



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)		(419)887-2500 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 928 (Street and Number or P.O. Box)		Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			1901 Indian Wood Circle (Street and Number)			
	Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)		(419)887-2500 (Area Code) (Telephone Number)			
Internet Web Site Address	www.paramounthealthcare.com					
Statutory Statement Contact	Jonathan Burns, Mr. (Name)		(419)887-2909 (Area Code)(Telephone Number)(Extension)			
	jonathan.burns@promedica.org (E-Mail Address)		(419)887-2020 (Fax Number)			

OFFICERS

Name	Title
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.  
Lori Ann Johnston Mrs. #  
Vincent Mature Davis Mr.  
Lynn Eric Olman Mr.  
Andrea Marie Gibbons Ms.  
Dee Ann Bialecki-Haase M.D.  
Jeffrey William Boersma Mr.  
Amy Lynn Hall Ms.  
Richard Arthur Wasserman Mr.  
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	(Signature) Stacey Lee Bock	(Signature) Jeffrey Craig Kuhn
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this  
day of , 2018

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

Yes[X] No[ ]

(Notary Public Signature)

**DIRECTORS OR TRUSTEES (continued)**

John Paul Imm M.D.	Lynn Azar Isaac Mr.
Douglas J Welch Mr.	Mark Duane Wagoner Mr.
Stephen Hudson Staelin Mr.	

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds .....	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 .....	X X X	X X X		
26.	Common capital stock .....	X X X	X X X		
27.	Preferred capital stock .....	X X X	X X X		
28.	Gross paid in and contributed surplus .....	X X X	X X X	58,621,685	58,621,685
29.	Surplus notes .....	X X X	X X X		
30.	Aggregate write-ins for other-than-special surplus funds .....	X X X	X X X		
31.	Unassigned funds (surplus) .....	X X X	X X X	109,733,180	110,766,268
32.	Less treasury stock, at cost:				
32.1	.....0 shares common (value included in Line 26 \$.....0) .....	X X X	X X X		
32.2	.....0 shares preferred (value included in Line 27 \$.....0) .....	X X X	X X X		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32) .....	X X X	X X X	168,354,865	169,387,953
34.	Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	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.	.....	X X X	X X X		
2502.	.....	X X X	X X X		
2503.	.....	X X X	X X X		
2598.	Summary of remaining write-ins for Line 25 from overflow page .....	X X X	X X X		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	X X X	X X X		
3001.	.....	X X X	X X X		
3002.	.....	X X X	X X X		
3003.	.....	X X X	X X X		
3098.	Summary of remaining write-ins for Line 30 from overflow page .....	X X X	X X X		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above) .....	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months .....	X X X .....	1,465,214	1,433,108	2,880,877
2.	Net premium income (including \$.....0 non-health premium income) .....	X X X .....	617,555,237	546,652,666	1,138,049,877
3.	Change in unearned premium reserves and reserves for rate credits .....	X X X .....			
4.	Fee-for-service (net of \$.....0 medical expenses) .....	X X X .....			
5.	Risk revenue .....	X X X .....			
6.	Aggregate write-ins for other health care related revenues .....	X X X .....	7,645,532	3,398,602	6,850,315
7.	Aggregate write-ins for other non-health revenues .....	X X X .....			
8.	Total revenues (Lines 2 to 7) .....	X X X .....	625,200,769	550,051,268	1,144,900,192
<b>Hospital and Medical:</b>					
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
<b>Less:</b>					
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) .....	X X X .....	(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) .....	X X X .....	(1,102,176)	5,341,086	27,661,607
31.	Federal and foreign income taxes incurred .....	X X X .....		33,706	33,706
32.	Net income (loss) (Lines 30 minus 31) .....	X X X .....	(1,102,176)	5,307,380	27,627,901
<b>DETAILS OF WRITE-INS</b>					
0601.	Performance revenue .....	X X X .....	7,645,532	3,398,602	6,850,315
0602.	.....	X X X .....			
0603.	.....	X X X .....			
0698.	Summary of remaining write-ins for Line 6 from overflow page .....	X X X .....			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....	X X X .....	7,645,532	3,398,602	6,850,315
0701.	.....	X X X .....			
0702.	.....	X X X .....			
0703.	.....	X X X .....			
0798.	Summary of remaining write-ins for Line 7 from overflow page .....	X X X .....			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) .....	X X X .....			
1401.	.....				
1402.	.....				
1403.	.....				
1498.	Summary of remaining write-ins for Line 14 from overflow page .....				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) .....				
2901.	.....				
2902.	.....				
2903.	.....				
2998.	Summary of remaining write-ins for Line 29 from overflow page .....				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....				

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year .....	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	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	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	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 days	Over 120 Days	Total
0199999 Individually Listed Claims Unpaid .....						
0299999 Aggregate Accounts Not Individually Listed - Uncovered .....						
0399999 Aggregate Accounts Not Individually Listed - Covered .....	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	2	3	4		
		On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
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 \$.00 loans or advances to providers not yet expensed.

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Paramount 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 Ohio	Jun. 30 2018	Dec. 31 2017
<b>NET INCOME</b>			
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
<b>SURPLUS</b>			
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 connections with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the company uses the following accounting policies:

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

# 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

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		
			42,221,286			
Common Stock	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[ ] N/A[X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

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

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

**FINANCIAL**

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

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

\$ 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?

