



QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
Paramount Advantage

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	12353	Employer's ID Number	20-3376102
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[] 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[X]			
Incorporated/Organized	08/10/2005		Commenced Business	12/01/2005		
Statutory Home Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Main Administrative Office	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1901 Indian Wood Circle (Street and Number)		Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)			
Internet Web Site Address	www.paramounthhealthcare.com		(Area Code) (Telephone Number)			
Statutory Statement Contact	Jonathan Burns, Mr. jonathan.burns@promedica.org (E-Mail Address)		(419)887-2909 (Area Code)(Telephone Number)(Extension) (419)887-2020 (Fax Number)			

OFFICERS

Name	Title	#
Lori Ann Johnston Mrs.	President	
Jeffrey Craig Kuhn Mr.	Secretary	
Michael Paul Browning Mr.	Treasurer	
James Frederick White, Jr. Mr.	Chairman	

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

Julie Anne Bartnik Ms.	Dee Ann Bialecki-Haase M.D.
Lori Ann Johnston Mrs. #	Jeffrey William Boersma Mr.
Vincent Mature Davis Mr.	Amy Lynn Hall Ms.
Lynn Eric Olman Mr.	Richard Arthur Wasserman Mr.
Andrea Marie Gibbons Ms.	Traci Nicole Watkins M.D.

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)
Lori Ann Johnston
(Printed Name)
1.
President
(Title)

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

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

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

John Paul Imm M.D.
Douglas J Welch Mr.
Stephen Hudson Staelin Mr.

Lynn Azar Isaac Mr.
Mark Duane Wagoner Mr.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	166,947,118		166,947,118	165,296,223
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	42,221,286		42,221,286	41,522,546
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 (\$.....36,722,590), cash equivalents (\$.....2,879,221) and short-term investments (\$.....0)	39,601,811		39,601,811	76,624,343
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	45,278		45,278	4,036
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	248,815,493		248,815,493	283,447,148
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	1,013,047		1,013,047	942,539
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,000,000		13,000,000	8,400,000
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)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	52,373		52,373	
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				
18.1 Current federal and foreign income tax recoverable and interest thereon				
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	6,084,093		6,084,093	5,977,183
24. Health care (\$.....4,148,216) and other amounts receivable	4,148,216		4,148,216	3,853,476
25. Aggregate write-ins for other-than-invested assets	8,788,337	29,000	8,759,337	803,480
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	281,901,559	29,000	281,872,559	303,423,826
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	281,901,559	29,000	281,872,559	303,423,826
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid and other	29,000	29,000		
2502. ODM receivable	8,759,337		8,759,337	803,480
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,788,337	29,000	8,759,337	803,480

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	79,952,867		79,952,867	93,231,801
2. Accrued medical incentive pool and bonus amounts	859,196		859,196	1,406,600
3. Unpaid claims adjustment expenses	1,936,500		1,936,500	1,861,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act				
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance				
9. General expenses due or accrued	21,942,815		21,942,815	23,506,523
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others				2,440,163
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	6,531,716		6,531,716	6,181,592
16. Derivatives				
17. Payable for securities	2,294,600		2,294,600	5,408,194
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				
23. Aggregate write-ins for other liabilities (including \$.....0 current)				
24. Total liabilities (Lines 1 to 23)	113,517,694		113,517,694	134,035,873
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	58,621,685	58,621,685
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	109,733,180	110,766,268
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	XXX	XXX		
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	168,354,865	169,387,953
34. Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	281,872,559	303,423,826
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.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total		4 Total
			3 Total	
1. Member Months	XXX	1,465,214	1,433,108	2,880,877
2. Net premium income (including \$.....0 non-health premium income)	XXX	617,555,237	546,652,666	1,138,049,877
3. Change in unearned premium reserves and reserves for rate credits	XXX			
4. Fee-for-service (net of \$.....0 medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	7,645,532	3,398,602	6,850,315
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	625,200,769	550,051,268	1,144,900,192
Hospital and Medical:				
9. Hospital/medical benefits		372,577,483	314,885,889	641,630,374
10. Other professional services		2,250,157	2,033,637	4,840,627
11. Outside referrals				
12. Emergency room and out-of-area		31,002,734	28,894,967	63,270,108
13. Prescription drugs		137,854,443	117,622,556	236,807,020
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		35,000	526,200	1,152,096
16. Subtotal (Lines 9 to 15)		543,719,817	463,963,249	947,700,225
Less:				
17. Net reinsurance recoveries		4,299,211	2,127,582	6,147,920
18. Total hospital and medical (Lines 16 minus 17)		539,420,606	461,835,667	941,552,305
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....3,323,289 cost containment expenses		3,992,394	3,532,599	15,712,846
21. General administrative expenses		84,473,407	80,998,769	164,429,604
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)		627,886,407	546,367,035	1,121,694,755
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(2,685,638)	3,684,233	23,205,437
25. Net investment income earned		2,128,632	1,869,562	4,037,905
26. Net realized capital gains (losses) less capital gains tax of \$.....0		(545,170)	(212,709)	418,265
27. Net investment gains or (losses) (Lines 25 plus 26)		1,583,462	1,656,853	4,456,170
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]				
29. Aggregate write-ins for other income or expenses				
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(1,102,176)	5,341,086	27,661,607
31. Federal and foreign income taxes incurred	XXX		33,706	33,706
32. Net income (loss) (Lines 30 minus 31)	XXX	(1,102,176)	5,307,380	27,627,901
DETAILS OF WRITE-INS				
0601. Performance revenue	XXX	7,645,532	3,398,602	6,850,315
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX	7,645,532	3,398,602	6,850,315
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.				
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)				

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	169,387,953	135,275,705	135,275,705
34. Net income or (loss) from Line 32	(1,102,176)	5,307,380	27,627,901
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	81,528	3,758,079	6,486,407
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	(12,440)	(15,730)	(2,060)
40. Change in unauthorized and certified reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	(1,033,088)	9,049,729	34,112,248
49. Capital and surplus end of reporting period (Line 33 plus 48)	168,354,865	144,325,434	169,387,953
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	612,955,237	547,309,255	1,139,538,158
2.	Net investment income	2,563,554	2,287,242	4,886,770
3.	Miscellaneous income	7,645,532	3,398,602	6,850,315
4.	TOTAL (Lines 1 to 3)	623,164,323	552,995,099	1,151,275,243
5.	Benefit and loss related payments	553,594,057	465,830,045	942,210,279
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	89,954,008	94,014,623	183,918,753
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)		33,706	33,706
10.	TOTAL (Lines 5 through 9)	643,548,065	559,878,374	1,126,162,738
11.	Net cash from operations (Line 4 minus Line 10)	(20,383,742)	(6,883,275)	25,112,505
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	49,012,910	40,857,253	98,129,550
12.2	Stocks	1,386,171	796,400	6,088,616
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			
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	50,399,081	41,653,653	104,218,166
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	51,893,344	47,537,404	112,201,814
13.2	Stocks	1,677,909	1,423,523	3,290,395
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	3,301,371	22,037,466	18,361,734
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	56,872,624	70,998,393	133,853,943
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)	(6,473,543)	(29,344,740)	(29,635,777)
Cash from Financing and Miscellaneous Sources				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			
16.6	Other cash provided (applied)	(10,165,247)	(2,292,161)	7,094,469
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(10,165,247)	(2,292,161)	7,094,469
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)	(37,022,532)	(38,520,176)	2,571,197
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	76,624,343	74,053,147	74,053,147
19.2	End of period (Line 18 plus Line 19.1)	39,601,811	35,532,971	76,624,343

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

20.0001	.....	.....	.....
20.0002	.....	.....	.....

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	238,385								238,385	
2. First Quarter	245,191								245,191	
3. Second Quarter	244,971								244,971	
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	1,465,214								1,465,214	
Total Member Ambulatory Encounters for Period:										
7. Physician	190,766								190,766	
8. Non-Physician	24,725								24,725	
9. Total	215,491								215,491	
10. Hospital Patient Days Incurred	114,333								114,333	
11. Number of Inpatient Admissions	17,633								17,633	
12. Health Premiums Written (a)	619,082,962								619,082,962	
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	619,082,962								619,082,962	
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	557,293,492								557,293,492	
18. Amount Incurred for Provision of Health Care Services	543,719,817								543,719,817	

(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	10,654,856	2,762,145	1,884,540	1,449,887	2,773,521	19,524,949
0499999 Subtotals	10,654,856	2,762,145	1,884,540	1,449,887	2,773,521	19,524,949
0599999 Unreported claims and other claim reserves .....	.....	.....	.....	.....	.....	60,427,918
0699999 Total Amounts Withheld .....	.....	.....	.....	.....	.....	.....
0799999 Total Claims Unpaid .....	.....	.....	.....	.....	.....	79,952,867
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....	.....	.....	.....	.....	.....	859,196

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1+3)	6 Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital & medical) .....	.....	.....	.....	.....	.....	.....
2. Medicare Supplement .....	.....	.....	.....	.....	.....	.....
3. Dental only .....	.....	.....	.....	.....	.....	.....
4. Vision only .....	.....	.....	.....	.....	.....	.....
5. Federal Employees Health Benefits Plan .....	.....	.....	.....	.....	.....	.....
6. Title XVIII - Medicare .....	.....	.....	.....	.....	.....	.....
7. Title XIX - Medicaid	86,655,503	466,303,778	3,706,539	76,246,328	90,362,042	93,231,801
8. Other health .....	.....	.....	.....	.....	.....	.....
9. Health subtotal (Lines 1 to 8)	86,655,503	466,303,778	3,706,539	76,246,328	90,362,042	93,231,801
10. Healthcare receivables (a) .....	.....	4,148,216	.....	.....	.....	3,853,476
11. Other non-health .....	.....	.....	.....	.....	.....	.....
12. Medical incentive pools and bonus amounts	301,000	281,404	393,000	466,196	694,000	1,406,600
13. Totals (Lines 9 - 10 + 11 + 12)	86,956,503	462,436,966	4,099,539	76,712,524	91,056,042	90,784,925

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Paramount Advantage (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
	Ohio		
NET INCOME			
Paramount Advantage state basis		(1,102,176)	27,627,901
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		(1,102,716)	27,627,901
SURPLUS			
Paramount Advantage state basis		168,354,865	169,387,953
State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
State Permitted Practices that increase/(decrease) NAIC SAP		-	-
NAIC SAP		168,354,865	169,387,953

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

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

C. Accounting Policy

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

In addition, the company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds are stated at amortized cost.
3. The Company has no common stock investments.
4. The Company has no preferred stock investments.
5. The Company does not invest in mortgage loans.
6. The Company has no investments in loan-backed securities.
7. The Company has no investments in subsidiaries.
8. The Company has no investments in joint ventures.

