		1FE
92939UAA4	WEC ENERGY GROUP INC 3.375% 6/15/21		06/04/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	5,998	6,000		2FE
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21		06/07/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	6,835	7,000	40	2FE
12595VAD9	COMM 2018-COR3 A3 4.228% 5/10/51		05/04/2018	DEUTSCHE BK SECS INC, NY (NWCUS33)	X X X	120,503	117,000	289	1FM
12630DAV6	COMM MORTGAGE CR14 A2 3.147% 2/10/47		05/02/2018	REPLACEMENT	X X X	145,525	145,875	38	1FM
46634SAC9	JP MORGAN CHASE CMBS C6 A3 3.507 5/15/45		04/18/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	183,505	181,920	337	1FM
61763UAX0	MORGAN STANLEY BANK C17A3 3.53% 8/15/47		05/02/2018	UBS SECURITIES LLC/CMO, NEW YORK	X X X	10,082	10,000	3	1FM
92938JAB8	WFRBS CMBS1 A2 2.927% 3/15/46		04/23/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	9,902	9,898	19	1FM
14041NFG1	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		04/02/2018	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	228,899	238,000	209	1FE
17305EGK5	CITIBANK CREDIT CARD A1 2.49% 1/20/23		05/04/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	247,285	250,000	1,695	1FE
83162CUA9	SBA GTD PARTN CTF5 2011-20E 3.79% 5/1/31		06/25/2018	CREDIT SUISSE, NEW YORK (CSUS)	X X X	10,121	9,913	59	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	2,263,165	2,234,606	13,499	X X X
8399997 Subtotal - Bonds - Part 3					X X X	3,735,705	3,670,841	19,824	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	3,735,705	3,670,841	19,824	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X		X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y101	3M CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	201	X X X		L
003654100	ABIOMED INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	11.000	4,875	X X X		L
00401C108	ACACIA COMMUNICATIONS INC		04/16/2018	INVESTMENT TECH GROUP INC, NEW YORK	139.000	4,426	X X X		L
G1151C101	ACCENTURE PLC	C	06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,617	X X X		L
00724F101	ADOBE SYSTEMS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	253	X X X		L
00817Y108	AETNA INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	940	X X X		L
009158106	AIR PRODUCTS & CHEMICALS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,629	X X X		L
G0177J108	ALLERGAN PLC	C	06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	861	X X X		L
018581108	ALLIANCE DATA SYSTEMS CORP		05/04/2018	INSTINET CLEARING SER INC, NEW YORK	33.000	6,712	X X X		L
02079K305	ALPHABET INC-CL A		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	2,327	X X X		L
02079K107	ALPHABET INC-CL C		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,155	X X X		L
023135106	AMAZON.COM INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	1,719	X X X		L
031162100	AMGEN INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	731	X X X		L
03168L105	AMNEAL PHARMACEUTICALS INC		06/28/2018	MERGER - IMPAX LABORATORIES	497.000	9,463	X X X		L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
03349M105	ANDEAVOR		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,383	X X X		L
03662Q105	ANSYS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	177	X X X		L
036752103	ANTHEM INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	1.000	245	X X X		L
03755L104	APERGY CORP		05/09/2018 ..	CONVERSION - DOVER CORP	20.000	605	X X X		L
00206R102	AT & T INC COM		06/15/2018	CASH AND STOCK MERGER	273.000	8,905	X X X		L
073685109	BEACON ROOFING SUPPLY INC		06/29/2018	WILLIAM BLAIR & CO, CHICAGO	73.000	3,118	X X X		L
075887109	BECTON DICKINSON AND CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	458	X X X		L
08180D106	BENEFITFOCUS INC		04/04/2018 ..	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	25.000	574	X X X		L
084670702	BERKSHIRE HATHAWAY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	952	X X X		L
05591B109	BMC STOCK HOLDINGS INC		04/19/2018	LIQUIDNET INC, NEW YORK	77.000	1,412	X X X		L
11135F101	BROADCOM INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	104.000	19,337	X X X		L
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,450	X X X		L
14161W105	CARDLYTICS INC		05/01/2018	LIQUIDNET INC, NEW YORK	177.000	2,483	X X X		L
144577103	CARRIZO OIL & GAS INC		04/04/2018	ISI GROUP INC, NEW YORK	106.000	1,614	X X X		L
15135B101	CENTENE CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,234	X X X		L
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		06/15/2018	INSTINET CLEARING SER INC, NEW YORK	1,317.000	22,329	X X X		L
156504300	CENTURY COMMUNITIES INC		05/15/2018 ..	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	44.000	1,276	X X X		L
16119P108	CHARTER COMMUNICATIONS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	590	X X X		L
H1467J104	CHUBB LTD	C	06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,287	X X X		L
172908105	CINTAS CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	571	X X X		L
12572Q105	CME GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,692	X X X		L
21036P108	CONSTELLATION BRANDS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	463	X X X		L
216648402	COOPER COS INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	233	X X X		L
22002T108	CORPORATE OFFICE PROPERTIES TR		05/25/2018	KEEFE BRUYETTE + WOODS INC, NEW YORK	351.000	9,243	X X X		L
22160K105	COSTCO WHOLESALE CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	824	X X X		L
26138E109	DR PEPPER SNAPPLE GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,212	X X X		L
278865100	ECOLAB INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,448	X X X		L
G3157S106	ENSCO PLC	C	06/26/2018	LIQUIDNET INC, NEW YORK	305.000	1,972	X X X		L
29444U700	EQUINIX INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	795	X X X		L
297178105	ESSEX PROPERTY TRUST INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	467	X X X		L
298736109	EURONET WORLDWIDE INC		04/06/2018	O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	39.000	2,796	X X X		L
G3223R108	EVEREST RE GROUP LTD	C	06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	228	X X X		L
30034W106	EVERGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	40.000	2,111	X X X		L
26927E104	EVO PAYMENTS INC		05/23/2018	J.P MORGAN SECURITIES INC, NEW YORK	6.000	96	X X X		L
315616102	F5 NETWORKS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,082	X X X		L
30303M102	FACEBOOK INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	985	X X X		L
31428X106	FEDEX CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	526	X X X		L
G33856108	FERROGLOBE PLC	C	05/14/2018	CORNERSTONE MACRO LLC, NEW YORK	230.000	2,563	X X X		L
320517105	FIRST HORIZON NATIONAL CORP		04/27/2018	STEPHENS INC, LITTLE ROCK	191.000	3,565	X X X		L
369550108	GENERAL DYNAMICS CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	391	X X X		L
38141G104	GOLDMAN SACHS GROUP INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	231	X X X		L
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	837	X X X		L
436106108	HOLLYFRONTIER CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	40.000	3,023	X X X		L
437076102	HOME DEPOT INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	199	X X X		L
444859102	HUMANA INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	616	X X X		L
450828108	IBERIABANK CORP		04/03/2018	LIQUIDNET INC, NEW YORK	81.000	6,307	X X X		L
45168D104	IDEXX LABORATORIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	226	X X X		L
45772F107	INPHI CORP		04/20/2018	CANTOR FITZGERALD & CO INC, NEW YORK	65.000	1,982	X X X		L
461202103	INTUIT INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	207	X X X		L