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

If no, attach a description with this statement.

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

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

\$ ..... 0

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

\$ ..... 0

16.3 Total payable for securities lending reported on the liability page

\$ ..... 0

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

Yes[X] No[ ]

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

1 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's 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 Resarch & 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 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) .....	549300OJXEENXLO4FW52 ...	SEC .....	.....

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

Yes[X] No[ ]
- 18.2 If no, list exceptions:
19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

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

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities?

Yes[ ] No[X]
- Q11.2

**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
<b>Accident and Health - Non-affiliates</b>								
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**

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1.	Alabama (AL)	N								
2.	Alaska (AK)	N								
3.	Arizona (AZ)	N								
4.	Arkansas (AR)	N								
5.	California (CA)	N								
6.	Colorado (CO)	N								
7.	Connecticut (CT)	N								
8.	Delaware (DE)	N								
9.	District of Columbia (DC)	N								
10.	Florida (FL)	N								
11.	Georgia (GA)	N								
12.	Hawaii (HI)	N								
13.	Idaho (ID)	N								
14.	Illinois (IL)	N								
15.	Indiana (IN)	N								
16.	Iowa (IA)	N								
17.	Kansas (KS)	N								
18.	Kentucky (KY)	N								
19.	Louisiana (LA)	N								
20.	Maine (ME)	N								
21.	Maryland (MD)	N								
22.	Massachusetts (MA)	N								
23.	Michigan (MI)	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)	X X X								
59.	Subtotal	X X X			619,082,962				619,082,962	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	X X X			619,082,962				619,082,962	
DETAILS OF WRITE-INS										
58001.		X X X								
58002.		X X X								
58003.		X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X								

(a) Active Status Counts:

- L Licensed or Chartered - Licensed insurance carrier or domiciled RRG
- E Eligible - Reporting entities eligible or approved to write surplus lines in the state
- N None of the above Not allowed to write business in the state

- 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

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

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

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



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

- └ NAIC 11518-Paramount Insurance Company f/k/a ProMedica Life Insurance Company, a for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
- └ NAIC 12353-Paramount Advantage, an Ohio nonprofit corporation with ProMedica Insurance Corporation as its sole member.
- └ HRI Holdings Corporation, an Indiana for-profit corporation and a wholly owned subsidiary of ProMedica Insurance Corporation.
  - ┐ HRI Intermediate Holdings Corporation, an Indiana for-profit corporation and a wholly-owned subsidiary of HRI Holdings Corporation.
    - NAIC 96687-Health Resources, Inc., an Indiana for-profit corporation and a wholly owned subsidiary of HRI Intermediate Corporation.
    - Health Resources Services, Inc., an Indiana for-profit corporation and a wholly owned subsidiary of HRI Intermediate Corporation
- | Bay Park Community Hospital, an Ohio nonprofit corporation.
- | Community Health Center of Branch County, dba ProMedica Coldwater Regional Hospital, a Michigan nonprofit corporation.
- | Defiance Hospital, Inc., an Ohio nonprofit corporation.
  - └ Kaitlyn’s Cottage, Inc., an Ohio nonprofit corporation with Defiance Hospital, Inc., as its sole member.
- | Emma L. Bixby Medical Center, a Michigan nonprofit corporation ProMedica Health System, Inc. as its sole member.
  - └ Lenawee Long Term Care Corporation, a Michigan nonprofit corporation with Emma L. Bixby Medical Center as its sole member.
  - └ Herrick Memorial Development Corporation, a Michigan for-profit corporation and a wholly owned subsidiary of Emma L. Bixby Medical Center.
    - ┐ Herrick Memorial Office Plaza Condominium Association, a Michigan nonprofit corporation in which Herrick Memorial Development Corporation holds 71.8% ownership interest with various physicians having the remaining 28.2% interest.
  - └ Lenawee Clinical Partners is a Michigan nonprofit corporation in which Emma L. Bixby Medical Center holds 50% ownership interest with various physicians holding the remaining 50% interest.

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

- └ Wolf Creek Associates, LLC, a Michigan limited liability company with Emma L. Bixby Medical Center as its sole member.
- Herrick Memorial Hospital, Inc., a Michigan nonprofit corporation with ProMedica Health System, Inc. as its sole member.
- | The Toledo Hospital, an Ohio nonprofit corporation, of which Toledo Children’s Hospital f/k/a ProMedica Children’s Medical Center of Northwest Ohio and ProMedica Wildwood Orthopaedic and Spine Hospital are divisions.
  - └ PHS Investments, LLC, an Ohio for-profit limited company with The Toledo Hospital as its sole member.
  - └ Reynolds Road Surgery Center, LLC, an Ohio limited liability company in which The Toledo Hospital holds 62.66% ownership interest, with various physicians holding a remaining 37.34% interest.
  - └ Northwest Ohio Dedicated Breast MRI, LLC, an Ohio limited liability company in which The Toledo Hospital holds 50% ownership interest with TRA Investment Club, LLC, holding the remaining 50% interest.
  - └ Arrowhead Behavioral Health, LLC, a Delaware limited liability company in which The Toledo Hospital holds 30% ownership interest and Toledo Holding Company, LLC, holding a remaining 70% interest.
  - └ West Central Surgical Center, LLC, an Ohio limited liability company of which The Toledo Hospital holds 50% ownership interest and various physicians holding the remaining 50% interest.
- | Flower Hospital, an Ohio nonprofit corporation.
- | PHS Ventures, LLC f/k/a/ PHS Ventures, Inc., f/k/a BVPH Ventures, Inc., a Delaware LLC with ProMedica Health System, Inc., as its sole member.
- | Memorial Hospital, an Ohio nonprofit corporation.
  - └ Fremont Hospital/Physician Organization d/b/a Cooperative Care, an Ohio for-profit corporation of which Memorial Hospital holds 50% ownership interest and various other physicians hold the remaining 50% interest.
    - ┐ Sandusky County Medical Specialists, LLC, and Ohio limited liability company of which Fremont Hospital/Physician Organizations holds 100% ownership interest.