Notes to Financial Statement

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. 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 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 the 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
- M. The company does not have any working capital financing investments.

Notes to Financial Statement

- 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

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 changes.

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

Notes to Financial Statement

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

-NOT APPLICABLE

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.	\$ 33,967,319			\$ 33,967,319
Mutual Funds	8,253,967			8,253,967
		\$	\$	
Total Common Stock	\$ 42,221,286	-	-	\$ 42,221,286
Cash equivalents	\$ 2,879,221			\$ 2,879,221
		\$	\$	
Total Assets at Fair Value	\$ 45,100,507	-	-	\$ 45,100,507

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$163,499,387	\$166,947,118				\$163,499,387
Common Stock	42,221,286	42,221,286				42,221,286
Cash and cash equivalents	39,601,811	39,601,811				39,601,811

21. Other Items

No significant change.

22. Subsequent Events

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts

-NOT APPLICABLE

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2017 were \$95,092,801. As of June 30, 2018, \$87,292,723 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$3,706,539 a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicaid lines of insurance. Therefore, there has been a \$4,093,539 favorable prior-year development since December 31, 2017 to June 30,

Notes to Financial Statement

2018. The decrease is generally a result of ongoing analysis of recent development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

-NOT APPLICABLE

27. Structured Settlements

-NOT APPLICABLE

28. Health Care Receivables

No significant change.

29. Participating Policies

-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

-NOT APPLICABLE

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 [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?
 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:
 Yes [] No [X]
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 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?
 Yes [] No [] N/A [X]
6.6 Have all of the recommendations within the latest financial examination report been complied with?
 Yes [] No [] N/A [X]
.....

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

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?
 Yes [] No [X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
 Yes [] No [X]
8.3 Is the company affiliated with one or more banks, thrifts or securities firms?
 Yes [] No [X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.
.....

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
..... No No	..... No No	..... 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?
 Yes [] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
9.3 Have any provisions of the code of ethics been waived for any of the specified officers?
 Yes [] No [X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
 Yes [X] No []
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
\$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)
 Yes [] No [X]
11.2 If yes, give full and complete information relating thereto:
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:
\$ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
 Yes [] No [X]

GENERAL INTERROGATORIES (Continued)**INVESTMENT**

14.2 If yes, please complete the following:

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

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

Yes[] No[X]

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

If no, attach a description with this statement.

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	0
16.3 Total payable for securities lending reported on the liability page	\$	0

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

Yes[X] No[]

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

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

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

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

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

Yes[] No[X]

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

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

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

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

GENERAL INTERROGATORIES (Continued)

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
110296	Harbor (Int'l Growth)	549300OJXEEENXLO4FW52 ..	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:

- Documentation necessary to permit a full credit analysis of the security does not exist.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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	.....	88.000%
1.2 A&H cost containment percent	.....	1.000%
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[] No[X]

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/I	Authorized .....	.....	.....

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

State, Etc.	1 Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/ Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL)	N								
2. Alaska (AK)	N								
3. Arizona (AZ)	N								
4. Arkansas (AR)	N								
5. California (CA)	N								
6. Colorado (CO)	N								
7. Connecticut (CT)	N								
8. Delaware (DE)	N								
9. District of Columbia (DC)	N								
10. Florida (FL)	N								
11. Georgia (GA)	N								
12. Hawaii (HI)	N								
13. Idaho (ID)	N								
14. Illinois (IL)	N								
15. Indiana (IN)	N								
16. Iowa (IA)	N								
17. Kansas (KS)	N								
18. Kentucky (KY)	N								
19. Louisiana (LA)	N								
20. Maine (ME)	N								
21. Maryland (MD)	N								
22. Massachusetts (MA)	N								
23. Michigan (MI)	N								
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			619,082,962					619,082,962
37. Oklahoma (OK)	N								
38. Oregon (OR)	N								
39. Pennsylvania (PA)	N								
40. Rhode Island (RI)	N								
41. South Carolina (SC)	N								
42. South Dakota (SD)	N								
43. Tennessee (TN)	N								
44. Texas (TX)	N								
45. Utah (UT)	N								
46. Vermont (VT)	N								
47. Virginia (VA)	N								
48. Washington (WA)	N								
49. West Virginia (WV)	N								
50. Wisconsin (WI)	N								
51. Wyoming (WY)	N								
52. American Samoa (AS)	N								
53. Guam (GU)	N								
54. Puerto Rico (PR)	N								
55. U.S. Virgin Islands (VI)	N								
56. Northern Mariana Islands (MP)	N								
57. Canada (CAN)	N								
58. Aggregate other alien (OT)	XXX								
59. Subtotal	XXX			619,082,962					619,082,962
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	XXX			619,082,962					619,082,962

DETAILS OF WRITE-INS

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

(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

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

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

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

- | ProMedica Foundation, an Ohio nonprofit corporation, of which Bay Park Community Hospital Foundation, Toledo Hospital Foundation, Toledo Children’s Hospital Foundation, Flower Foundation, Defiance Foundation, Fostoria Community Hospital Foundation, ProMedica Physicians & Continuum Services Foundation f/k/a ProMedica Continuing Care Services Corporation Foundation, Bixby Hospital Foundation, Herrick Hospital Foundation, 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

015.1

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

Q15.2

- 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

015.4

- 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

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Other Affiliated Entities

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

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 in 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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q16		00000	34-1517672			ProMedica Foundation		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672			Mission Pointe Golf Course, LLC		MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496			ProMedica Health Network, Inc.		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745			Fostoria Hospital Association		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	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

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Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
Q16.1		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	IA	ProMedica Insurance Corporation	Ownership	100.0	ProMedica Health System, Inc.	N		
		1212	ProMedica Insurance Corp	12353	20-3376102	Paramount Advantage	OH	RE	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

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Q16.2		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

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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 Tenant, LLC		OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284			Lima Memorial Joint Operating Company		OH	NIA	PHS Ventures, LLC.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284			Lima Memorial Joint Operating Company		OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC		OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613			ProMedica Orthopedic Co-Management Company, LLC		OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366			ProMedica Cardiovasular 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 Cardiovasular 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 Group Code	2 Group Name	3 NAIC Comp- any Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domic- iliary Loca- tion	10 Relation- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		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

No

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



1235320183650002

2018

Document Code: 365

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	206,818,769	189,480,366
2. Cost of bonds and stocks acquired	53,571,253	115,492,209
3. Accrual of discount	86,512	71,069
4. Unrealized valuation increase (decrease)	228,062	6,549,498
5. Total gain (loss) on disposals	(545,170)	476,764
6. Deduct consideration for bonds and stocks disposed of	50,364,853	104,218,166
7. Deduct amortization of premium	591,941	977,960
8. Total foreign exchange change in book/adjusted carrying value .....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized .....	.....	55,011
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(34,228)	.....
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	209,168,404	206,818,769
12. Deduct total nonadmitted amounts .....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12)	209,168,404	206,818,769

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)	135,729,058	23,416,111	24,009,362	(598,612)	135,729,058	134,537,195	.....	137,181,820
2. NAIC 2 (a)	30,444,058	3,211,984	1,674,009	427,890	30,444,058	32,409,923	.....	28,114,404
3. NAIC 3 (a) .....	.....	.....	.....	.....	.....	.....	.....	.....
4. NAIC 4 (a) .....	.....	.....	.....	.....	.....	.....	.....	.....
5. NAIC 5 (a) .....	.....	.....	.....	.....	.....	.....	.....	.....
6. NAIC 6 (a) .....	.....	.....	.....	.....	.....	.....	.....	.....
7. Total Bonds	166,173,115	26,628,095	25,683,371	(170,722)	166,173,115	166,947,118	.....	165,296,223
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	166,173,115	26,628,095	25,683,371	(170,722)	166,173,115	166,947,118	.....	165,296,223

(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	4	5 Paid for Accrued Interest Year To Date
9199999. Totals					

N O N E**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	25,305,797
2. Cost of short-term investments acquired		8,220,825
3. Accrual of discount		6,119
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(994)
6. Deduct consideration received on disposals		33,529,595
7. Deduct amortization of premium		2,152
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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,062,577	6,282,592
2. Cost of cash equivalents acquired	2,860,954	16,303,792
3. Accrual of discount		10,054
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(2,494)
6. Deduct consideration received on disposals	6,044,310	16,531,367
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)	2,879,221	6,062,577
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,879,221	6,062,577