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
46120E602 ..	INTUITIVE SURGICAL INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	1.000	489	X X X		L
47233W109 ..	JEFFERIES FINANCIAL GROUP INC		05/24/2018 ..	MERGER - LEUCADIA NATIONAL	864.000	19,563	X X X		L
477143101 ..	JETBLUE AIRWAYS CORP		04/30/2018 ..	INSTINET CLEARING SER INC, NEW YORK ..	30.000	576	X X X		L
48242W106 ..	KBR INC		06/25/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	475.000	8,317	X X X		L
502413107 ..	L3 TECHNOLOGIES INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	197	X X X		L
50540R409 ..	LABORATORY CORP OF AMERICA HOL		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	4.000	748	X X X		L
539830109 ..	LOCKHEED MARTIN CORP		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	2.000	619	X X X		L
55003T107 ..	LUMBER LIQUIDATORS HOLDINGS IN		05/25/2018 ..	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	270.000	5,637	X X X		L
573284106 ..	MARTIN MARIETTA MATERIALS INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	229	X X X		L
57636Q104 ..	MASTERCARD INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	199	X X X		L
592688105 ..	METTLER-TOLEDO INTERNATIONAL I		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	581	X X X		L
608190104 ..	MOHAWK INDUSTRIES INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	211	X X X		L
615369105 ..	MOODY'S CORP		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	176	X X X		L
55354G100 ..	MSCI INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	22.000	3,762	X X X		L
Y62132108 ..	NAVIGATOR HOLDINGS LTD	C	05/16/2018 ..	LIQUIDNET INC, NEW YORK	372.000	4,125	X X X		L
640268108 ..	NEKTAR THERAPEUTICS		06/27/2018 ..	ISI GROUP INC, NEW YORK	153.000	8,145	X X X		L
64110L106 ..	NETFLIX INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	392	X X X		L
64131A105 ..	NEURONETICS INC		06/28/2018 ..	PIPER JAFFRAY & CO., JERSEY CITY	61.000	1,037	X X X		L
65339F101 ..	NEXTERA ENERGY INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,597	X X X		L
G65431101 ..	NOBLE CORP PLC	C	06/27/2018 ..	LIQUIDNET INC, NEW YORK	492.000	2,868	X X X		L
666807102 ..	NORTHROP GRUMMAN CORP		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	2.000	645	X X X		L
67069D108 ..	NUTRISYSTEM INC		05/23/2018 ..	WOLFE TRAHAN SECURITIES, NEW YORK ..	160.000	5,417	X X X		L
G6700G107 ..	NVENT ELECTRIC PLC		05/01/2018 ..	CONVERSION - PENTAIR PLC	40.000	744	X X X		L
67066G104 ..	NVIDIA CORP		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	263	X X X		L
67103H107 ..	O'REILLY AUTOMOTIVE INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	283	X X X		L
713448108 ..	PEPSICO INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,060	X X X		L
715347100 ..	PERSPECTA INC		06/01/2018 ..	FROM DXC TECHNOLOGY CO	36.000	719	X X X		L
723484101 ..	PINNACLE WEST CAPITAL CORP		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	760	X X X		L
723787107 ..	PIONEER NATURAL RESOURCES CO		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	186	X X X		L
74460D109 ..	PUBLIC STORAGE		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	3.000	645	X X X		L
755111507 ..	RAYTHEON CO		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	202	X X X		L
756577102 ..	RED HAT INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	4.000	698	X X X		L
75886F107 ..	REGENERON PHARMACEUTICALS INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	310	X X X		L
776696106 ..	ROPER TECHNOLOGIES INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	2.000	561	X X X		L
78409V104 ..	S&P GLOBAL INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	207	X X X		L
79466L302 ..	SALESFORCE.COM INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,384	X X X		L
816851109 ..	SEMPRA ENERGY		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,122	X X X		L
824348106 ..	SHERWIN-WILLIAMS CO/THE		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	2.000	800	X X X		L
828806109 ..	SIMON PROPERTY GROUP INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,648	X X X		L
833034101 ..	SNAP-ON INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,590	X X X		L
873868103 ..	TAHOE RESOURCES INC	A	06/27/2018 ..	STEPHENS INC, LITTLE ROCK	1,710.000	8,499	X X X		L
881569107 ..	TESARO INC		06/26/2018 ..	CORNERSTONE MACRO LLC, NEW YORK ..	219.000	10,220	X X X		L
886547108 ..	TIFFANY & CO		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	10.000	1,364	X X X		L
893641100 ..	TRANSDIGM GROUP INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	341	X X X		L
H8817H100 ..	TRANSOCEAN LTD	C	06/26/2018 ..	LIQUIDNET INC, NEW YORK	221.000	2,738	X X X		L
901109108 ..	TUTOR PERINI CORP		06/29/2018 ..	LIQUIDNET INC, NEW YORK	658.000	13,408	X X X		L
90184L102 ..	TWITTER INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	160.000	7,352	X X X		L
90384S303 ..	ULTA BEAUTY INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	1.000	250	X X X		L
91324P102 ..	UNITEDHEALTH GROUP INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK ..	2.000	507	X X X		L
91347P105 ..	UNIVERSAL DISPLAY CORP		06/29/2018 ..	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	14.000	1,210	X X X		L
913483103 ..	UNIVERSAL ELECTRONICS INC		04/20/2018 ..	WELLS FARGO SECURITIES, LLC, NEW YORK	69.000	3,431	X X X		L

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
384802104 ...	WW GRAINGER INC .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	..... 1.000 .....	..... 318 .....	..... X X X .....	.....	L
98311A105 ..	WYNDHAM HOTELS & RESORTS INC .....		.. 06/01/2018 ..	EXCHANGE .....	..... 20.000 .....	..... 842 .....	..... X X X .....	.....	L
983134107 ...	WYNN RESORTS LTD .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	..... 1.000 .....	..... 175 .....	..... X X X .....	.....	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....					..... X X X .....	..... 284,595 .....	..... X X X .....	.....	..... X X X
9799997 Subtotal - Common Stocks - Part 3 .....					..... X X X .....	..... 284,595 .....	..... X X X .....	.....	..... X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....					..... X X X .....	..... X X X .....	..... X X X .....	..... X X X .....	..... X X X
9799999 Subtotal - Common Stocks .....					..... X X X .....	..... 284,595 .....	..... X X X .....	.....	..... X X X
9899999 Subtotal - Preferred and Common Stocks .....					..... X X X .....	..... 284,595 .....	..... X X X .....	.....	..... X X X
9999999 Total - Bonds, Preferred and Common Stocks .....					..... X X X .....	..... 4,020,300 .....	..... X X X .....	..... 19,824 .....	..... X X X