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

- └ East-West Holding, Ltd., and Ohio limited liability company of which Memorial Hospital holds 50% ownership interest with The Bellevue Hospital, an Ohio nonprofit corporation holding the remaining 50% interest.
- | Mercy Memorial Hospital Corporation, a Michigan nonprofit corporation d/b/a ProMedica Monroe Regional Hospital.
  - └ Monroe Community Health Services, a Michigan nonprofit corporation.
  - └ Monroe Health Ventures, Inc., a Michigan for-profit corporation.
  - └ Mercy Memorial Surgical Co-Management Company, LLC, a Michigan limited liability company of which Monroe Regional Hospital holds a 50% ownership interest and various other physicians hold the remaining 50% interest.
- | 300 Madison Building, LLC, an Ohio limited liability company.
- | ProMedica Active Mobility, LLC, an Ohio limited liability company.
- | ProMedica Downton Campus Landlord, LLC, an Ohio limited liability company.
- | ProMedica International, LLC, an Ohio limited liability company.
- | ProMedica Manager Member, LLC, an Ohio limited liability company.
- | ProMedica Master Tenant, LLC, an Ohio limited liability company

**Other Affiliated Entities**

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

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

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
010		00000	34-1517672				ProMedica Foundation	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1517672				Mission Pointe Golf Course, LLC	MI	NIA	ProMedica Foundation	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-4006496				ProMedica Health Network, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-0898745				Fostoria Hospital Association	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1880767				ProMedica Continuum Services	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4492440				ProMedica Continuing Care Services Corporation	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4427949				Toledo District Nurse Association	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1831624				Visiting Nurse Hospice & Health Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1159928				ProMedica Retail Group, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-0324790				ProMedica Courier Services, Inc.	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	20-5752995				Erie West Hospice and Palliative Care	OH	NIA	ProMedica Continuum Services	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	NIA	ProMedica Continuum Services	Ownership	10.0	ProMedica Health System, Inc.	N	
		00000	34-4434924				HCRMC-ProMedica JV, LLC	OH	OTH	ManorCare Health Services of Toledo, OH. LLC	Ownership	90.0	Manor Care Health Services of Toledo, OH, LLC	N	0000001
		00000	42-2857004				Lifestream, LLC	OH	NIA	ProMedica Continuum Services	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	42-2857004				Lifestream, LLC	OH	OTH	Harbor	Ownership	50.0	Harbor	N	0000001
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	NIA	ProMedica Continuum Services	Ownership	54.0	ProMedica Health System, Inc.	N	
		00000	27-0843485				The Surgical Institute of Monroe Ambulatory Surgery Center, LLC	MI	OTH	Various Physicians	Ownership	46.0	Various Physicians	N	0000001
		00000	34-1899439				ProMedica Physician Group, Inc.	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-1325141				The Pharmacy Counter, LLC.	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3322278				ProMedica Central Corporation of Michigan	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1881137				ProMedica Central Physicians	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-3482148				ProMedica North Physicians Corporation	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	61-1448753				Midwest Cardiovascular Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	26-3888045				ProMedica Northwest Ohio Cardiology Consultants, LLC	OH	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	27-2920342				ProMedica Monroe Cardiology, PLLC	MI	NIA	ProMedica Physician Group, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	

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

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

Q162

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

Q16.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	20-4066818				East-West Holdings, Ltd.	OH	NIA	Memorial Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	20-4066818				East-West Holdings, Ltd.	OH	OTH	Bellevue Hospital	Ownership	50.0	Bellevue Hospital	N	0000001
		00000	38-1984289				Mercy Memorial Hospital	MI	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2934134				Monroe Community Health Services	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	38-2704426				Monroe Health Ventures, Inc.	MI	NIA	Monroe Regional Hospital	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	NIA	Monroe Regional Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4315135				Mercy Memorial Surgical Co-Management Company, LLC	MI	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	34-1517671				300 Madison Building, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	81-5178173				ProMedica Active Mobility, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-3163945				ProMedica Downtown Campus Landlord, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000					ProMedica International, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5168737				ProMedica Manager Member, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	47-5288490				ProMedica Master Tentant, LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	100.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	NIA	PHS Ventures, LLC	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	34-1883284				Lima Memorial Joint Operating Company	OH	OTH	Lima Memorial Hospital	Ownership	50.0	Lima Memorial Hospital	N	0000001
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	40.0	ProMedica Health System, Inc.	N	
		00000	26-4105613				ProMedica Orthopedic Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	60.0	Various Physicians	N	0000001
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	38.4	ProMedica Health System, Inc.	N	
		00000	27-0962366				ProMedica Cardiovasuclar Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	61.6	Various Physicians	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	0000001
		00000	45-4810767				Interactive Physical Therapy	OH	OTH	Various Individuals	Ownership	50.0	Various Individuals	N	0000001
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	NIA	The Toledo Hospital, Flower Hospital, Bay Park Community Hospital	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-1989695				ProMedica Surgical Services Co-Management Company, LLC	OH	OTH	Various Physicians	Ownership	50.0	Various Physicians	N	0000001
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	ProMedica Continuing Care Services Corporation	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	NIA	Monroe Regional Hospital	Ownership	25.0	ProMedica Health System, Inc.	N	
		00000	02-0753921				Monroe Community Ambulance	MI	OTH	Various other corporations	Ownership	50.0	Huron Valley Ambulance	N	0000001
		00000	46-4918876				Kapios LLC	OH	NIA	ProMedica Health System, Inc.	Ownership	50.0	ProMedica Health System, Inc.	N	
		00000	46-4918876				Kapios LLC	OH	OTH	Kaonsoft, Inc	Ownership	50.0	Kaonsoft, Inc	N	0000001