E01 Schedule A Part 2 **NONE**

E01 Schedule A Part 3 **NONE**

E02 Schedule B Part 2 **NONE**

E02 Schedule B Part 3 **NONE**

E03 Schedule BA Part 2 **NONE**

E03 Schedule BA Part 3 **NONE**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810RZ3 ..	U S TREASURY BOND 2.75% 11/15/47		04/27/2018 ..	MORGAN STANLEY & CO INC, NY	XXX	127,984	138,000	1,751	1
912810SA7 ..	U S TREASURY BOND 3% 2/15/48		06/28/2018 ..	HSBC SEC'S INC, NEW YORK	XXX	66,284	66,000	749	1
912810PX0 ..	U S TREASURY BOND 4.5% 5/15/38		04/27/2018 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	74,420	61,000	1,266	1
912828Q37 ..	U S TREASURY NOTE 1.25% 3/31/21		05/30/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	6,470,265	6,714,000	11,203	1
912828N89 ..	U S TREASURY NOTE 1.375% 1/31/21		05/07/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	556,110	575,000	2,140	1
9128283F5 ..	U S TREASURY NOTE 2.25% 11/15/27		05/30/2018 ..	GOLDMAN SACHS & CO, NY	XXX	269,540	285,000	1,473	1
9128283U2 ..	U S TREASURY NOTE 2.375% 1/31/23		04/27/2018 ..	GOLDMAN SACHS & CO, NY	XXX	581,154	592,000	3,496	1
9128284P2 ..	U S TREASURY NOTE 2.625% 5/15/21		06/28/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	9,307,168	9,289,000	14,373	1
9128283W8 ..	U S TREASURY NOTE 2.75% 2/15/28		06/28/2018 ..	NOMURA SEC'S, NEW YORK	XXX	313,457	316,000	3,289	1
9128284S6 ..	U S TREASURY NOTE 2.75% 5/31/23		06/28/2018 ..	HSBC SEC'S INC, NEW YORK	XXX	384,660	384,000	923	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	18,151,042	18,420,000	40,664	XXX
Bonds - U.S. Special Revenue, Special Assessment									
167560PL9 ..	CHICAGO IL MET WTR RECL 5.72% 12/1/38		04/19/2018 ..	RAYMOND JAMES/FI, SAINT PETERSBURG	XXX	283,894	230,000	5,189	1FE
31335AWT1 ..	FHLMC POOL #G6-0658 3.5% 7/1/46		05/03/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	105,889	105,822	134	1
3140J7UL7 ..	FNMA POOL #0BM3286 4.5% 11/1/47		06/26/2018 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	638,509	609,940	839	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	1,028,291	945,762	6,162	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
023135BF2 ..	AMAZON.COM INC 3.875% 8/22/37		06/07/2018 ..	EXCHANGE	XXX	67,837	68,000		1FE
025816BU2 ..	AMERICAN EXPRESS CO 3.375% 5/17/21		05/14/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	353,940	354,000		1FE
09256BAB3 ..	BLACKSTONE HOLDINGS FINAN 5.875% 3/15/21		06/26/2018 ..	FTN FINANCIAL SECURITIES CORP, MEMPHIS	XXX	249,035	234,000	3,933	1FE
20605PAK7 ..	CONCHO RESOURCES INC 4.3% 8/15/28		06/14/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	271,075	272,000		2FE
25755TAJ9 ..	DOMINO'S PIZZA MAS 1A A2I 4.116% 7/25/48		04/18/2018 ..	PERSHING LLC, JERSEY CITY	XXX	184,000	184,000		2FE
30219GAF5 ..	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		05/30/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	208,426	207,000	2,377	2FE
46647PAS5 ..	JPMORGAN CHASE & CO VAR 6/18/22		06/11/2018 ..	JPMORGAN SECURITIES INC, NEW YORK	XXX	210,000	210,000		1FE
615369AN5 ..	MOODY'S CORP 3.25% 6/7/21		06/01/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	206,690	207,000		2FE
655844BV9 ..	NORFOLK SOUTHERN CORP 4.05% 8/15/52		05/24/2018 ..	TAXABLE EXCHANGE	XXX	668,619	656,000		2FE
694308HH3 ..	PACIFIC GAS & ELECTRIC CO 4.75% 2/15/44		06/21/2018 ..	JEFFERIES & CO INC, NEW YORK	XXX	16,021	17,000	292	1FE
70466WAA7 ..	PEACHTREE CORNERS FUNDING 3.976% 2/15/25		05/18/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	534,344	549,000	5,683	2FE
709599BB9 ..	PENSKE TRUCK LEASING CO 3.9% 2/1/24		05/07/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	554,866	556,000		2FE
756109AN4 ..	REALTY INCOME CORP 3.25% 10/15/22		06/04/2018 ..	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	252,101	256,000	1,179	2FE
92890HAE2 ..	WEA FINANCE LLC / WESTFIE 3.25% 10/5/20		06/04/2018 ..	PERSHING LLC, JERSEY CITY	XXX	348,884	350,000	1,927	1FE
92939UA44 ..	WEC ENERGY GROUP INC 3.375% 6/15/21		06/04/2018 ..	JPMORGAN SECURITIES INC, NEW YORK	XXX	331,864	332,000		2FE
12595VAD9 ..	COMM 2018-COR3 MORTGAG A3 4.228% 5/10/51		05/04/2018 ..	DEUTSCHE BK SEC'S INC, NY (NWSCUS33)	XXX	480,982	467,000	1,152	1FE
36192KAT4 ..	GS MORTG SEC GCJ7 A4 3.377% 5/10/45		04/17/2018 ..	MORGAN STANLEY & CO INC, NY	XXX	350,745	348,148	555	1FM
92936CAJ8 ..	WFRBS CMBS C44 A4 VAR 6/15/44		05/09/2018 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	553,450	528,000	1,095	1FM
14041NFG1 ..	CAPITAL ONE MULTI-ASSET A5 1.66% 6/17/24		04/02/2018 ..	BARCLAYS CAPITAL INC, NEW YORK	XXX	558,784	581,000	509	1FE
60700DAC2 ..	MMAF EQUIPMENT FINAN A A3 3.2% 9/12/22		05/22/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	270,975	271,000		1FE
83162CUA9 ..	SBA GTD PARTN CTFS 2011-20E 3.79% 5/1/31		06/25/2018 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	361,127	353,694	2,122	1FE
83162CZL0 ..	SBA GTD PARTN CTFS 2018-20E 3.5% 5/1/38		05/10/2018 ..	CREDIT SUISSE, NEW YORK (CSUS)	XXX	415,000	415,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	7,448,763	7,415,841	20,825	XXX
8399997 Subtotal - Bonds - Part 3					XXX	26,628,095	26,781,604	67,650	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	26,628,095	26,781,604	67,650	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
88579Y101 3M CO			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	804	XXX		L
003654100 ABIOMED INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	48.000	21,275	XXX		L
00401C108 ACACIA COMMUNICATIONS INC			04/16/2018	INVESTMENT TECH GROUP INC, NEW YORK	429.000	13,678	XXX		L
G1151C101 ACCENTURE PLC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	40.000	6,466	XXX		L
00724F101 ADOBE SYSTEMS INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	9.000	2,274	XXX		L
00817Y108 AETNA INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	15.000	2,821	XXX		L
009158106 AIR PRODUCTS & CHEMICALS INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,629	XXX		L
015271109 ALEXANDRIA REAL ESTATE EQUITIE			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,272	XXX		L
016255101 ALIGN TECHNOLOGY INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	363	XXX		L
G0177J108 ALLERGAN PLC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	14.000	2,411	XXX		L
018581108 ALLIANCE DATA SYSTEMS CORP			06/18/2018	INSTINET CLEARING SER INC, NEW YORK	108.000	22,133	XXX		L
02079K305 ALPHABET INC-CL A			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	3,491	XXX		L
02079K107 ALPHABET INC-CL C			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	2,310	XXX		L
023135106 AMAZON.COM INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	8,595	XXX		L
03027X100 AMERICAN TOWER CORP			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,750	XXX		L
03168L105 AMNEAL PHARMACEUTICALS INC			06/28/2018	WELLS FARGO SECURITIES, LLC, NEW YORK	1,542.000	29,352	XXX		L
03662Q105 ANSYS INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,059	XXX		L
036752103 ANTHEM INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,716	XXX		L
03755L104 APERGY CORP			05/09/2018	SPINOFF	85.000	2,570	XXX		L
00206R102 AT & T INC COM			06/15/2018	MERGER	1,235.000	40,277	XXX		L
053484101 AVALONBAY COMMUNITIES INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,370	XXX		L
073685109 BEACON ROOFING SUPPLY INC			06/29/2018	WILLIAM BLAIR & CO, CHICAGO	224.000	9,566	XXX		L
075887109 BECTON DICKINSON AND CO			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,834	XXX		L
08180D106 BENEFITFOCUS INC			04/04/2018	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	81.000	1,860	XXX		L
084670702 BERKSHIRE HATHAWAY INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	25.000	4,761	XXX		L
09062X103 BIOGEN INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,426	XXX		L
09247X101 BLACKROCK INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	1,047	XXX		L
05591B109 BMC STOCK HOLDINGS INC			04/19/2018	LIQUIDNET INC, NEW YORK	237.000	4,347	XXX		L
11135F101 BROADCOM INC			06/18/2018	CONVERSION	462.000	85,735	XXX		L
11133T103 BROADRIDGE FINANCIAL SOLUTIONS			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	140.000	16,099	XXX		L
14161W105 CARDLYTICS INC			05/01/2018	CORNERSTONE MACRO LLC, NEW YORK	549.000	7,700	XXX		L
144577103 CARRIZO OIL & GAS INC			04/04/2018	ISI GROUP INC, NEW YORK	327.000	4,980	XXX		L
15135B101 CENTENE CORP			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,703	XXX		L
15136A102 CENTENNIAL RESOURCE DEVELOPMEN			06/15/2018	CORNERSTONE MACRO LLC, NEW YORK	4,083.000	69,226	XXX		L
156504300 CENTURY COMMUNITIES INC			05/15/2018	LIQUIDNET INC, NEW YORK	138.000	4,002	XXX		L
16119P108 CHARTER COMMUNICATIONS INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,475	XXX		L
166764100 CHEVRON CORP			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,802	XXX		L
169656105 CHIPOTLE MEXICAN GRILL INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	463	XXX		L
125509109 CIGNA CORP			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	525	XXX		L
172908105 CINTAS CORP			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	12.000	2,282	XXX		L
189054109 CLOROX CO/THE			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,274	XXX		L
12572Q105 CME GROUP INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,692	XXX		L
21036P108 CONSTELLATION BRANDS INC			06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	926	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
216648402	COOPER COS INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,400	XXX		L
22002T108	CORPORATE OFFICE PROPERTIES TR		05/25/2018	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,088,000	28,646	XXX		L
22160K105	COSTCO WHOLESALE CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	14,000	2,884	XXX		L
22822V101	CROWN CASTLE INTERNATIONAL COR		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,010	XXX		L
244199105	DEERE & CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,475	XXX		L
26138E109	DR PEPPER SNAPPLE GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,212	XXX		L
233331107	DTE ENERGY CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	971	XXX		L
278865100	ECOLAB INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,448	XXX		L