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

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SCHEDULE D - PART 4

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

1	2	3 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	12	13	14	15							
CUSIP Identification	Description									Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																					
912810RM2	U S TREASURY BOND 3% 5/15/45		04/02/2018	NOMURA SECS, NEW YORK	X X X	82,628	82,000	91,235	90,814			(2)	(2)		90,812		(8,185)	(8,185)	945	05/15/2045	1
912810FT0	U S TREASURY BOND 4.5% 2/15/36		06/12/2018	NOMURA SECS, NEW YORK	X X X	197,028	163,000	211,155	208,465			(242)	(242)		208,222		(11,194)	(11,194)	1,807	02/15/2036	1
912828VF4	U S TREASURY NOTE 1.375% 5/31/20		05/04/2018	RBS/EQUITY FINANCE, NEW Y	X X X	667,623	682,000	672,702	673,683		304		304		673,987		(6,364)	(6,364)	3,613	05/31/2020	1
9128282V1	U S TREASURY NOTE 1.375% 9/15/20		06/12/2018	CITIGROUP GBL																	
912828N48	U S TREASURY NOTE 1.75% 12/31/20		06/20/2018	MKTS/SALOMO	X X X	115,079	118,000	116,940	117,128		59		59		117,187		(2,108)	(2,108)	327	09/15/2020	1
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		04/18/2018	GOLDMAN SACHS & CO, NY	X X X	12,723	13,000	12,945	12,957		3		3		12,960		(237)	(237)	103	12/31/2020	1
9128283F5	U S TREASURY NOTE 2.25% 11/15/27		06/14/2018	CREDIT AGRICOLE USA, NEW	X X X	334,219	345,000	341,130	341,384		55		55		341,438		(7,219)	(7,219)	2,111	05/31/2022	1
912828V98	U S TREASURY NOTE 2.25% 2/15/27		06/14/2018	JP MORGAN CHASE	X X X	44,340	47,000	46,479	46,494		10		10		46,504		(2,165)	(2,165)	626	11/15/2027	1
9128283U2	U S TREASURY NOTE 2.375% 1/31/23		05/09/2018	BANK/HSBC	X X X	239,168	251,000	248,696	248,832		17		17		248,848		(9,680)	(9,680)	1,115	02/15/2027	1
36202FTL0	GNMA II POOL #0005055 4.5% 5/20/41		06/20/2018	DEUTSCHE BK SECS INC, NY	X X X	941,181	955,000	946,833			324		324		947,157		(5,976)	(5,976)	5,081	01/31/2023	1
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47		06/20/2018	Redemption	X X X	2,191	2,191	2,314			(2)		(2)		2,191				8	05/20/2041	1
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		06/20/2018	Redemption	X X X	2,950	2,950	3,091	2,950		0		0		2,950				17	07/20/2047	1
			06/15/2018	Redemption	X X X	22,154	22,154	23,511	22,192		(38)		(38)		22,154				140	01/15/2041	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,661,284	2,683,295	2,717,031	1,764,898		487		487		2,714,412		(53,127)	(53,127)	15,895	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
6459186Q1	NJ ST ECON DEV AUTH RE 2.421%		6/15/18	Maturity	X X X	15,000	15,000	15,090	15,012		(12)		(12)		15,000				182	06/15/2018	2FE
3132H7D84	FHLMC POOL #U9-9126 3% 11/1/43		06/15/2018	Redemption	X X X	2,063	2,063	1,997			1		1		2,063				5	11/01/2043	1
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43		06/15/2018	Redemption	X X X	602	602	615	603		(1)		(1)		602				3	08/01/2043	1
3132J4GA1	FHLMC POOL #G3-0892 5.5% 04/01/30		06/15/2018	Redemption	X X X	14,247	14,247	16,048	14,295		(48)		(48)		14,247				138	04/01/2030	1
31335AX52	FHLMC POOL #G6-0700 4.5% 09/01/45		06/15/2018	Redemption	X X X	28,162	28,162	31,022	28,248		(86)		(86)		28,162				176	09/01/2045	1
3132QUMX8	FHLMC POOL #Q3-7573 4.5% 10/01/29		06/15/2018	Redemption	X X X	2,951	2,951	3,194	2,952		(1)		(1)		2,951				21	10/01/2039	1
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR		9/25/19	Redemption	X X X	64	64	65	64		0		0		64				0	09/25/2019	1
31419JRF7	FNMA POOL #0AE7685 4.000% 10/01/40		06/25/2018	Redemption	X X X	7,627	7,627	8,220	7,629		(2)		(2)		7,627				48	10/01/2040	1
3138K6E0	FNMA POOL #0AL3568 VAR 4/1/43		06/25/2018	Redemption	X X X	291	291	296	291		0		0		291				1	04/01/2043	1
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		06/25/2018	Redemption	X X X	690	690	712	691		(1)		(1)		690				4	04/01/2044	1
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		06/25/2018	Redemption	X X X	6,582	6,582	7,026	6,588		(6)		(6)		6,582				46	04/01/2036	1
3138VWCF1	FNMA POOL #0ASS469 4.000% 07/01/45		06/25/2018	Redemption	X X X	9,799	9,799	10,574	9,813		(14)		(14)		9,799				67	07/01/2045	1
3140EUZJ7	FNMA POOL #0BC0776 VAR 3/1/46		06/25/2018	Redemption	X X X	345	345	349			0		0		345				2	03/01/2046	1
3140J5GR4	FNMA POOL #0BM1107 4.5% 8/1/42		06/25/2018	Redemption	X X X	5,266	5,266	5,643			(12)		(12)		5,266				36	08/01/2042	1
3140J5YE3	FNMA POOL #0BM1608 VAR 12/1/45		06/25/2018	Redemption	X X X	301	301	302			0		0		301				1	12/01/2045	1
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		06/25/2018	Redemption	X X X	352	352	356			0		0		352				2	04/01/2047	1
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		06/25/2018	Redemption	X X X	269	269	269			0		0		269				2	12/01/2047	1
3140J74A0	FNMA POOL #0BM3516 4% 10/1/43		06/25/2018	Redemption	X X X	3,253	3,253	3,366			(2)		(2)		3,253				17	10/01/2043	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	97,862	97,862	105,146	86,186		(184)		(184)		97,862				750	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9%		2/01/19	Call	X X X	5,000	5,000	4,986	4,995		0		0		4,995		5	5	22	02/01/2019	1FE
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/22		06/11/2018	NON-BROKER TRADE	X X X	101,777	108,000	108,185	108,141		(6)		(6)		108,135		(6,358)	(6,358)	4,507	12/15/2022	1FE
126650BP4	CVS PASS-THROUGH TRUST 6.036%		12/10/28	Redemption	X X X	4,875	4,875	5,667	4,889		(14)		(14)		4,875				49	12/10/2028	2FE
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65%		5/07/18	Maturity	X X X	10,000	10,000	9,988	10,000		0		0		10,000				83	05/07/2018	2FE
36962G6W9	GENERAL ELECTRIC CO 1.625%		04/02/18	Call	X X X	10,000	10,000	10,083	10,000		0		0		10,000		0	0	81	04/02/2018	1FE
372546AQ4	GEORGE WASHINGTON UNIV 3.485%		9/15/22	Call	X X X	133,163	131,000	136,481	135,294		(66)		(66)		135,228		(2,065)	(2,065)	533	09/15/2022	1FE
478111AA5	JOHNS HOPKINS HLTH SYS 1.424%		5/15/18	Maturity	X X X	10,000	10,000	9,989	9,999		1		1		10,000				71	05/15/2018	1FE
585055BA3	MEDTRONIC INC 1.375% 04/01/18		04/02/2018	Maturity	X X X	15,000	15,000	14,974	15,000		0		0		15,000				103	04/01/2018	1FE
6174467U7	MORGAN STANLEY 2.125% 04/25/18		04/25/2018	Maturity	X X X	5,000	5,000	5,022	5,000		0		0		5,000				53	04/25/2018	1FE
68389XAC9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity	X X X	6,000	6,000	6,393	6,011		(11)		(11)		6,000				173	04/15/2018	1FE
694308GE1	PACIFIC GAS & ELECTRIC 6.050%		03/01/34	JEFFERIES & CO INC, NEW Y	X X X	5,403	5,000	6,551	6,458		(16)		(16)		6,442		(1,039)	(1,039)	96	03/01/2034	1FE