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
0000001	Non-related entity .....

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

## RESPONSE

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



12353201836500002

2018

Document Code: 365

**OVERFLOW PAGE FOR WRITE-INS**

STATEMENT AS OF **June 30, 2018** OF THE **Paramount Advantage**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

Bonds and Stocks		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	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

QS102

**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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
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 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals .....					

NONE

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	0	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	2
		Year To Date	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Governments</b>									
912810RZ3 ..	U S TREASURY BOND 2.75% 11/15/47 .....		04/27/2018 ..	MORGAN STANLEY & CO INC, NY .....	X X X .....	127,984 .....	138,000 .....	1,751 .....	1 .....
912810SA7 ..	U S TREASURY BOND 3% 2/15/48 .....		06/28/2018 ..	HSBC SECS INC, NEW YORK .....	X X X .....	66,284 .....	66,000 .....	749 .....	1 .....
912810PX0 ..	U S TREASURY BOND 4.5% 5/15/38 .....		04/27/2018 ..	CREDIT SUISSE, NEW YORK (CSUS) .....	X X X .....	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 .....	X X X .....	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 .....	X X X .....	556,110 .....	575,000 .....	2,140 .....	1 .....
9128283F5 ..	U S TREASURY NOTE 2.25% 11/15/27 .....		05/30/2018 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	269,540 .....	285,000 .....	1,473 .....	1 .....
9128283U2 ..	U S TREASURY NOTE 2.375% 1/31/23 .....		04/27/2018 ..	GOLDMAN SACHS & CO, NY .....	X X X .....	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 .....	X X X .....	9,307,168 .....	9,289,000 .....	14,373 .....	1 .....
9128283W8 ..	U S TREASURY NOTE 2.75% 2/15/28 .....		06/28/2018 ..	NOMURA SECS, NEW YORK .....	X X X .....	313,457 .....	316,000 .....	3,289 .....	1 .....
9128284S6 ..	U S TREASURY NOTE 2.75% 5/31/23 .....		06/28/2018 ..	HSBC SECS INC, NEW YORK .....	X X X .....	384,660 .....	384,000 .....	923 .....	1 .....
0599999 Subtotal - Bonds - U.S. Governments .....					X X X .....	18,151,042 .....	18,420,000 .....	40,664 .....	X X X .....
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
167560PL9 ..	CHICAGO IL MET WTR RECL 5.72% 12/1/38 .....		04/19/2018 ..	RAYMOND JAMES/FI, SAINT PETERSBURG .....	X X X .....	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 .....	X X X .....	105,889 .....	105,822 .....	134 .....	1 .....
3140J7UL7 ..	FNMA POOL #0BM3286 4.5% 11/1/47 .....		06/26/2018 ..	WELLS FARGO SECURITIES LLC, CHARLOTTE .....	X X X .....	638,509 .....	609,940 .....	839 .....	1 .....
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment .....					X X X .....	1,028,291 .....	945,762 .....	6,162 .....	X X X .....
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
023135BF2 ..	AMAZON.COM INC 3.875% 8/22/37 .....		06/07/2018 ..	EXCHANGE .....	X X X .....	67,837 .....	68,000 .....		1FE .....
025816BU2 ..	AMERICAN EXPRESS CO 3.375% 5/17/21 .....		05/14/2018 ..	BARCLAYS CAPITAL INC, NEW YORK .....	X X X .....	353,940 .....	354,000 .....		1FE .....
09256BAB3 ..	BLACKSTONE HOLDINGS FINAN 5.875% 3/15/21 .....		06/26/2018 ..	FTN FINANCIAL SECURITIES CORP, MEMPHIS .....	X X X .....	249,035 .....	234,000 .....	3,933 .....	1FE .....
20605PAK7 ..	CONCHO RESOURCES INC 4.3% 8/15/28 .....		06/14/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE .....	X X X .....	271,075 .....	272,000 .....		2FE .....
25755TAJ9 ..	DOMINO'S PIZZA MAS 1A A2I 4.116% 7/25/48 .....		04/18/2018 ..	PERSHING LLC, JERSEY CITY .....	X X X .....	184,000 .....	184,000 .....		2FE .....
30219GAF5 ..	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22 .....		05/30/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE .....	X X X .....	208,426 .....	207,000 .....	2,377 .....	2FE .....
46647PAS5 ..	JPMORGAN CHASE & CO VAR 6/18/22 .....		06/11/2018 ..	JPMORGAN SECURITIES INC, NEW YORK .....	X X X .....	210,000 .....	210,000 .....		1FE .....
615369AN5 ..	MOODY'S CORP 3.25% 6/7/21 .....		06/01/2018 ..	CITIGROUP GBL MKTS/SALOMON, NEW YORK .....	X X X .....	206,690 .....	207,000 .....		2FE .....
655844BV9 ..	NORFOLK SOUTHERN CORP 4.05% 8/15/52 .....		05/24/2018 ..	TAXABLE EXCHANGE .....	X X X .....	668,619 .....	656,000 .....		2FE .....
694308HH3 ..	PACIFIC GAS & ELECTRIC CO 4.75% 2/15/44 .....		06/21/2018 ..	JEFFERIES & CO INC, NEW YORK .....	X X X .....	16,021 .....	17,000 .....	292 .....	1FE .....
70466WAA7 ..	PEACHTREE CORNERS FUNDING 3.976% 2/15/25 .....		05/18/2018 ..	MERRILL LYNCH PIERCE FENNER, CHARLOTTE .....	X X X .....	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 .....	X X X .....	554,866 .....	556,000 .....		2FE .....
756109AN4 ..	REALTY INCOME CORP 3.25% 10/15/22 .....		06/04/2018 ..	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA .....	X X X .....	252,101 .....	256,000 .....	1,179 .....	2FE .....
92890HAE2 ..	WEA FINANCE LLC / WESTFIE 3.25% 10/5/20 .....		06/04/2018 ..	PERSHING LLC, JERSEY CITY .....	X X X .....	348,884 .....	350,000 .....	1,927 .....	1FE .....
92939UAA4 ..	WEC ENERGY GROUP INC 3.375% 6/15/21 .....		06/04/2018 ..	JPMORGAN SECURITIES INC, NEW YORK .....	X X X .....	331,864 .....	332,000 .....		2FE .....
12595VAD9 ..	COMM 2018-COR3 MORTGAG A3 4.228% 5/10/51 .....		05/04/2018 ..	DEUTSCHE BK SECS INC, NY (NWSCUS33) .....	X X X .....	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 .....	X X X .....	350,745 .....	348,148 .....	555 .....	1FM .....
92936CAJ8 ..	WFRBS CMBS C44 A4 VAR 6/15/44 .....		05/09/2018 ..	CREDIT SUISSE, NEW YORK (CSUS) .....	X X X .....	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 .....	X X X .....	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 .....	X X X .....	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) .....	X X X .....	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) .....	X X X .....	415,000 .....	415,000 .....		1FE .....