28176E108	EDWARDS LIFESCIENCES CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,515	XXX		L
G3157S106	ENSCO PLC		06/26/2018	LIQUIDNET INC, NEW YORK	945,000	6,109	XXX		L
26875P101	EOG RESOURCES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,157	XXX		L
26884L109	EQT CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	560	XXX		L
29444U700	EQUINIX INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	795	XXX		L
297178105	ESSEX PROPERTY TRUST INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,400	XXX		L
518439104	ESTEE LAUDER COS INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	3,147	XXX		L
298736109	EURONET WORLDWIDE INC		04/06/2018	O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	120,000	8,603	XXX		L
G3223R108	EVEREST RE GROUP LTD		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	1,139	XXX		L
30034W106	EVERGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	210,000	11,083	XXX		L
26927E104	EVO PAYMENTS INC		05/23/2018	J.P MORGAN SECURITIES INC, NEW YORK	20,000	320	XXX		L
30231G102	EXXON MOBIL CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	1,627	XXX		L
30303M102	FACEBOOK INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	29,000	5,712	XXX		L
313747206	FEDERAL REALTY INVESTMENT TRUS		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,198	XXX		L
31428X106	FEDEX CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7,000	1,842	XXX		L
G33856108	FERROGLOBE PLC	C	05/14/2018	INVESTMENT TECH GROUP INC, NEW YORK	714,000	7,957	XXX		L
320517105	FIRST HORIZON NATIONAL CORP		04/27/2018	STEPHENS INC, LITTLE ROCK	581,000	10,842	XXX		L
369550108	GENERAL DYNAMICS CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8,000	1,562	XXX		L
38141G104	GOLDMAN SACHS GROUP INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4,000	923	XXX		L
806407102	HENRY SCHEIN INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	731	XXX		L
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	80,000	6,692	XXX		L
436106108	HOLLYFRONTIER CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	180,000	13,603	XXX		L
437076102	HOME DEPOT INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8,000	1,593	XXX		L
444859102	HUMANA INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3,000	924	XXX		L
450828108	IBERIABANK CORP		04/03/2018	CORNERSTONE MACRO LLC, NEW YORK	250,000	19,465	XXX		L
45168D104	IDEXX LABORATORIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	452	XXX		L
45772F107	INPHI CORP		04/20/2018	CANTOR FITZGERALD & CO INC, NEW YORK	201,000	6,127	XXX		L
459200101	INTERNATIONAL BUSINESS MACHINE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,437	XXX		L
461202103	INTUIT INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4,000	830	XXX		L
46120E602	INTUITIVE SURGICAL INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1,000	489	XXX		L
47233W109	JEFFERIES FINANCIAL GROUP INC		05/24/2018	CONVERSION	2,707,000	61,310	XXX		L
477143101	JETBLUE AIRWAYS CORP		04/30/2018	KEYBANC CAPITAL MARKETS INC, NEW YORK	96,000	1,842	XXX		L
832696405	JM SMUCKER CO/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,052	XXX		L
478160104	JOHNSON & JOHNSON		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30,000	3,623	XXX		L
48242W106	KBR INC		06/25/2018	CANTOR FITZGERALD & CO INC, NEW YORK	1,473,000	25,793	XXX		L
494368103	KIMBERLY-CLARK CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,020	XXX		L
502413107	L3 TECHNOLOGIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,181	XXX		L
50540R409	LABORATORY CORP OF AMERICA HOL		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	11,000	2,057	XXX		L
539830109	LOCKHEED MARTIN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7,000	2,167	XXX		L
55003T107	LUMBER LIQUIDATORS HOLDINGS IN		05/25/2018	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	837,000	17,475	XXX		L
573284106	MARTIN MARIETTA MATERIALS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	1,146	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
57636Q104	MASTERCARD INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7,000	1,393	XXX		L
579780206	MCCORMICK & CO INC/MD		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,060	XXX		L
580135101	MCDONALD'S CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,642	XXX		L
595112103	MICRON TECHNOLOGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	579	XXX		L
594918104	MICROSOFT CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30,000	3,008	XXX		L
608190104	MOHAWK INDUSTRIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	422	XXX		L
615369105	MOODY'S CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	878	XXX		L
55354G100	MSCI INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	99,000	16,927	XXX		L
Y62132108	NAVIGATOR HOLDINGS LTD	C	05/16/2018	LIQUIDNET INC, NEW YORK	1,154,000	12,798	XXX		L
640268108	NEKTAR THERAPEUTICS		06/27/2018	ISI GROUP INC, NEW YORK	473,000	25,188	XXX		L
64110L106	NETFLIX INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	1,962	XXX		L
64131A105	NEURONETICS INC		06/28/2018	PIPER JAFFRAY & CO., JERSEY CITY	189,000	3,213	XXX		L
65339F101	NEXTERA ENERGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30,000	4,790	XXX		L
G65431101	NOBLE CORP PLC		06/27/2018	LIQUIDNET INC, NEW YORK	1,526,000	8,895	XXX		L
666807102	NORTHROP GRUMMAN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,935	XXX		L
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	1,084	XXX		L
67069D108	NUTRISYSTEM INC		05/23/2018	WOLFE TRAHAN SECURITIES, NEW YORK	496,000	16,794	XXX		L
G6700G107	NUVENT ELECTRIC PLC		05/01/2018	SPINOFF	190,000	3,533	XXX		L
67066G104	NVIDIA CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7,000	1,844	XXX		L
681919106	OMNICOM GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	749	XXX		L
67103H107	O'REILLY AUTOMOTIVE INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	566	XXX		L
701094104	PARKER-HANNIFIN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	337	XXX		L
713448108	PEPSICO INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30,000	3,181	XXX		L
715347100	PERSPECTA INC		06/01/2018	FROM DXC TECHNOLOGY CO	157,000	3,058	XXX		L
718172109	PHILIP MORRIS INTERNATIONAL IN		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	803	XXX		L
723484101	PINNACLE WEST CAPITAL CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	70,000	5,317	XXX		L
723787107	PIONEER NATURAL RESOURCES CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8,000	1,487	XXX		L
74005P104	PRAXAIR INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,585	XXX		L
74460D109	PUBLIC STORAGE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	2,149	XXX		L
693656100	PVH CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,614	XXX		L
755111507	RAYTHEON CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	13,000	2,629	XXX		L
75886F107	REGENERON PHARMACEUTICALS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3,000	930	XXX		L
774341101	ROCKWELL COLLINS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,371	XXX		L
776696106	ROPER TECHNOLOGIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	1,401	XXX		L
78409V104	S&P GLOBAL INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,244	XXX		L
79466L302	SALESFORCE.COM INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	2,767	XXX		L
816851109	SEMPRA ENERGY		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30,000	3,367	XXX		L
824348106	SHERWIN-WILLIAMS CO/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	800	XXX		L
828806109	SIMON PROPERTY GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	3,296	XXX		L
863667101	STRYKER CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,675	XXX		L
78486Q101	SVB FINANCIAL GROUP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,000	631	XXX		L
873868103	TAHOE RESOURCES INC	A	06/27/2018	STEPHENS INC, LITTLE ROCK	5,301,000	26,347	XXX		L
881569107	TESARO INC		06/26/2018	LIQUIDNET INC, NEW YORK	677,000	31,589	XXX		L
883556102	THERMO FISHER SCIENTIFIC INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	9,000	1,916	XXX		L
891027104	TORCHMARK CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20,000	1,679	XXX		L
893641100	TRANSIDIGM GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3,000	1,022	XXX		L
H8817H100	TRANSOCEAN LTD		06/26/2018	LIQUIDNET INC, NEW YORK	687,000	8,512	XXX		L
901109108	TUTOR PERINI CORP		06/29/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,041,000	41,585	XXX		L
90184L102	TWITTER INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	710,000	32,623	XXX		L
90384S303	ULTA BEAUTY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5,000	1,248	XXX		L
904311206	UNDER ARMOUR INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	70,000	1,483	XXX		L
911312106	UNITED PARCEL SERVICE INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,165	XXX		L
913017109	UNITED TECHNOLOGIES CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,268	XXX		L
91324P102	UNITEDHEALTH GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	11,000	2,788	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
91347P105 ...	UNIVERSAL DISPLAY CORP		06/29/2018 ..	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	45,000	3,889	XXX		
913483103 ...	UNIVERSAL ELECTRONICS INC		04/20/2018 ..	LIQUIDNET INC, NEW YORK	214,000	10,639	XXX	L	L
92343E102 ...	VERISIGN INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,426	XXX	L	L
254687106 ...	WALT DISNEY CO/THE		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,070	XXX	L	L
G96629103 ...	WILLIS TOWERS WATSON PLC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	10,000	1,553	XXX	L	L
384802104 ...	WW GRAINGER INC		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	4,000	1,271	XXX	L	L
98311A105 ...	WYNDHAM HOTELS & RESORTS INC		06/01/2018 ..	FROM WYNDHAM DESTINATIONS	110,000	4,629	XXX	L	L
983134107 ...	WYNN RESORTS LTD		06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK	6,000	1,048	XXX	L	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,004,539	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	1,004,539	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	1,004,539	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	1,004,539	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	27,632,635	XXX	67,650	XXX