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

1	2	3 F o r e i g n	4 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.							
775109AK7	ROGERS COMMUNICATIONS INC 6.8%	A	04/13/2018	Call	X X X	5,077	5,000	5,414	5,092		(8)		(8)		5,084		(7)	(7)	55	08/15/2018	2FE
78409VAH7	S&P GLOBAL INC 2.500% 08/15/18		06/04/2018	Call	X X X	10,010	10,000	10,115	10,025		(12)		(12)		10,013		(3)	(3)	75	08/15/2018	2FE
828807CR6	SIMON PROPERTY GROUP LP 3.75%		2/1/24																		
12630DAV6	COMM MRTG PA CR14 A2 3.147%		05/07/2018	DEUTSCHE BK SECS INC, NY	X X X	93,842	94,000	98,336	97,890		(70)		(70)		97,821		(3,979)	(3,979)	960	02/01/2024	1FE
61762DAT8	02/10/47		06/12/2018	Redemption	X X X	2,033	2,033	2,088	2,039		(6)		(6)		2,033				24	02/10/2047	1FM
92938JAB8	MORGAN STANLEY BNK C9A2 1.97%		5/15/46	Redemption	X X X	1,936	1,936	1,949	1,937		(2)		(2)		1,936				3	05/15/2046	1FM
92938CAB3	WFRBS CMBS1 A2 2.927% 3/15/46		06/15/2018	Redemption	X X X	71	71	71							71				0	03/15/2046	1FM
02006VAD3	WFRBS COMM MORTGA C15 A2 2.9%		08/15/46																		
12592YAD6	ALLY AUTO REC TRU 3A4 1.72% 3/16/20		05/17/2018	Call	X X X	51,052	51,052	51,874	51,850		(77)		(77)		51,773		(721)	(721)	235	08/15/2046	1FM
210795PZ7	CNH EQUIP TRUST 2015-BA3 1.37%		06/15/2018	Redemption	X X X	3,367	3,367	3,382	3,370		(3)		(3)		3,367				9	03/16/2020	1FE
44890WAD2	7/15/20	C	06/15/2018	Redemption	X X X	1,656	1,656	1,656	1,656		0		0		1,656				3	07/15/2020	1FE
47788MAC4	CONTINENTAL AIR 2012-1 CL 4.15%		10/11/25	Redemption	X X X	3,298	3,298	3,487	3,304		(6)		(6)		3,298				68	10/11/2025	1FE
58768MAC5	HYUNDAI AUTO REC AA4 1.37% 7/15/20		06/15/2018	Redemption	X X X	50,027	50,027	50,167	50,058		(31)		(31)		50,027				111	07/15/2020	1FE
83162CWG4	JOHN DEERE OWNER 20AA3 1.36%		4/15/20	Redemption	X X X	1,904	1,904	1,904	1,904		0		0		1,904				4	04/15/2020	1FE
83162CXL2	MERCEDES-BENZ AUTO BA3 1.35%		8/15/19	Redemption	X X X	30,794	30,794	30,794	30,794		0		0		30,794				91	08/15/2019	1FE
90932PAA6	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		06/15/2018	Redemption	X X X	1,719	1,719	1,726	1,720		(1)		(1)		1,719				6	03/15/2021	1FE
	SBA GTD PARTN 2014-20E 1.3%		05/01/34	Redemption	X X X	15,901	15,901	16,590	15,953		(52)		(52)		15,901				254	05/01/2034	1FE
	12/01/35		06/01/2018	Redemption	X X X	11,296	11,296	11,643	11,443		(147)		(147)		11,296				170	12/01/2035	1FE
	UNITED AIR 2014-1 CLASS A 4%		04/11/2018	Redemption	X X X	5,315	5,315	5,658	5,325		(10)		(10)		5,315				106	10/11/2027	1FE
	10/11/27																				
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	595,514	599,242	615,174	610,146		(536)		(536)		609,681		(14,167)	(14,167)	7,946	X X X	X X X
8399997	Subtotal - Bonds - Part 4				X X X	3,354,660	3,380,399	3,437,350	2,461,229		(232)		(232)		3,421,955		(67,294)	(67,294)	24,591	X X X	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	3,354,660	3,380,399	3,437,350	2,461,229		(232)		(232)		3,421,955		(67,294)	(67,294)	24,591	X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X															X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
90214J101	2U INC	C	05/30/2018	STIFEL NICOLAUS	52.000	4,820	X X X	1,620	4,370	(2,749)			(2,749)		1,620		3,200	3,200		X X X	L
00287Y109	ABBVIE INC		06/18/2018	INVESTMENT TECH GROUP INC																	
00401C108	ACACIA COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	10.000	989	X X X	629	947	(317)			(317)		629		359	359	10	X X X	L
00404A109	ACADIA HEALTHCARE CO INC		04/11/2018	STIFEL NICOLAUS	4.000	135	X X X	150		(4)			(4)		150		(14)	(14)		X X X	L
00508Y102	ACUITY BRANDS INC		06/18/2018	INVESTMENT TECH GROUP INC	8.000	304	X X X	304	313	(9)			(9)		304		0	0		X X X	L
008474108	AGNICO EAGLE MINES LTD		04/11/2018	STIFEL NICOLAUS	13.000	1,602	X X X	2,983	1,809	1,173			1,173		2,983		(1,380)	(1,380)	2	X X X	L
00971T101	AKAMAI TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	4.000	176	X X X	165	168	(4)			(4)		165		12	12		X X X	L
012653101	ALBEMARLE CORP		04/11/2018	STIFEL NICOLAUS	2.000	143	X X X	128	142	(14)			(14)		128		15	15		X X X	L
01741R102	ALLEGHENY TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	2.000	190	X X X	169	185	(16)			(16)		169		20	20	1	X X X	L
02376R102	AMERICAN AIRLINES GROUP INC		04/11/2018	STIFEL NICOLAUS	24.000	621	X X X	402	568	(167)			(167)		402		219	219		X X X	L
03755L104	APERGY CORP		06/18/2018	INVESTMENT TECH GROUP INC	4.000	178	X X X	185	208	(23)			(23)		185		(7)	(7)		X X X	L
037833100	APPLE INC		06/18/2018	INVESTMENT TECH GROUP INC	20.000	754	X X X	605							605		149	149		X X X	L
03837J101	AQUA METALS INC		04/27/2018	INSTINET CLEARING SER INC	32.000	6,017	X X X	3,735	5,369	(1,634)			(1,634)		3,735		2,282	2,282	23	X X X	L
04316A108	ARTISAN PARTNERS ASSET MANAGEM		04/11/2018	STIFEL NICOLAUS	4.000	12	X X X	27	10	17			17		(1,057)		1,070	1,070		X X X	L
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	04/11/2018	STIFEL NICOLAUS	5.000	162	X X X	151	167	(15)			(15)		151		11	11		X X X	L
046433108	ASTRONICS CORP		04/11/2018	STIFEL NICOLAUS	4.000	175	X X X	162	179	(18)			(18)		162		14	14		X X X	L
00206R102	AT&T INC		06/18/2018	INVESTMENT TECH GROUP INC	1.000	36	X X X	37	37	0			0		37		(1)	(1)		X X X	L
073685109	BEACON ROOFING SUPPLY INC		04/11/2018	STIFEL NICOLAUS	150.000	4,863	X X X	6,419	5,348	1,072			1,072		6,419		(1,556)	(1,556)	75	X X X	L
077454106	BELDEN INC		04/11/2018	STIFEL NICOLAUS	4.000	201	X X X	182	212	(30)			(30)		182		18	18		X X X	L
08180D106	BENEFITFOCUS INC		04/27/2018	INSTINET CLEARING SER INC	4.000	264	X X X	297	276	21			21		297		(33)	(33)	0	X X X	L
					3.000	89	X X X	88	73	15			15		88		1	1		X X X	L