QE04

**SCHEDULE D - PART 3**

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

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

QE04.1

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
216648402	COOPER COS INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,400	X X X		L
22002T108	CORPORATE OFFICE PROPERTIES TR		05/25/2018	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,088.000	28,646	X X X		L
22160K105	COSTCO WHOLESALE CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	14.000	2,884	X X X		L
22822V101	CROWN CASTLE INTERNATIONAL COR		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,010	X X X		L
244199105	DEERE & CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,475	X X X		L
26138E109	DR PEPPER SNAPPLE GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,212	X X X		L
233331107	DTE ENERGY CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	971	X X X		L
278865100	ECOLAB INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,448	X X X		L
28176E108	EDWARDS LIFESCIENCES CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,515	X X X		L
G3157S106	ENSCO PLC		06/26/2018	LIQUIDNET INC, NEW YORK	945.000	6,109	X X X		L
26875P101	EOG RESOURCES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,157	X X X		L
26884L109	EQT CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	560	X X X		L
29444U700	EQUINIX INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	795	X X X		L
297178105	ESSEX PROPERTY TRUST INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,400	X X X		L
518439104	ESTEE LAUDER COS INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,147	X X X		L
298736109	EURONET WORLDWIDE INC		04/06/2018	O NEIL WILLIAM CO INC BCC CLRG, NEW YORK	120.000	8,603	X X X		L
G3223R108	EVEREST RE GROUP LTD		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,139	X X X		L
30034W106	EVERGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	210.000	11,083	X X X		L
26927E104	EVO PAYMENTS INC		05/23/2018	J.P MORGAN SECURITIES INC, NEW YORK	20.000	320	X X X		L
30231G102	EXXON MOBIL CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,627	X X X		L
30303M102	FACEBOOK INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	29.000	5,712	X X X		L
313747206	FEDERAL REALTY INVESTMENT TRUS		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,198	X X X		L
31428X106	FEDEX CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,842	X X X		L
G33856108	FERROGLOBE PLC	C	05/14/2018	INVESTMENT TECH GROUP INC, NEW YORK	714.000	7,957	X X X		L
320517105	FIRST HORIZON NATIONAL CORP		04/27/2018	STEPHENS INC, LITTLE ROCK	581.000	10,842	X X X		L
369550108	GENERAL DYNAMICS CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,562	X X X		L
38141G104	GOLDMAN SACHS GROUP INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	923	X X X		L
806407102	HENRY SCHEIN INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	731	X X X		L
43300A203	HILTON WORLDWIDE HOLDINGS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	80.000	6,692	X X X		L
436106108	HOLLYFRONTIER CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	180.000	13,603	X X X		L
437076102	HOME DEPOT INC/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,593	X X X		L
444859102	HUMANA INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	924	X X X		L
450828108	IBERIABANK CORP		04/03/2018	CORNERSTONE MACRO LLC, NEW YORK	250.000	19,465	X X X		L
45168D104	IDEXX LABORATORIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	452	X X X		L
45772F107	INPHI CORP		04/20/2018	CANTOR FITZGERALD & CO INC, NEW YORK	201.000	6,127	X X X		L
459200101	INTERNATIONAL BUSINESS MACHINE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,437	X X X		L
461202103	INTUIT INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	4.000	830	X X X		L
46120E602	INTUITIVE SURGICAL INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	1.000	489	X X X		L
47233W109	JEFFERIES FINANCIAL GROUP INC		05/24/2018	CONVERSION	2,707.000	61,310	X X X		L
477143101	JETBLUE AIRWAYS CORP		04/30/2018	KEYBANC CAPITAL MARKETS INC, NEW YORK	96.000	1,842	X X X		L
832696405	JM SMUCKER CO/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,052	X X X		L
478160104	JOHNSON & JOHNSON		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,623	X X X		L
48242W106	KBR INC		06/25/2018	CANTOR FITZGERALD & CO INC, NEW YORK	1,473.000	25,793	X X X		L
494368103	KIMBERLY-CLARK CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,020	X X X		L
502413107	L3 TECHNOLOGIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,181	X X X		L
50540R409	LABORATORY CORP OF AMERICA HOL		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	11.000	2,057	X X X		L
539830109	LOCKHEED MARTIN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7.000	2,167	X X X		L
55003T107	LUMBER LIQUIDATORS HOLDINGS IN		05/25/2018	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	837.000	17,475	X X X		L
573284106	MARTIN MARIETTA MATERIALS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,146	X X X		L