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

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A.C.V.	Total Foreign Exchange Change in B/A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)		
Bonds - U.S. Governments																					
912810FT0	U.S. TREASURY BOND 4.5% 2/15/36	04/19/2018	NOMURA SEC'S, NEW YORK	XXX	268,802	222,000	301,114	296,390	(188)	(188)	(188)		296,202		(27,400)	(27,400)	1,766	02/15/2036	1		
912828VF4	U.S. TREASURY NOTE 1.375% 5/31/20	04/02/2018	MORGAN STANLEY & CO INC,	XXX	351,008	358,000	353,119	353,756		16	16		353,772		(2,764)	(2,764)	1,677	05/31/2020	1		
9128282V1	U.S. TREASURY NOTE 1.375% 9/15/20	05/30/2018	MORGAN STANLEY & CO INC,	XXX	7,827,383	8,025,000	7,966,421	7,976,003		2,909	2,909		7,978,911		(151,529)	(151,529)	21,483	09/15/2020	1		
912828N48	U.S. TREASURY NOTE 1.75% 12/31/20	06/11/2018	GOLDMAN SACHS & CO, NY	XXX	5,411,617	5,517,000	5,490,645	5,493,578		749	749		5,494,327		(82,710)	(82,710)	40,490	12/31/2020	1		
912828X6	U.S. TREASURY NOTE 1.75% 5/31/22	05/14/2018	MERRILL LYNCH PIERCE FENN	XXX	2,275,576	2,361,000	2,316,194	2,318,967		941	941		2,319,908		(44,332)	(44,332)	17,113	05/31/2022	1		
9128283F5	U.S. TREASURY NOTE 2.25% 11/15/27	05/16/2018	BARCLAYS CAPITAL INC, NEW	XXX	305,790	329,000	325,350	325,459		42	42		325,501		(19,711)	(19,711)	3,741	11/15/2027	1		
912828V98	U.S. TREASURY NOTE 2.25% 2/15/27	06/14/2018	CITADEL SECURITIES LLC, C	XXX	762,432	805,000	807,085	806,964		(32)	(32)		806,932		(44,500)	(44,500)	4,828	02/15/2027	1		
9128283U2	U.S. TREASURY NOTE 2.375% 1/31/23	06/26/2018	NOMURA SEC'S, NEW YORK	XXX	422,396	430,000	424,222	424,222		290	290		424,604		(2,208)	(2,208)	3,824	01/31/2023	1		
3617AGWQ0	GNMA II POOL #0BA4255 3.5% 7/20/47	06/20/2018	Redemption	XXX	11,409	11,409	11,953	11,409		0	0		11,409				67	07/20/2047	1		
3617BMAV9	GNMA II POOL #0BD5420 3.5% 12/20/47	06/20/2018	Redemption	XXX	3,962	3,962	4,014	4,014		(1)	(1)		3,962				23	12/20/2047	1		
3620AMTH5	GNMA POOL #0734152 4% 1/15/41	06/15/2018	Redemption	XXX	68,599	68,599	72,801	68,718		(118)	(118)		68,599				435	01/15/2041	1		
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45	06/15/2018	Redemption	XXX	7,302	7,302	7,659	7,305		(3)	(3)		7,302				41	08/15/2045	1		
05999999	Subtotal - Bonds - U.S. Governments			XXX	17,716,276	18,138,272	18,080,577	17,658,548		4,604	4,604		18,091,429		(375,153)	(375,153)	95,490	XXX	XXX		
Bonds - U.S. Special Revenue, Special Assessment																					
64591860	NJ ST ECON DEV 4.241% 06/15/18	06/15/2018	Maturity	XXX	360,000	360,000	362,160	360,281		(281)	(281)		360,000					4,358	06/15/2018	2FE	
64577BK9	NJ ST ECON DEV 3.802% 06/15/18	06/15/2018	Maturity	XXX	205,000	205,000	205,000	205,000					205,000					3,897	06/15/2018	2FE	
31326FZB7	FHLMC POOL #2B-1638 VAR 8/1/43	06/15/2018	Redemption	XXX	48,527	48,527	49,589	48,568		(40)	(40)		48,527					222	08/01/2043	1	
31326XK69	FHLMC POOL #2B-5201 VAR 3/1/46	06/15/2018	Redemption	XXX	12,266	12,266	12,388	12,388		(6)	(6)		12,266					76	03/01/2046	1	
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41	06/15/2018	Redemption	XXX	35,436	35,436	38,980	35,533		(97)	(97)		35,436					244	01/01/2041	1	
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30	06/15/2018	Redemption	XXX	44,527	44,527	50,155	44,678		(151)	(151)		44,527					433	04/01/2030	1	
31335AWT1	FHLMC POOL #G6-0658 3.5% 7/1/46	06/15/2018	Redemption	XXX	16,867	16,867	17,389	16,652		(11)	(11)		16,867					98	07/01/2046	1	
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045	06/15/2018	Redemption	XXX	87,878	87,878	96,803	88,146		(268)	(268)		87,878					549	09/01/2045	1	
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35	06/25/2018	Redemption	XXX	21,849	21,849	22,913	21,858		(9)	(9)		21,849					123	11/01/2035	1	
3136AKA20	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19			XXX	2,684	2,684	2,718	2,686		(2)	(2)		2,684					10	09/25/2019	1	
31416BS58	FNMA POOL #0995240 4.500% 8/01/37	06/25/2018	Redemption	XXX	21,621	21,621	23,783	21,667		(46)	(46)		21,621					179	08/01/2037	1	
3138EK60	FNMA POOL #0AL3568 VAR 4/1/23	06/25/2018	Redemption	XXX	19,195	19,195	19,555	19,199		(5)	(5)		19,195					66	04/01/2043	1	
3138EPV40	FNMA POOL #0AL5134 VAR 4/1/44	06/25/2018	Redemption	XXX	42,669	42,869	44,275	42,916		(47)	(47)		42,669					229	04/01/2043	1	
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35	06/25/2018	Redemption	XXX	43,083	43,083	45,877	43,096		(12)	(12)		43,083					289	07/01/2035	1	
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36	06/25/2018	Redemption	XXX	20,180	20,180	21,542	20,185		(6)	(6)		20,180					141	04/01/2036	1	
3138ERD96	FNMA POOL #0AL9127 4% 10/1/44	06/25/2018	Redemption	XXX	18,602	18,602	18,602	19,704		(2)	(2)		18,602					133	10/01/2044	1	
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37	06/25/2018	Redemption	XXX	14,121	14,121	14,874	14,120		(1)	(1)		14,121					76	06/01/2037	1	
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47	06/25/2018	Redemption	XXX	8,621	8,621	8,644	8,621		(1)	(1)		8,621					46	07/01/2047	1	
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47	06/25/2018	Redemption	XXX	26,385	26,385	26,707	26,707		(13)	(13)		26,385					118	04/01/2047	1	
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47	06/25/2018	Redemption	XXX	8,286	8,286	8,700	8,286		(8)	(8)		8,286					46	11/01/2047	1	
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47	06/25/2018	Redemption	XXX	11,767	11,767	11,801	11,767		(2)	(2)		11,767					68	12/01/2047	1	
31999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment			XXX	1,069,763	1,069,763	1,103,555	1,002,188		(1,005)	(1,005)		1,069,763					11,401	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
023135BD7	AMAZON.COM INC 144A 3.875% 8/22/37	06/07/2018	EXCHANGE	XXX	67,837	68,000	67,831	67,834		1	1		67,835					2	08/22/2037	1FE	
17275RAU6	CISCO SYSTEMS INC 1.650% 06/15/18	06/15/2018	Maturity	XXX	210,000	210,000	209,964	209,998		3	3		210,000					1,733	06/15/2018	1FE	
20826FAA4	CONOCOPHILLIPS CO 2.400% 12/15/22	06/04/2018	NON-BROKER TRADE	XXX	407,108	432,000	433,041	432,792		(35)	(35)		432,757		(25,649)	(25,649)	18,029	12/15/2022	1FE		
126650BP4	CVS PASS-THROUGH TRUST 6.036%	12/10/28																			
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32	06/11/2018	Redemption	XXX	4,865	4,865	5,628	4,493		(14)	(14)		4,865					56	12		