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08579W103	BERRY PLASTICS GROUP INC		05/04/2018	STIFEL NICOLAUS	86.000	4,301	X X X	4,187	4,714	(526)			(526)		4,187		113	113		X X X	L
05591B109	BMC STOCK HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	9.000	166	X X X	168	176	(8)			(8)		168		(1)	(1)		X X X	L
Y09827109	BROADCOM LTD	C	04/05/2018	MERGER	102.000	18,803	X X X	18,803	23,565	(5,233)			(5,233)		18,803	0	0	0		X X X	L
M20598104	CAESARSTONE LTD		04/11/2018	STIFEL NICOLAUS	5.000	98	X X X	138	98	40			40		138	(40)	(40)	(40)		X X X	L
141619106	CARDIOVASCULAR SYSTEMS INC		04/11/2018	STIFEL NICOLAUS	7.000	163	X X X	164	154	10			10		164	(1)	(1)	(1)		X X X	L
141665109	CAREER EDUCATION CORP		06/06/2018	STIFEL NICOLAUS	88.000	1,368	X X X	887	1,156	(269)			(269)		887		481	481		X X X	L
144285103	CARPENTER TECHNOLOGY CORP		04/11/2018	STIFEL NICOLAUS	2.000	102	X X X	69	88	(19)			(19)		69		33	33		X X X	L
144577103	CARRIZO OIL & GAS INC		06/27/2018	INSTINET CLEARING SER INC	53.000	1,455	X X X	2,203	848	1,355			1,355		2,203	(748)	(748)	(748)		X X X	L
14964U108	CAVIUM INC		04/11/2018	STIFEL NICOLAUS	1.000	82	X X X	55	79	(24)			(24)		55		27	27		X X X	L
192108504	COEUR MINING INC		06/06/2018	STIFEL NICOLAUS	359.000	2,806	X X X	3,675	2,872	803			803		3,675		(869)	(869)		X X X	L
19239V302	COGENT COMMUNICATIONS HOLDINGS		06/06/2018	STIFEL NICOLAUS	40.000	2,029	X X X	1,448	1,736	(288)			(288)		1,448		581	581	16	X X X	L
21240D107	CONTROL4 CORP		06/06/2018	STIFEL NICOLAUS	233.000	5,737	X X X	2,598	5,005	(2,407)			(2,407)		2,598		3,139	3,139		X X X	L
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	04/11/2018	STIFEL NICOLAUS	34.000	254	X X X	471	277	194			194		471	(217)	(217)	(217)		X X X	L
216648402	COOPER COS INC/THE		05/01/2018	JEFFERIES & CO INC, NEW Y	3.000	680	X X X	486	686	(201)			(201)		486		195	195		X X X	L
22002T108	CORPORATE OFFICE PROPERTIES TR		04/27/2018	INSTINET CLEARING SER INC	1.000	27	X X X	26							26		2	2		X X X	L
22282E102	COVANTA HOLDING CORP		04/11/2018	STIFEL NICOLAUS	11.000	167	X X X	165	160	6			6		165		2	2	0	X X X	L
225447101	CREE INC		06/06/2018	STIFEL NICOLAUS	12.000	540	X X X	301	484	(182)			(182)		301		239	239		X X X	L
12650T104	CSRA INC		04/04/2018	BNY MELLON	40.000	1,650	X X X	1,276	1,649	(373)			(373)		1,276		374	374	4	X X X	L
232806109	CYPRESS SEMICONDUCTOR CORP		06/06/2018	SEAPORT GROUP SECURITIES	73.000	1,200	X X X	786	1,238	(452)			(452)		786		414	414	3	X X X	L
235825205	DANA INC		04/11/2018	STIFEL NICOLAUS	4.000	102	X X X	69	103	(34)			(34)		69		33	33		X X X	L
237266101	DARLING INGREDIENTS INC		04/11/2018	STIFEL NICOLAUS	4.000	69	X X X	53	69	(16)			(16)		53		16	16		X X X	L
252131107	DEXCOM INC		06/22/2018	INSTINET CLEARING SER INC	13.000	1,187	X X X	833	964	(131)			(131)		833		354	354		X X X	L
25456K101	DIPLOMAT PHARMACY INC		06/01/2018	INVESTMENT TECH GROUP INC	396.000	9,612	X X X	5,667	7,979	(2,313)			(2,313)		5,667		3,946	3,946		X X X	L
260003108	DOVER CORP		05/09/2018	ITG INC, NEW YORK		605	X X X	605	792	(187)			(187)		605					X X X	L
262037104	DRIL-QUIP INC		04/11/2018	STIFEL NICOLAUS	2.000	88	X X X	115	90	26			26		115		(28)	(28)		X X X	L
23355L106	DXC TECHNOLOGY CO		06/01/2018			719	X X X	719	948	(228)			(228)		719					X X X	L
233377407	DXP ENTERPRISES INC/TX		04/11/2018	STIFEL NICOLAUS	4.000	145	X X X	140	156	(16)			(16)		140		6	6		X X X	L
269246401	E*TRADE FINANCIAL CORP		04/11/2018	STIFEL NICOLAUS	2.000	118	X X X	70	111	(41)			(41)		70		48	48		X X X	L
26969P108	EAGLE MATERIALS INC		05/01/2018	JEFFERIES & CO INC, NEW Y	5.000	493	X X X	497	515	(18)			(18)		497		(4)	(4)		X X X	L