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
57636Q104	MASTERCARD INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,393	X X X		L
579780206	MCCORMICK & CO INC/MD		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,060	X X X		L
580135101	MCDONALD'S CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,642	X X X		L
595112103	MICRON TECHNOLOGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	579	X X X		L
594918104	MICROSOFT CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,008	X X X		L
608190104	MOHAWK INDUSTRIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	422	X X X		L
615369105	MOODY'S CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	878	X X X		L
55354G100	MSCI INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	99.000	16,927	X X X		L
Y62132108	NAVIGATOR HOLDINGS LTD	C	05/16/2018	LIQUIDNET INC, NEW YORK	1,154.000	12,798	X X X		L
640268108	NEKTAR THERAPEUTICS		06/27/2018	ISI GROUP INC, NEW YORK	473.000	25,188	X X X		L
64110L106	NETFLIX INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,962	X X X		L
64131A105	NEURONETICS INC		06/28/2018	PIPER JAFFRAY & CO., JERSEY CITY	189.000	3,213	X X X		L
65339F101	NEXTERA ENERGY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,790	X X X		L
G65431101	NOBLE CORP PLC		06/27/2018	LIQUIDNET INC, NEW YORK	1,526.000	8,895	X X X		L
666807102	NORTHROP GRUMMAN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,935	X X X		L
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,084	X X X		L
67069D108	NUTRISYSTEM INC		05/23/2018	WOLFE TRAHAN SECURITIES, NEW YORK	496.000	16,794	X X X		L
G6700G107	NVENT ELECTRIC PLC		05/01/2018	SPINOFF	190.000	3,533	X X X		L
67066G104	NVIDIA CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	7.000	1,844	X X X		L
681919106	OMNICOM GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	749	X X X		L
67103H107	O'REILLY AUTOMOTIVE INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	566	X X X		L
701094104	PARKER-HANNIFIN CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	337	X X X		L
713448108	PEPSICO INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,181	X X X		L
715347100	PERSPECTA INC		06/01/2018	FROM DXC TECHNOLOGY CO	157.000	3,058	X X X		L
718172109	PHILIP MORRIS INTERNATIONAL IN		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	803	X X X		L
723484101	PINNACLE WEST CAPITAL CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	70.000	5,317	X X X		L
723787107	PIONEER NATURAL RESOURCES CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	8.000	1,487	X X X		L
74005P104	PRAXAIR INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,585	X X X		L
74460D109	PUBLIC STORAGE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,149	X X X		L
693656100	PVH CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,614	X X X		L
755111507	RAYTHEON CO		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	13.000	2,629	X X X		L
75886F107	REGENERON PHARMACEUTICALS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	930	X X X		L
774341101	ROCKWELL COLLINS INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,371	X X X		L
776696106	ROPER TECHNOLOGIES INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,401	X X X		L
78409V104	S&P GLOBAL INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	6.000	1,244	X X X		L
79466L302	SALESFORCE.COM INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,767	X X X		L
816851109	SEMPRA ENERGY		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,367	X X X		L
824348106	SHERWIN-WILLIAMS CO/THE		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	800	X X X		L
828806109	SIMON PROPERTY GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,296	X X X		L
863667101	STRYKER CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,675	X X X		L
78486Q101	SVB FINANCIAL GROUP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	2.000	631	X X X		L
873868103	TAHOE RESOURCES INC	A	06/27/2018	STEPHENS INC, LITTLE ROCK	5,301.000	26,347	X X X		L
881569107	TESARO INC		06/26/2018	LIQUIDNET INC, NEW YORK	677.000	31,589	X X X		L
883556102	THERMO FISHER SCIENTIFIC INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	9.000	1,916	X X X		L
891027104	TORCHMARK CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	20.000	1,679	X X X		L
893641100	TRANSDIGM GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	3.000	1,022	X X X		L
H8817H100	TRANSOCEAN LTD		06/26/2018	LIQUIDNET INC, NEW YORK	687.000	8,512	X X X		L
901109108	TUTOR PERINI CORP		06/29/2018	INVESTMENT TECH GROUP INC, NEW YORK	2,041.000	41,585	X X X		L
90184L102	TWITTER INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	710.000	32,623	X X X		L
90384S303	ULTA BEAUTY INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	5.000	1,248	X X X		L
904311206	UNDER ARMOUR INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	70.000	1,483	X X X		L
911312106	UNITED PARCEL SERVICE INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,165	X X X		L
913017109	UNITED TECHNOLOGIES CORP		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,268	X X X		L
91324P102	UNITEDHEALTH GROUP INC		06/18/2018	INVESTMENT TECH GROUP INC, NEW YORK	11.000	2,788	X X X		L