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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										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.								
59156RAX6	METLIFE INC 4.75% 2/8/21		05/30/2018	BNY MELLON	XXX	43,091	43,000	46,023	45,765		(157)		(157)		45,609		(2,518)	(2,518)	2,785	02/08/2021	1FE	
6174467U7	MORGAN STANLEY 2.125% 04/25/18		04/25/2018	Maturity	XXX	215,000	215,000	215,935	215,020		(20)		(20)		215,000				2,284	04/25/2018	1FE	
655844BU1	NORFOLK SOUTHERN CORP 144A 4.05% 8/15/52		05/24/2018	TAXABLE EXCHANGE	XXX	668,619	656,000	668,904	668,795		(27)		(27)		668,768		(149)	(149)	9,344	08/15/2052	1FE	
68389XAC9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity	XXX	325,000	325,000	358,101	325,569		(569)		(569)		325,000				9,344	04/15/2018	1FE	
694308GE1	PACIFIC GAS & ELECTRIC 6.050%		03/01/34	JEFFERIES & CO INC, NEW Y	XXX	16,208	15,000	19,654	19,374		(48)		(48)		19,326		(3,117)	(3,117)	287	03/01/2034	1FE	
69353REM6	PNC BANK NA 1.600% 06/01/18		06/01/2018	Maturity	XXX	500,000	500,000	501,073	499,991		10		10		500,000				4,000	06/01/2018	1FE	
775109AK7	ROGERS COMMUNICATIONS INC 6.8%		A 8/15/18	Call	XXX	445,765	439,000	476,020	447,120		(606)		(606)		446,514		(750)	(750)	4,809	08/15/2018	2FE	
828807CR6	SIMON PROPERTY GR 3.75% 2/1/24		05/07/2018	DEUTSCHE BK SEC'S INC, NY	XXX	292,508	293,000	306,516	305,126		(217)		(217)		304,909		(12,401)	(12,401)	2,991	02/01/2024	1FE	
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		06/12/2018	Redemption	XXX	54,511	54,511	55,984	54,647		(136)		(136)		54,511				158	02/10/2047	1FM	
61762DAT8	MORGAN STANLEY BANK C9A2 1.97%		5/15/46	Redemption	XXX	9,918	9,918	9,984	9,928		(10)		(10)		9,918				17	05/15/2046	1FM	
90349DAC6	UBS-BARCLAYS CMBS C3 A3 2.728%		8/10/49	Redemption	XXX	50,658	50,658	51,798	50,701		(43)		(43)		50,658				231	08/10/2049	1FM	
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		06/15/2018	Redemption	XXX	5,429	5,429	6,025	5,434		(5)		(5)		5,429				44	02/15/2044	1FM	
02006VAD3	ALLY AUTO REC 3 A4 1.720% 03/16/20		06/15/2018	Redemption	XXX	228,307	228,307	229,288	228,482		(175)		(175)		228,307				637	03/16/2020	1FE	
02005AFL7	ALLY MASTER OWNER TR 3A 1.63%		5/15/20	Call	XXX	335,000	335,000	334,967	334,986		1		1		334,986		14	14	910	05/15/2020	1FE	
04364UAB1	ASCENTIUM EQUIP 2A2A144A 1.46%		4/10/19	Redemption	XXX	86,557	86,557	86,555	86,557		0		0		86,557				203	04/10/2019	1FE	
12592YAD6	CNH EQUIP TR 2015-BA3 1.37% 7/15/20		06/15/2018	Redemption	XXX	57,594	57,594	57,609	57,597		(3)		(3)		57,594				107	07/15/2020	1FE	
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		06/15/2018	Redemption	XXX	83,221	83,221	83,628	83,375		(154)		(154)		83,221				240	08/15/2021	1FE	
210795PZ7	CONTINENTAL AIR 2012-1 CL 4.15%		10/11/25	Redemption	XXX	10,410	10,410	11,008	10,429		(19)		(19)		10,410				216	10/11/2025	1FE	
233046AE1	DB MASTER FINANCE 1A A2 3.629%		11/20/47	Redemption	XXX	780	780	781	643		0		0		780				7	11/20/2047	2FE	
44890WAD2	HYUNDAI AUTO REC A A4 1.370%		07/15/20	Redemption	XXX	374,659	374,659	375,713	374,894		(235)		(235)		374,659				831	07/15/2020	1FE	
58768MAC5	MERCEDES-BENZ AUTO B A3 1.35%		06/15/2018	Redemption	XXX	165,187	165,187	165,079	165,171		16		16		165,187				487	08/15/2019	1FE	
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		06/15/2018	Redemption	XXX	119,447	119,447	119,895	119,507		(59)		(59)		119,447				439	03/15/2021	1FE	
83162CVX8	SBA GTD PART 2013-20K 1.338%		11/01/33	Redemption	XXX	38,490	38,490	40,901	39,499		(1,009)		(1,009)		38,490				684	11/01/2033	1FE	
83162CWG4	SBA GTD PARTN 2014-20E 1.3% 5/01/34		05/07/2018	Redemption	XXX	49,691	49,691	51,845	50,607		(917)		(917)		49,691				795	05/01/2034	1FE	
86213CAB1	STORE MASTER FUND 1A A2 4.17%		4/20/45	Redemption	XXX	954	954	977	954		0		0		954				7	04/20/2045	1FE	
90932PAA6	UNITED AIRLINES 2014-1 CL A 4%		10/11/27	Redemption	XXX	16,601	16,601	17,674	16,634		(33)		(33)		16,601				332	10/11/2027	1FE	
88999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	6,466,017	6,464,127	6,611,569	6,526,907		(5,251)		(5,251)		6,522,179		(56,162)	(56,162)	64,609	.. XXX	.. XXX	
83999997 Subtotal - Bonds - Part 4					XXX	25,252,055	25,672,162	25,795,701	25,187,643		(1,652)		(1,652)		25,683,371		(431,315)	(431,315)	171,500	.. XXX	.. XXX	
83999998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX					XXX		XXX	XXX	XXX	.. XXX	.. XXX		
83999999 Subtotal - Bonds					XXX	25,252,055	25,672,162	25,795,701	25,187,643		(1,652)		(1,652)		25,683,371		(431,315)	(431,315)	171,500	.. XXX	.. XXX	
89999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX					XXX		XXX	XXX	XXX	.. XXX	.. XXX		
89999999 Subtotal - Preferred Stocks					XXX	XXX	XXX	XXX	XXX					XXX		XXX	XXX	XXX	.. XXX	.. XXX		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
90214J101	2U INC		05/30/2018	KEYBANC CAPITAL	MARKETS I	161,000	14,918	5,016	13,529	(8,513)				(8,513)		5,016		9,902	9,902		XXX	L
00287Y109	ABBVIE INC		06/18/2018	INVESTMENT TECH GROUP	INC	40,000	3,954	3,517	3,786	(1,269)				(1,269)		2,517		1,437	1,437	38	XXX	L
00401C108	ACACIA COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	INC	12,000	406	449	448	(13)				(13)		449		(43)	(43)	XXX	L	
00404A109	ACADIA HEALTHCARE CO INC		04/11/2018	STIFEL NICOLAUS	INC	26,000	993	1,019	508	(29)				(29)		990		3	3	XXX	L	
00508Y102	ACUTY BRANDS INC		06/18/2018	INVESTMENT TECH GROUP	INC	44,000	5,423	3,517	6,124	3,983				3,983		10,107		(4,684)	(4,684)	6	XXX	L
008474108	AGNICO EAGLE MINES LTD	A	04/11/2018	STIFEL NICOLAUS	INC	13,000	574	535	547	(12)				(12)		535		39	39	XXX	L	
00971T101	AKAMAI TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	INC	7,000	502	448	497	(49)				(49)		448		54	54	XXX	L	
012653101	ALBEMARLE CORP		04/11/2018	STIFEL NICOLAUS	INC	6,000	570	508	556	(48)				(48)		508		61	61	2	XXX	L
01741R102	ALLEGHENY TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	INC	74,000	1,913	1,239	1,752	(514)				(514)		1,239		675	675	XXX	L	
018581108	ALLIANCE DATA SYSTEMS CORP		04/11/2018	STIFEL NICOLAUS	INC	1,000	207	229	213	16				16		229		(23)	(23)	XXX	L	
02376R102	AMERICAN AIRLINES GROUP INC		04/11/2018	STIFEL NICOLAUS	INC	11,000	491	508	572	(64)												