28176E108	EDWARDS LIFESCIENCES CORP		06/06/2018	JEFFERIES & CO INC, NEW Y	18.000	2,513	X X X	1,501	2,511	(1,010)			(1,010)		1,501		1,012	1,012		X X X	L
28849P100	ELLIE MAE INC		04/11/2018	STIFEL NICOLAUS	2.000	188	X X X	162	184	(22)			(22)		162		26	26		X X X	L
292562105	ENCORE WIRE CORP		04/11/2018	STIFEL NICOLAUS	2.000	109	X X X	84	113	(29)			(29)		84		25	25		X X X	L
B38564108	EURONAV NV	C	04/27/2018	INSTINET CLEARING SER INC	3.000	24	X X X	23	25	(2)			(2)		23		2	2		X X X	L
298736109	EURONET WORLDWIDE INC		04/11/2018	STIFEL NICOLAUS	2.000	154	X X X	147	158	(11)			(11)		147		7	7		X X X	L
G3223R108	EVEREST RE GROUP LTD	C	04/11/2018	STIFEL NICOLAUS	1.000	260	X X X	210	257	(47)			(47)		210		50	50		X X X	L
G3323L100	FABRINET		04/11/2018	STIFEL NICOLAUS	2.000	62	X X X	50		(13)			(13)		50		12	12		X X X	L
G33856108	FERROGLOBE PLC	C	04/11/2018	STIFEL NICOLAUS	17.000	184	X X X	195	182	12			12		195	(11)	(11)	(11)		X X X	L
318672706	FIRST BANCORP/PUERTO RICO	C	04/11/2018	STIFEL NICOLAUS	19.000	128	X X X	108	114	(6)			(6)		108		20	20		X X X	L
320517105	FIRST HORIZON NATIONAL CORP		04/11/2018	STIFEL NICOLAUS	3.000	56	X X X	62	56	5			5		62		(5)	(5)	0	X X X	L
Y2573F102	FLEX LTD	C	04/11/2018	STIFEL NICOLAUS	15.000	228	X X X	216	245	(29)			(29)		216		13	13		X X X	L
302491303	FMC CORP		04/11/2018	STIFEL NICOLAUS	4.000	319	X X X	226	306	(80)			(80)		226		93	93		X X X	L
34960W106	FORTERRA INC		05/02/2018	OPPENHEIMER & CO INC, NEW	131.000	938	X X X	1,152	1,090	62			62		1,152		(214)	(214)		X X X	L
G37585109	GASLOG LTD	C	04/11/2018	STIFEL NICOLAUS	11.000	189	X X X	168	181	(13)			(13)		168		21	21		X X X	L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		04/27/2018	INSTINET CLEARING SER INC	24.000	27	X X X	154	35	118			118		154		(126)	(126)		X X X	L
37940X102	GLOBAL PAYMENTS INC		04/11/2018	STIFEL NICOLAUS	2.000	221	X X X	136	223	(87)			(87)		136		85	85		X X X	L
38046C109	GOGO INC		04/11/2018	STIFEL NICOLAUS	22.000	201	X X X	202	190	13			13		202		(1)	(1)		X X X	L
G9456A100	GOLAR LNG LTD	C	04/11/2018	STIFEL NICOLAUS	2.000	61	X X X	44	55	(11)			(11)		44		17	17	0	X X X	L
387328107	GRANITE CONSTRUCTION INC		04/11/2018	STIFEL NICOLAUS	2.000	109	X X X	118	112	7			7		118		(10)	(10)		X X X	L
388689101	GRAPHIC PACKAGING HOLDING CO		04/11/2018	STIFEL NICOLAUS	11.000	166	X X X	138	169	(31)			(31)		138		28	28	1	X X X	L
39304D102	GREEN DOT CORP		05/01/2018	INSTINET CLEARING SER INC	103.000	7,093	X X X	2,458	6,608	(4,150)			(4,150)		2,458		4,635	4,635		X X X	L
395259104	GREENHILL & CO INC		04/11/2018	STIFEL NICOLAUS	6.000	117	X X X	168	111	57			57		168		(51)	(51)		X X X	L
419879101	HAWAIIAN HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	2.000	81	X X X	102	77	25			25		102		(22)	(22)		X X X	L
452327109	ILLUMINA INC		04/03/2018	STEPHENS INC, LITTLE ROCK			X X X													X X X	L
45245E109	IMAX CORP	C	06/04/2018	COWEN AND CO LLC, NEW YOR	59.000	14,222	X X X	7,555	13,949	(6,394)			(6,394)		7,555		6,667	6,667		X X X	L
45256B101	IMPAX LABORATORIES INC		05/07/2018	MERGER - ATLAS HOLDINGS	603.000	13,018	X X X	18,072	11,578	6,494			6,494		18,072		(5,054)	(5,054)		X X X	L
45667G103	INFINERA CORP		04/11/2018	STIFEL NICOLAUS	416.000	8,172	X X X	8,175		83			83		8,175		(3)	(3)		X X X	L
45774N108	INNOPHOS HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	11.000	124	X X X	97	119	(22)			(22)		97		27	27		X X X	L
45784P101	INSULET CORP		06/06/2018	PIPER JAFFRAY & CO., JERS	2.000	83	X X X	107	80	26			26		107		(24)	(24)		X X X	L
					65.000	6,025	X X X	2,166	5,634	(3,468)			(3,468)		2,166		3,859	3,859		X X X	L