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
91347P105 ..	UNIVERSAL DISPLAY CORP .....		.. 06/29/2018 ..	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK .....	45.000	3,889	X X X		L
913483103 ..	UNIVERSAL ELECTRONICS INC .....		.. 04/20/2018 ..	LIQUIDNET INC, NEW YORK .....	214.000	10,639	X X X		L
92343E102 ..	VERISIGN INC .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK .....	10.000	1,426	X X X		L
254687106 ..	WALT DISNEY CO/THE .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK .....	10.000	1,070	X X X		L
G96629103 ..	WILLIS TOWERS WATSON PLC .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK .....	10.000	1,553	X X X		L
384802104 ..	WW GRAINGER INC .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK .....	4.000	1,271	X X X		L
98311A105 ..	WYNDHAM HOTELS & RESORTS INC .....		.. 06/01/2018 ..	FROM WYNDHAM DESTINATONS .....	110.000	4,629	X X X		L
983134107 ..	WYNN RESORTS LTD .....		.. 06/18/2018 ..	INVESTMENT TECH GROUP INC, NEW YORK .....	6.000	1,048	X X X		L
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....				X X X	1,004,539	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3 .....				X X X	1,004,539	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks .....				X X X	1,004,539	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks .....				X X X	1,004,539	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks .....				X X X	27,632,635	X X X	67,650	X X X