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03755L104	APERGY CORP		06/18/2018	INVESTMENT TECH GROUP																			
037833100	APPLE INC		06/18/2018	INVESTMENT TECH GROUP	85,000	3,204	XXX	2,570															
03837J101	AQUA METALS INC		04/27/2018	INSTINET CLEARING SER INC	132,000	24,819	XXX	15,404	22,147	(6,743)													
04316A108	ARTISAN PARTNERS ASSET MANAGEM		04/11/2018	STIFEL NICOLAUS	17,000	551	XXX	514	566	(52)													
G0538A105	ASPEN INSURANCE HOLDINGS LTD	C	04/11/2018	STIFEL NICOLAUS	14,000	614	XXX	566	628	(62)													
046433108	ASTRONICS CORP		04/11/2018	STIFEL NICOLAUS	4,000	148	XXX	147	149	(2)													
00206R102	AT&T INC		06/18/2018	INVESTMENT TECH GROUP																			
073685109	BEACON ROOFING SUPPLY INC		04/11/2018	STIFEL NICOLAUS	600,000	19,452	XXX	25,677	21,390	4,287													
077454106	BELDEN INC		04/11/2018	STIFEL NICOLAUS	11,000	552	XXX	502	584	(82)													
08180D106	BENEFITFOCUS INC		04/27/2018	INSTINET CLEARING SER INC	14,000	928	XXX	1,039	965	74													
08579W103	BERRY PLASTICS GROUP INC		05/04/2018	STIFEL NICOLAUS	268,000	13,395	XXX	13,049	14,689	(1,640)													
05591B109	BMC STOCK HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	29,000	534	XXX	540	567	(27)													
Y09827109	BROADCOM LTD	C	04/05/2018	CONVERSION	455,000	83,866	XXX	83,866	104,864	(23,355)													
M20598104	CAESARSTONE LTD	C	04/11/2018	STIFEL NICOLAUS	15,000	294	XXX	415	295														
141619106	CARDIOVASCULAR SYSTEMS INC		04/11/2018	STIFEL NICOLAUS	21,000	488	XXX	492	461	31													
141665109	CAREER EDUCATION CORP		06/06/2018	STIFEL NICOLAUS	274,000	4,254	XXX	2,761	3,600	(839)													
144285103	CARPENTER TECHNOLOGY CORP		04/11/2018	STIFEL NICOLAUS	4,000	203	XXX	138	176	(39)													
144577103	CARRIZO OIL & GAS INC		06/27/2018	INSTINET CLEARING SER INC	162,000	4,443	XXX	6,735	2,592	4,143													
14964U108	CAVUM INC		04/11/2018	STIFEL NICOLAUS	4,000	318	XXX	221	318	(96)													
151020104	CELCENE CORP		06/18/2018	INVESTMENT TECH GROUP																			
192108504	COEUR MINING INC		06/06/2018	STIFEL NICOLAUS	40,000	3,081	XXX	4,666	3,568	1,098													
19239V302	COGET COMMUNICATIONS		06/06/2018	STIFEL NICOLAUS	1,113,000	8,701	XXX	11,394	8,904	2,490													
21240D107	CONTROL4 CORP		06/06/2018	STIFEL NICOLAUS	125,000	6,335	XXX	4,525	5,425	(900)													
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	04/11/2018	STIFEL NICOLAUS	725,000	17,856	XXX	8,084	15,573	(7,489)													
216648402	COOPER COS INC/THE		05/01/2018	JEFFERIES & CO INC, NEW Y	108,000	815	XXX	1,496	880	616													
22002T108	CORPORATE OFFICE PROPERTIES TR		04/27/2018	INSTINET CLEARING SER INC	4,000	110	XXX	102															
22282E102	COVANTA HOLDING CORP		04/11/2018	STIFEL NICOLAUS	33,000	502	XXX	496	479	17													
225447101	CREE INC		06/06/2018	STIFEL NICOLAUS	39,000	1,756	XXX	979	1,572	(593)													
12650T104	CSRA INC		04/04/2018	BNY MELLON	160,000	6,600	XXX	5,102	6,597	(1,495)													
232806109	CYPRESS SEMICONDUCTOR CORP		06/06/2018	O NEIL WILLIAM CO INC BCC	228,000	3,753	XXX	2,456	3,867	(1,411)													
235825205	DANA INC		04/11/2018	STIFEL NICOLAUS	12,000	308	XXX	207	309	(102)													
237266101	DARLING INGREDIENTS INC		04/11/2018	STIFEL NICOLAUS	11,000	190	XXX	145	190	(45)													
252131007	DEXCOM INC		06/22/2018	INSTINET CLEARING SER INC	39,000	3,560	XXX	2,500	2,892	(392)													
25456K101	DIPLOMAT PHARMACY INC		06/01/2018	CORNERSTONE MACRO																			
260003108	DOVER CORP		05/09/2018	ITG INC, NEW YORK	1,228,000	29,799	XXX	17,610	24,744	(7,135)													
262037104	DRIL-QUIP INC		04/11/2018	STIFEL NICOLAUS	4,000	2,570	XXX	3,366	(796)														
23355L106	DXC TECHNOLOGY CO		06/01/2018	LIQUIDATING DIVIDEND		3,058	XXX	3,058	4,152	(1,094)													
23377J407	DXP ENTERPRISES INC/TX		04/11/2018	STIFEL NICOLAUS	12,000	437	XXX	419	467	(49)													
269246401	E*TRADE FINANCIAL CORP		04/11/2018	STIFEL NICOLAUS	5,000	292	XXX	175	277	(102)													
269699108	EAGLE MATERIALS INC		05/01/2018	STIFEL NICOLAUS	16,000	1,581	XXX	1,590	1,649	(58)													
28176E108	EDWARDS LIFESCIENCES CORP		06/06/2018	STIFEL NICOLAUS	56,000	7,822	XXX	4,671	7,813	(3,142)													
28849P100	ELLIE MAE INC		04/11/2018	STIFEL NICOLAUS	7,000	659	XXX	568	644	(76)													
292562105	ENCORE WIRE CORP		04/11/2018	STIFEL NICOLAUS	7,000	382	XXX	294	397	(102)													
B38564108	EURONAV NV	C	04/27/2018	INSTINET CLEARING SER INC	9,000	73	XXX	71	74	(3)													
298736109	EURONET WORLDWIDE INC		04/11/2018	STIFEL NICOLAUS	5,000	382	XXX	366	395	(28)													
G3223R108	EVEREST RE GROUP LTD	C	04/11/2018	STIFEL NICOLAUS	3,000	755	XXX	630	770	(140)													
G3323L100	FABRINET	C	04/11/2018	STIFEL NICOLAUS	7,000	219	XXX	175	(44)														
G33856108	FERROGLOBE PLC	C	04/11/2018	STIFEL NICOLAUS	57,000	617	XXX	653	612	41													
318672706	FIRST BANCORP/PUERTO RICO	C	04/11/2018	STIFEL NICOLAUS	62,000	418	XXX	353	373	(20)													
320517105	FIRST HORIZON NATIONAL CORP		04/11/2018	STIFEL NICOLAUS	9,000	169	XXX	185	169	15													
Y2573F102	FLEX LTD	C	04/11/2018	STIFEL NICOLAUS	49,000	748	XXX	704	800	(96)													
302491303	FMC CORP		04/11/2018	STIFEL NICOLAUS	13,000	1,035	XXX	734	995	(262)													
34960W106	FORTERRA INC		05/02/2018	STIFEL NICOLAUS	405,000	2,901	XXX	3,572	3,370	203													

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387328107	GRANITE CONSTRUCTION INC		04/11/2018	STIFEL NICOLAUS	9,000	490	XXX	533	503	30					533		(43)	(43)		XXX	L	
388689101	GRAPHIC PACKAGING HOLDING CO		04/11/2018	STIFEL NICOLAUS	33,000	499	XXX	415	507	(92)					415		84	84	1	XXX	L	
39304D102	GREEN DOT CORP		05/01/2018	STIFEL NICOLAUS	318,000	21,882	XXX	7,589	20,403	(12,813)					7,589		14,293	14,293		XXX	L	
395259104	GREENHILL & CO INC		04/11/2018	STIFEL NICOLAUS	18,000	352	XXX	504	333	171					504		(153)	(153)		XXX	L	
419879101	HAWAIIAN HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	5,000	200	XXX	256	194	63					256		(56)	(56)		XXX	L	
450828108	IBERIABANK CORP		04/27/2018	INSTINET CLEARING SER INC	1,000	76	XXX	78							78		(2)	(2)		XXX	L	
452327109	ILLUMINA INC		04/03/2018	STEPHEN'S INC, LITTLE ROCK	183,000	44,130	XXX	23,404	43,265	(19,861)					23,404		20,726	20,726		XXX	L	
45245E109	IMAX CORP	A	06/04/2018	LIQUIDNET INC, NEW YORK	1,871,000	40,389	XXX	56,055	35,923	20,132					56,055		(15,666)	(15,666)		XXX	L	
45256B101	IMPAX LABORATORIES INC		05/07/2018	MERGER	1,290,000	25,338	XXX	25,349		258					25,349		(11)	(11)		XXX	L	
45667G103	INFINERA CORP		04/11/2018	STIFEL NICOLAUS	37,000	419	XXX	328	402	(74)					328		91	91		XXX	L	
45774N108	INNOPHOS HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	5,000	206	XXX	267	201	66					267		(61)	(61)		XXX	L	
45784P101	INSULET CORP		06/06/2018	LEERINK SWANN AND COMPANY	202,000	18,714	XXX	6,731	17,509	(10,779)					6,731		11,984	11,984		XXX	L	
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/27/2018	INSTINET CLEARING SER INC	10,000	294	XXX	225	306	(81)					225		69	69		XXX	L	
458665304	INTERFACE INC		05/01/2018	STIFEL NICOLAUS & CO INC, NEW Y	132,000	2,904	XXX	2,254	3,326	(1,072)					2,254		649	649		XXX	L	
465741106	ITRON INC		04/11/2018	STIFEL NICOLAUS	13,000	881	XXX	823	930	(108)					823		58	58		XXX	L	
466313103	JABIL CIRCUIT INC		04/11/2018	STIFEL NICOLAUS	32,000	892	XXX	656	919	(263)					656		236	236		XXX	L	
477143101	JETBLUE AIRWAYS CORP		04/11/2018	STIFEL NICOLAUS	29,000	559	XXX	609	589	20					609		(51)	(51)		XXX	L	
497266106	KIRBY CORP		04/11/2018	STIFEL NICOLAUS	6,000	509	XXX	391	462	(71)					391		118	118		XXX	L	
499049104	KNIGHT-SWIFT TRANSPORTATION HO		06/01/2018	CREDIT SUISSE, NEW YORK	527,000	21,624	XXX	18,818	24,247	(5,430)					18,818		2,806	2,806		XXX	L	
50077C106	KRATON CORP		04/11/2018	STIFEL NICOLAUS	32,000	1,544	XXX	994	1,527	(533)					994		551	551		XXX	L	
527288104	LEUCADIA NATIONAL CORP		05/24/2018	STIFEL NICOLAUS	2,733,000	61,938	XXX	61,897	62,121	(224)					61,897		41	41		XXX	L	
535919500	LIONS GATE ENTERTAINMENT CORP	A	04/11/2018	STIFEL NICOLAUS	22,000	522	XXX	490	530	(40)					490		32	32		XXX	L	
50212V100	LPL FINANCIAL HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	11,000	642	XXX	451	672	(220)					451		191	191		XXX	L	
50216C108	LSI INDUSTRIES INC		06/06/2018	STIFEL NICOLAUS	2,109,000	11,172	XXX	20,043	17,104	2,939					2,939		20,043	(8,871)	(8,871)	104	XXX	L
55405Y100	MACOM TECHNOLOGY SOLUTIONS		04/11/2018	STIFEL NICOLAUS	43,000	767	XXX	2,091	714	1,377					2,091		(1,324)	(1,324)		XXX	L	
55608B105	MACQUARIE INFRASTRUCTURE CORP		04/11/2018	STIFEL NICOLAUS	20,000	764	XXX	1,530	739	792					1,530		(767)	(767)		XXX	L	
573284106	MARTIN MARIETTA MATERIALS INC		04/11/2018	STIFEL NICOLAUS	2,000	400	XXX	446	415	31					446		(46)	(46)		XXX	L	
576323109	MASTEC INC		06/06/2018	STIFEL NICOLAUS	154,000	7,713	XXX	5,750	7,246	(1,496)					5,750		1,963	1,963		XXX	L	
57772K101	MAXIM INTEGRATED PRODUCTS INC		04/11/2018	STIFEL NICOLAUS	13,000	732	XXX	492	783	(291)					492		240	240		XXX	L	
59001K100	MERITOR INC		04/11/2018	STIFEL NICOLAUS	34,000	686	XXX	428	699	(271)					428		257	257		XXX	L	
607828100	MODINE MANUFACTURING CO		04/11/2018	STIFEL NICOLAUS	16,000	307	XXX	219	338	(119)					219		87	87		XXX	L	
609839105	MONOLITHIC POWER SYSTEMS		04/11/2018	STIFEL NICOLAUS	12,000	1,419	XXX	917	1,389	(472)					917		502	502		XXX	L	
61166W101	MONSANTO CO		06/07/2018	NON-BROKER TRADE	480,000	61,440	XXX	50,645	56,011	(5,366)					50,645		10,795	10,795	259	XXX	L	
55345K103	MRC GLOBAL INC		04/11/2018	STIFEL NICOLAUS	18,000	329	XXX	373	296	77					373		(44)	(44)		XXX	L	
62855J104	MYRIAD GENETICS INC		04/11/2018	STIFEL NICOLAUS	21,000	604	XXX	351	621	(270)					351		253	253		XXX	L	
63938C108	NAVIENT CORP		06/18/2018	INVESTMENT TECH GROUP INC	320,000	4,212	XXX	5,231	4,198	1,033					5,231		(1,019)	(1,019)	51	XXX	L	
67020Y100	NUANCE COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	49,000	732	XXX	784	772	13					784		(52)	(52)		XXX	L	
G6700G107	NVENT ELECTRIC PLC		06/18/2018	INVESTMENT TECH GROUP INC	190,000	5,049	XXX	3,533							3,533		1,516	1,516		XXX	L	
682189105	ON SEMICONDUCTOR CORP		06/06/2018	OPPENHEIMER & CO INC	543,000	13,621	XXX	6,033	13,282	(7,249)					6,033		7,588	7,588		XXX	L	
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		04/27/2018	INSTINET CLEARING SER INC	18,000	45	XXX	56	37	19					56		(10)	(10)		XXX	L	
695263103	PACWEST BANCORP		04/03/2018	LIQUIDNET INC, NEW YORK	413,000	20,106	XXX	21,416	20,456	960					960		21,416	(1,310)	(1,310)	XXX	L	
G7S00T104	PENTAIR PLC	C	05/01/2018	ITG INC, NEW YORK	3,533	XXX	3,533	4,266	(732)					(732)		3,533			XXX	L		
715347100	PERSPECTA INC		06/18/2018	INVESTMENT TECH GROUP INC	157,000	3,567	XXX	3,058							3,058		509	509		XXX	L	
72703H101	PLANET FITNESS INC		04/11/2018	STIFEL NICOLAUS	13,000	512	XXX	261	491	(230)					(230)		251	251		XXX	L	
72766G105	PLATFORM SPECIALTY PRODUCTS CO		04/27/2018	INSTINET CLEARING SER INC	20,000	205	XXX	206	193	13					206		(1)	(1)		XXX	L	
73317400	POPULAR INC	C	04/11/2018	STIFEL NICOLAUS	16,000	726	XXX	661	666	(4)					661		65	65	4	XXX	L	
69354N106	PRA GROUP INC		04/11/2018	STIFEL NICOLAUS	11,000	408	XXX	385	418	(33)					385		23	23		XXX	L	
N72482123	QIAGEN NV	C	04/11/2018	STIFEL NICOLAUS	15,000	486	XXX	409	485	(76)					(76)		77	77		XXX	L	
74736K101	QORVO INC		04/11/2018	STIFEL NICOLAUS	20,000	1,406	XXX	1,014	1,409	(395)					(395)		392	392		XXX	L	
74837P108</td																						