SCHEDULE D - PART 4
Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
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QE05.3

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11	12	13	14	15							
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.							
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/27/2018	INSTINET CLEARING SER INC	3,000	88	X X X	67	92	(24)			(24)		67		21	21		X X X	L
458665304	INTERFACE INC		05/01/2018	JEFFERIES & CO INC, NEW Y	37,000	815	X X X	632	932	(301)			(301)		632		183	183		X X X	L
465741106	ITRON INC		04/11/2018	STIFEL NICOLAUS	4,000	270	X X X	253	286	(33)			(33)		253		17	17		X X X	L
466313103	JABIL CIRCUIT INC		04/11/2018	STIFEL NICOLAUS	10,000	277	X X X	205	287	(82)			(82)		205		72	72		X X X	L
477143101	JETBLUE AIRWAYS CORP		04/11/2018	STIFEL NICOLAUS	9,000	173	X X X	189	183	6			6		189		(16)	(16)		X X X	L
497266106	KIRBY CORP		04/11/2018	STIFEL NICOLAUS	2,000	170	X X X	130	154	(24)			(24)		130		39	39		X X X	L
499049104	KNIGHT-SWIFT TRANSPORTATION HO		06/01/2018	LIQUIDNET INC, NEW YORK	170,000	6,973	X X X	6,070	7,822	(1,752)			(1,752)		6,070		903	903		X X X	L
50077C106	KRATON CORP		04/11/2018	STIFEL NICOLAUS	10,000	480	X X X	311	477	(167)			(167)		311		170	170		X X X	L
527288104	LEUCADIA NATIONAL CORP		05/24/2018	MERGER - JEFFRIES FINANC	872,000	19,756	X X X	19,750	19,821	(71)			(71)		19,750		6	6		X X X	L
535919500	LIONS GATE ENTERTAINMENT CORP		04/11/2018	STIFEL NICOLAUS	7,000	166	X X X	156	169	(13)			(13)		156		11	11		X X X	L
50212V100	LPL FINANCIAL HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	4,000	234	X X X	164	244	(80)			(80)		164		70	70		X X X	L
50216C108	LSI INDUSTRIES INC		06/06/2018	ISI GROUP INC, NEW YORK	680,000	3,601	X X X	6,462	5,515	948			948		6,462		(2,861)	(2,861)	34	X X X	L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		04/11/2018	STIFEL NICOLAUS	13,000	231	X X X	632	216	416			416		632		(401)	(401)		X X X	L
55608B105	MACQUARIE INFRASTRUCTURE CORP		04/11/2018	STIFEL NICOLAUS	6,000	229	X X X	459	222	238			238		459		(230)	(230)		X X X	L
576323109	MASTEC INC		06/06/2018	STIFEL NICOLAUS	49,000	2,455	X X X	1,829	2,305	(476)			(476)		1,829		626	626		X X X	L
57772K101	MAXIM INTEGRATED PRODUCTS INC		04/11/2018	STIFEL NICOLAUS	4,000	225	X X X	151	241	(89)			(89)		151		73	73		X X X	L
59001K100	MERITOR INC		04/11/2018	STIFEL NICOLAUS	11,000	222	X X X	139	226	(88)			(88)		139		83	83		X X X	L
607828100	MODINE MANUFACTURING CO		04/11/2018	STIFEL NICOLAUS	5,000	96	X X X	69	106	(37)			(37)		69		28	28		X X X	L
609839105	MONOLITHIC POWER SYSTEMS INC		04/11/2018	STIFEL NICOLAUS	4,000	474	X X X	306	463	(157)			(157)		306		168	168		X X X	L
61166W101	MONSANTO CO		06/07/2018	NON-BROKER TRADE	110,000	14,080	X X X	11,607	12,836	(1,229)			(1,229)		11,607		2,473	2,473	59	X X X	L
55345K103	MRC GLOBAL INC		04/11/2018	STIFEL NICOLAUS	6,000	110	X X X	124	99	26			26		124		(14)	(14)		X X X	L
62855J104	MYRIAD GENETICS INC		04/11/2018	STIFEL NICOLAUS	7,000	201	X X X	117	207	(90)			(90)		117		84	84		X X X	L
63938C108	NAVIENT CORP		06/18/2018	INVESTMENT TECH GROUP INC	90,000	1,185	X X X	1,471	1,181	290			290		1,471		(287)	(287)	14	X X X	L
67020Y100	NUANCE COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	15,000	224	X X X	240	236	4			4		240		(16)	(16)		X X X	L
G6700G107	NVENT ELECTRIC PLC		06/18/2018	INVESTMENT TECH GROUP INC	40,000	1,063	X X X	744							744		319	319		X X X	L
682189105	ON SEMICONDUCTOR CORP		06/06/2018	COWEN AND CO LLC, NEW YOR	175,000	4,387	X X X	1,944	4,281	(2,336)			(2,336)		1,944		2,443	2,443		X X X	L
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		04/27/2018	INSTINET CLEARING SER INC	6,000	15	X X X	19	12	6			6		19		(3)	(3)		X X X	L
695263103	PACWEST BANCORP		04/03/2018	LIQUIDNET INC, NEW YORK	133,000	6,475	X X X	6,897	6,587	309			309		6,897		(422)	(422)		X X X	L
G7500T104	PENTAIR PLC		05/01/2018	ITG INC, NEW YORK		744	X X X	744	898	(154)			(154)		744					X X X	L
715347100	PERSPECTA INC		06/18/2018	INVESTMENT TECH GROUP INC	36,000	818	X X X	719							719		99	99		X X X	L
72703H101	PLANET FITNESS INC		04/11/2018	STIFEL NICOLAUS	4,000	158	X X X	80	151	(71)			(71)		80		77	77		X X X	L
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		04/27/2018	INSTINET CLEARING SER INC	6,000	61	X X X	62	58	4			4		62		0	0		X X X	L
733174700	POPULAR INC		04/11/2018	STIFEL NICOLAUS	5,000	226	X X X	207	208	(1)			(1)		207		20	20	1	X X X	L
69354N106	PRA GROUP INC		04/11/2018	STIFEL NICOLAUS	3,000	112	X X X	105	114	(9)			(9)		105		7	7		X X X	L
N72482123	QIAGEN NV		04/11/2018	STIFEL NICOLAUS	5,000	162	X X X	136	162	(25)			(25)		136		25	25		X X X	L
74736K101	QORVO INC		04/11/2018	STIFEL NICOLAUS	6,000	420	X X X	304	423	(119)			(119)		304		116	116		X X X	L
74837P108	QUICKLOGIC CORP		05/01/2018	LIQUIDNET INC, NEW YORK	369,000	532	X X X	509	561	(52)			(52)		509		22	22		X X X	L
75281A109	RANGE RESOURCES CORP		06/18/2018	INVESTMENT TECH GROUP INC	60,000	973	X X X	2,041	872	1,169			1,169		2,041		(1,068)	(1,068)	1	X X X	L
754730109	RAYMOND JAMES FINANCIAL INC		05/01/2018	STIFEL NICOLAUS	51,000	5,116	X X X	3,721	4,560	(839)			(839)		3,721		1,395	1,395	12	X X X	L
775133101	ROGERS CORP		04/11/2018	STIFEL NICOLAUS	3,000	344	X X X	218	359	(140)			(140)		218		125	125		X X X	L
800677106	SANGAMO THERAPEUTICS INC		04/11/2018	STIFEL NICOLAUS	4,000	72	X X X	13	76	(63)			(63)		13		60	60		X X X	L
816850101	SEMTECH CORP		04/27/2018	INSTINET CLEARING SER INC	3,000	121	X X X	90	117	(27)			(27)		90		30	30		X X X	L
82669G104	SIGNATURE BANK/NEW YORK NY		04/11/2018	STIFEL NICOLAUS	2,000	268	X X X	301	284	17			17		301		(33)	(33)		X X X	L
826919102	SILICON LABORATORIES INC		04/11/2018	STIFEL NICOLAUS	2,000	187	X X X	127	180	(53)			(53)		127		60	60		X X X	L
83088M102	SKYWORKS SOLUTIONS INC		06/06/2018	STIFEL NICOLAUS	75,000	7,469	X X X	5,492	7,520	(2,027)			(2,027)		5,492		1,977	1,977		X X X	L
78454L100	SM ENERGY CO		04/27/2018	INSTINET CLEARING SER INC	3,000	69	X X X	94	54	40			40		94		(25)	(25)		X X X	L
858119100	STEEL DYNAMICS INC		04/06/2018	STEPHENS INC, LITTLE ROCK	193,000	8,374	X X X	7,058	8,534	(1,477)			(1,477)		7,058		1,317	1,317	36	X X X	L
G84720104	STERIS PLC		06/06/2018	ISI GROUP INC, NEW YORK	53,000	5,552	X X X	3,451	4,948	(1,497)			(1,497)		3,451		2,101	2,101		X X X	L
87403A107	TAILORED BRANDS INC		04/11/2018	STIFEL NICOLAUS	9,000	265	X X X	174	226	(52)			(52)		174		91	91		X X X	L
875372203	TANDEM DIABETES CARE INC		06/22/2018	INSTINET CLEARING SER INC	37,000	487	X X X	55	184	(129)			(129)		55		433	433		X X X	L
G87110105	TECHNIPFMC PLC		04/11/2018	STIFEL NICOLAUS	2,000	65	X X X	63	59	4			4		63		2	2	0	X X X	L
881569107	TESARO INC		04/27/2018	INSTINET CLEARING SER INC	1,000	52	X X X	61	4	4			4		61		(9)	(9)		X X X	L
887317303	TIME WARNER INC		06/15/2018	STOCK AND CASH MERGER	190,000	10,213	X X X	18,325	17,970	355			355		18,325		(8,112)	(8,112)	76	X X X	L
88870P106	TIVO CORP		04/11/2018	STIFEL NICOLAUS	31,000	452	X X X	610	420	190			190		610		(158)	(158)		X X X	L
89531P105	TREX CO INC		04/11/2018	STIFEL NICOLAUS	2,000	213	X X X	136	218	(82)			(82)		136		77	77		X X X	L
Q9235V101	TRONOX LTD		04/11/2018	STIFEL NICOLAUS	13,000	240	X X X	141	240	(98)			(98)		141		99	99		X X X	L
910047109	UNITED CONTINENTAL HOLDINGS IN		04/11/2018	STIFEL NICOLAUS	15,000	1,002	X X X	1,039	1,042	(3)			(3)		1,039		(37)	(37)		X X X	L