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7	8	9	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A/C.V.	15 Total Foreign Exchange Change in B/A.C.V.									
82669G104	SIGNATURE BANK/NEW YORK NY		04/11/2018	STIFEL NICOLAUS	6,000	805	XXX	903	852	51					903		(98)	(98)		XXX	L		
826919102	SILICON LABORATORIES INC		04/11/2018	STIFEL NICOLAUS	4,000	373	XXX	254	360	(106)					254		119	119		XXX	L		
83088M102	SKYWORKS SOLUTIONS INC		06/06/2018	JEFFERIES & CO INC, NEW Y	234,000	23,300	XXX	17,135	23,461	(6,326)					17,135		6,165	6,165		XXX	L		
78454L100	SM ENERGY CO		04/27/2018	INSTINET CLEARING SER INC	8,000	185	XXX	252	144	108					252		(67)	(67)		XXX	L		
858119100	STEEL DYNAMICS INC		04/06/2018	CORNERSTONE MACRO																			
G84720104	STERIS PLC	C	06/06/2018	ISI GROUP INC, NEW YORK	598,000	25,946	XXX	21,868	26,444	(4,576)					21,868		4,079	4,079	112	XXX	L		
87403A107	TAILORED BRANDS INC		04/11/2018	STIFEL NICOLAUS	31,000	914	XXX	10,873	15,591	(4,718)					10,873		6,622	6,622		XXX	L		
875372203	TANDEM DIABETES CARE INC		06/22/2018	STIFEL NICOLAUS	115,000	1,490	XXX	915	570	344					599		315	315		XXX	L		
G87110105	TECHNIPFMC PLC	C	04/11/2018	STIFEL NICOLAUS	7,000	226	XXX	219	206	13					160		1,330	1,330		XXX	L		
881569107	TESARO INC		04/27/2018	INSTINET CLEARING SER INC	2,000	103	XXX	122	122	8					219		7	7	1	XXX	L		
887317303	TIME WARNER INC		06/15/2018	MERGER	860,000	46,250	XXX	82,981	81,339	1,642					82,981		(36,731)	(36,731)	346	XXX	L		
88870P106	TIVO CORP		04/11/2018	STIFEL NICOLAUS	98,000	1,428	XXX	1,929	1,328	601					601		1,929	(501)	(501)	XXX	L		
89531P105	TREX CO INC		04/11/2018	STIFEL NICOLAUS	7,000	748	XXX	476	761	(285)					476		272	272		XXX	L		
Q9235V101	TRONOX LTD	C	04/11/2018	STIFEL NICOLAUS	40,000	739	XXX	435	738	(303)					435		304	304		XXX	L		
910047109	UNITED CONTINENTAL HOLDINGS IN		04/11/2018	STIFEL NICOLAUS	47,000	3,139	XXX	3,256	3,265	(9)					3,256		(117)	(117)		XXX	L		
91347P105	UNIVERSAL DISPLAY CORP		04/11/2018	STIFEL NICOLAUS	7,000	668	XXX	378	707	(329)					378		290	290		XXX	L		
922417100	VEECO INSTRUMENTS INC		06/15/2018	STIFEL NICOLAUS	311,000	4,762	XXX	8,166	5,287	2,879					8,166		(3,404)	(3,404)		XXX	L		
928377100	VISTA OUTDOOR INC		04/11/2018	STIFEL NICOLAUS	43,000	729	XXX	874	702	173					874		(145)	(145)		XXX	L		
92927K102	WABCO HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	2,000	260	XXX	204	268	(63)					204		56	56		XXX	L		
942622220	WATSCO INC		04/11/2018	STIFEL NICOLAUS	4,000	707	XXX	601	724	(123)					601		106	106		XXX	L		
947890109	WEBSTER FINANCIAL CORP		04/11/2018	STIFEL NICOLAUS	9,000	519	XXX	460	499	(38)					460		59	59		XXX	L		
084423102	WR BERKLEY CORP		04/11/2018	STIFEL NICOLAUS	7,000	517	XXX	437	509	(72)					437		80	80	1	XXX	L		
98311A105	WYNDHAM HOTELS & RESORTS INC		06/18/2018	INVESTMENT TECH GROUP INC	110,000	6,758	XXX	4,629	4,629						4,629		2,128	2,128	28	XXX	L		
98310W108	WYNDHAM WORLDWIDE CORP		06/18/2018	ITG INC, NEW YORK	110,000	9,989	XXX	8,435	12,587	(4,152)					(4,152)		8,435	1,554	1,554	45	XXX	L	
98421B100	XPERI CORP		06/06/2018	KEEFE BRUYETTE + WOODS IN	1,710,000	31,979	XXX	62,189	36,167	26,022					26,022		62,189	(30,209)	(30,209)	338	XXX	L	
909999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	889,030	XXX	851,273	890,607	(81,548)					(81,548)		844,808		44,222	44,222	1,854	XXX	.. XXX ..
9799997	Subtotal - Common Stocks - Part 4				XXX	889,030	XXX	851,273	890,607	(81,548)					(81,548)		844,808		44,222	44,222	1,854	XXX	.. XXX ..
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX					XXX		XXX	XXX	XXX	XXX	.. XXX ..		
9799999	Subtotal - Common Stocks				XXX	889,030	XXX	851,273	890,607	(81,548)					(81,548)		844,808		44,222	44,222	1,854	XXX	.. XXX ..
989999999	Subtotal - Preferred and Common Stocks				XXX	889,030	XXX	851,273	890,607	(81,548)					(81,548)		844,808		44,222	44,222	1,854	XXX	.. XXX ..
999999999	Total - Bonds, Preferred and Common Stocks				XXX	26,141,086	XXX	26,646,974	26,078,250	(81,548)	(1,652)				(83,199)		26,528,179	(387,093)	(387,093)	173,353	XXX	.. XXX ..	

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

QE05.4

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
							During Current Quarter			
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
open depositories										
Huntington Bank	Maumee, OH .....		.....	.....	.....	.....	74,817,229	80,579,572	36,722,471	XXX
Mellon Bank	Pittsburg, PA .....		.....	.....	.....	.....	(35)	119	119	XXX
0199998 Deposits in	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		XXX	XXX ..	.....	.....	.....	.....	.....	XXX
0199999 Totals - Open Depositories			XXX	XXX ..	.....	.....	74,817,229	80,579,537	36,722,590	XXX
0299998 Deposits in	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		XXX	XXX ..	.....	.....	.....	.....	.....	XXX
0299999 Totals - Suspended Depositories			XXX	XXX ..	.....	.....	.....	.....	.....	XXX
0399999 Total Cash On Deposit			XXX	XXX ..	.....	.....	74,817,229	80,579,537	36,722,590	XXX
0499999 Cash in Company's Office			XXX	XXX ..	XXX ..	XXX ..	.....	.....	.....	XXX
0599999 Total Cash			XXX	XXX ..	.....	.....	74,817,229	80,579,537	36,722,590	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Cusip	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 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		0	06/30/2018	2.000	XXX	2,843,833		
60934N104 FEDERATED GOVT OBLIGATIONS FUND		0	06/02/2018	0.500	XXX	35,389		70
8599999 Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO						2,879,221		70
8699999 Subtotals - All Other Money Market Mutual Funds								
8799999 Subtotals - Other Cash Equivalents								
8899999 Total - Cash Equivalents						2,879,221		70

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