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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 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	12	13	14	15							
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.							
91347P105 ..	UNIVERSAL DISPLAY CORP .....	...	04/11/2018	STIFEL NICOLAUS	2,000	189	X X X ..	108	202	(94)			(94)		108		81	81		X X X .	L
922417100 ..	VEECO INSTRUMENTS INC .....	...	06/15/2018	LIQUIDNET INC, NEW YORK	100,000	1,529	X X X ..	2,626	1,700	926			926		2,626		(1,096)	(1,096)		X X X .	L
928377100 ..	VISTA OUTDOOR INC .....	...	04/11/2018	STIFEL NICOLAUS	13,000	220	X X X ..	264	212	52			52		264		(44)	(44)		X X X .	L
942622200 ..	WATSCO INC .....	...	04/11/2018	STIFEL NICOLAUS	2,000	354	X X X ..	300	362	(62)			(62)		300		53	53		X X X .	L
947890109 ..	WEBSTER FINANCIAL CORP .....	...	04/11/2018	STIFEL NICOLAUS	2,000	116	X X X ..	102	111	(9)			(9)		102		14	14		X X X .	L
084423102 ..	WR BERKLEY CORP .....	...	04/11/2018	STIFEL NICOLAUS	2,000	148	X X X ..	125	145	(21)			(21)		125		23	23		X X X .	L
98311A105 ..	WYNDHAM HOTELS & RESORTS INC ..	...	06/18/2018	INVESTMENT TECH GROUP INC	20,000	1,229	X X X ..	842							842		387	387	5	X X X .	L
98310W108 ..	WYNDHAM WORLDWIDE CORP .....	...	06/18/2018	ITG INC, NEW YORK	20,000	1,817	X X X ..	1,534	2,289	(754)			(754)		1,534		282	282	8	X X X .	L
98421B100 ..	XPERI CORP .....	...	06/06/2018	KEEFE BRUYETTE + WOODS IN	552,000	10,324	X X X ..	20,084	11,675	8,409			8,409		20,084		(9,760)	(9,760)	109	X X X .	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X ..	256,945	X X X ..	242,310	253,788	(23,251)			(23,251)		241,225		15,719	15,719	493	X X X .	X X X .
9799997 Subtotal - Common Stocks - Part 4					X X X ..	256,945	X X X ..	242,310	253,788	(23,251)			(23,251)		241,225		15,719	15,719	493	X X X .	X X X .
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X ..	X X X .	X X X .
9799999 Subtotal - Common Stocks					X X X ..	256,945	X X X ..	242,310	253,788	(23,251)			(23,251)		241,225		15,719	15,719	493	X X X .	X X X .
9899999 Subtotal - Preferred and Common Stocks					X X X ..	256,945	X X X ..	242,310	253,788	(23,251)			(23,251)		241,225		15,719	15,719	493	X X X .	X X X .
9999999 Total - Bonds, Preferred and Common Stocks					X X X ..	3,611,605	X X X ..	3,679,660	2,715,018	(23,251)	(232)		(23,483)		3,663,180		(51,575)	(51,575)	25,084	X X X .	X X X .

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

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	During Current Quarter			*
							6	7	8	
							First Month	Second Month	Third Month	
open depositories										
Huntington Bank	Maumee, OH .....						... 38,749,423	... 37,814,093	... 31,972,644	X X X
Huntington Bank	Maumee, OH .....						... 639,910	... 813,251	... 891,775	X X X
Huntington Bank	Maumee, OH .....						... (447,244)	... (97,963)	... (865,758)	X X X
Bank of America	Wilmington, DE .....						... 8,669,003	... 12,630,214	... 3,586,530	X X X
Mellon Bank	Pittsburg, PA .....							... (11)	... 24	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories ..			X X X	... X X X ..						X X X
0199999 Totals - Open Depositories			X X X	... X X X ..			... 47,611,092	... 51,159,584	... 35,585,215	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			X X X	... X X X ..						X X X
0299999 Totals - Suspended Depositories			X X X	... X X X ..						X X X
0399999 Total Cash On Deposit			X X X	... X X X ..			... 47,611,092	... 51,159,584	... 35,585,215	X X X
0499999 Cash in Company's Office			X X X	... X X X ..	... X X X ..	... X X X ..				X X X
0599999 Total Cash			X X X	... X X X ..			... 47,611,092	... 51,159,584	... 35,585,215	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
7799999	Subtotals - Bonds - Total Bonds - Issuer Obligations							
7899999	Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities							
7999999	Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities							
8099999	Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities							
8199999	Subtotals - Bonds - SVO Identified Funds							
8399999	Subtotals - Bonds - Total Bonds							
8499999	Subtotals - Sweep Accounts							
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		06/30/2018	2.000	X X X	515,854		
60934N104	FEDERATED GOVT OBLIGATIONS FUND		06/02/2018	0.500	X X X	4,420		17
8599999	Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO					520,274		17
8699999	Subtotals - All Other Money Market Mutual Funds							
8799999	Subtotals - Other Cash Equivalents							
8899999	Total - Cash Equivalents					520,274		17



MEDICARE PART D COVERAGE SUPPLEMENT
(Net of Reinsurance)

NAIC Group Code: 1212

NAIC Company Code: 11518

		Individual Coverage		Group Coverage		5
		1	2	3	4	Total
		Insured	Uninsured	Insured	Uninsured	Cash
1.	Premiums Collected		X X X	31,820	X X X	31,820
2.	Earned Premiums		X X X	31,820	X X X	X X X
3.	Claims Paid		X X X	18,167	X X X	18,167
4.	Claims Incurred		X X X	16,431	X X X	X X X
5.	Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	X X X		X X X		
6.	Aggregate Policy Reserves - change		X X X		X X X	X X X
7.	Expenses Paid		X X X	2,784	X X X	2,784
8.	Expenses Incurred		X X X	2,784	X X X	X X X
9.	Underwriting Gain or Loss		X X X	12,605	X X X	X X X
10.	Cash Flow Results	X X X	X X X	X X X	X X X	10,869

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$.856 due from CMS or \$.0 due to CMS

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