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

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

CUSIP	Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																					
912810FT0	U S TREASURY BOND 4.5% 2/15/36		04/19/2018	NOMURA SECS, NEW YORK	X X X	268,802	222,000	301,114	296,390		(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.	X X X	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.	X X X	7,827,383	8,025,000	7,966,421	7,976,003	2,909		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	X X X	5,411,617	5,517,000	5,490,645	5,493,578	749		749	749	5,494,327		(82,710)	(82,710)	40,490	12/31/2020	1	
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		05/14/2018	MERRILL LYNCH PIERCE FENN	X X X	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	X X X	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	X X X	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 SECS, NEW YORK	X X X	422,396	430,000	424,222	290	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	X X X	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	X X X	3,962	4,014	3,962	(1)	3,962		(1)		23				23	12/20/2047	1	
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		06/15/2018	Redemption	X X X	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	X X X	7,302	7,302	7,659	7,305	(3)		(3)		7,302				41	08/15/2045	1	
0599999 Subtotal - Bonds - U.S. Governments						X X X	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	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
6459186Q1	NJ ST ECON DEV 2.421% 06/15/18		06/15/2018	Maturity	X X X	360,000	360,000	362,160	360,281		(281)		(281)	360,000				4,358	06/15/2018	2FE	
64577BKY9	NJ ST ECON DEV 3.802% 06/15/18		06/15/2018	Maturity	X X X	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	X X X	48,527	48,527	49,589	48,568		(40)		(40)	48,527				222	08/01/2043	1	
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		06/15/2018	Redemption	X X X	12,266	12,266	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	X X X	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	X X X	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	X X X	16,867	16,867	17,389	15,652		(11)		(11)	16,867				98	07/01/2046	1	
31335AX52	FHLMC POOL #G6-0700 4.5% 9/01/2045		06/15/2018	Redemption	X X X	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	X X X	21,849	21,849	22,913	21,858		(9)		(9)	21,849				123	11/01/2035	1	
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		06/25/2018	Redemption	X X X	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	X X X	21,621	21,621	23,783	21,667		(46)		(46)	21,621				179	08/01/2037	1	
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/23		06/25/2018	Redemption	X X X	19,195	19,195	19,555	19,199		(5)		(5)	19,195				66	04/01/2043	1	
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		06/25/2018	Redemption	X X X	42,869	42,869	44,275	42,916		(47)		(47)	42,869				229	04/01/2043	1	
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		06/25/2018	Redemption	X X X	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	X X X	20,180	20,180	21,542	20,185		(6)		(6)	20,180				141	04/01/2036	1	
3138ERD98	FNMA POOL #0AL9127 4% 10/1/44		06/25/2018	Redemption	X X X	18,602	18,602	19,704	18,605		(2)		(2)	18,602				133	10/01/2044	1	
3138WK2H7	FNMA POOL #0AS9775 3.5% 6/1/37		06/25/2018	Redemption	X X X	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	X X X	8,621	8,621	8,644			(1)		(1)	8,621				46	07/01/2047	1	
3140J7RJ6	FNMA POOL #0BM3188 VAR 4/1/47		06/25/2018	Redemption	X X X	26,385	26,385	26,707			(13)		(13)	26,385				118	04/01/2047	1	
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		06/25/2018	Redemption	X X X	8,286	8,286	8,700			(8)		(8)	8,286				46	11/01/2047	1	
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		06/25/2018	Redemption	X X X	11,767	11,767	11,801			(2)		(2)	11,767				68	12/01/2047	1	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						X X X	1,069,763	1,069,763	1,103,555	1,002,188		(1,005)		(1,005)	1,069,763				11,401	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
023135BD7	AMAZON.COM INC 144A 3.875% 8/22/37		06/07/2018	EXCHANGE	X X X	67,837	68,000	67,831	67,834		1		1	67,835		2	2		08/22/2037	1FE	
17275RAU6	CISCO SYSTEMS INC 1.650% 06/15/18		06/15/2018	Maturity	X X X	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	X X X	407,108	432,000	433,041			(35)		(35)	432,757		(25,649)	(25,649)	18,029	12/15/2022	1FE	
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		06/11/2018	Redemption	X X X	4,865	4,865	5,628	4,493		(14)		(14)	4,865				56	12/10/2028	2FE	
126650BS8	CVS PASS-THRU 144A 7.507% 01/10/32		06/11/2018	Redemption	X X X	6,850	6,850	8,724	6,879		(29)		(29)	6,850				114	01/10/2032	2FE	
25746UCD9	DOMINION RESOURCES INC/VA 1.9% 6/15/18		06/15/2018	Maturity	X X X	205,000	205,000	204,928	204,995		5		5	205,000				1,948	06/15/2018	2FE	
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/18		06/15/2018	Maturity	X X X	275,000	275,000	276,708	275,562		(562)		(562)	275,000				2,888	06/15/2018	2FE	
29379VBG7	ENTERPRISE PRODUCTS OPER 1.65% 5/07/18		05/07/2018	Maturity	X X X	170,000	170,000	169,798	169,993		7		7	170,000				1,403	05/07/2018	2FE	
36962G6W9	GENERAL ELECTRIC CO 1.625% 04/02/18		04/02/2018	Maturity	X X X	170,000	170,000	171,414	170,002		(2)		(2)	170,000				1,381	04/02/2018	1FE	
372546AQ4	GEORGE WASHINGTON UNIV 3.485% 09/15/22		04/27/2018	Call	X X X	415,753	409,000	432,973	427,602		(254)		(254)	427,347		(11,594)	(11,594)	1,663	09/15/2022	1FE	
46625HJL5	JPMORGAN CHASE & CO 1.625% 05/15/18		05/15/2018	Maturity	X X X	170,000	170,000	168,922	169,954		46		46	170,000				1,381	05/15/2018	1FE	
585055BA3	MEDTRONIC INC 1.375% 04/01/18		04/01/2018	Maturity	X X X	170,000	170,000	169,703	170,000					170,000				1,169	04/01/2018	1FE	

QE05.1

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign 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)
59156RAX6	METLIFE INC 4.75% 2/8/21		05/30/2018	BNY MELLON	X X X	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	X X X	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	X X X	668,619	656,000	668,904	668,795		(27)		(27)		668,768		(149)	(149)		08/15/2052	1FE
68389XAC9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity	X X X	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	X X X	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	X X X	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	X X X	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 SECS INC, NY	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	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	X X X	335,000	335,000	334,967	334,986		1		1		334,986		14	14	910	05/15/2020	1FE
04364UAB1	ASCENTIUM EQUIP 2AA2144A 1.46%		4/10/19	Redemption	X X X	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	X X X	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	X X X	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	X X X	10,410	10,410	11,008	10,429		(19)		(19)		10,410				216	10/11/2025	1FE
233046AE1	DB MASTER FINANCE 1A A21 3.629%		11/20/47	Redemption	X X X	780	780	781	643		0		0		780				7	11/20/2047	2FE
44890WAD2	HYUNDAI AUTO REC A A4 1.370%		07/15/20	Redemption	X X X	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%		08/15/19	Redemption	X X X	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	X X X	119,447	119,447	119,895	119,507		(59)		(59)		119,447				439	03/15/2021	1FE
83162CVX8	SBA GTD PART 2013-20K 1 3.38%		11/01/33	Redemption	X X X	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	X X X	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	X X X	954	954	977	954		0		0		954				7	04/20/2045	1FE
90932PAA6	UNITED AIRLINES 2014-1 CL A 4%		10/11/27	Redemption	X X X	16,601	16,601	17,674	16,634		(33)		(33)		16,601				332	10/11/2027	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	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	X X X	X X X
8399997 Subtotal - Bonds - Part 4					X X X	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	X X X	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	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	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X		X X X												X X X	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
90214J101	2U INC		05/30/2018	KEYBANC CAPITAL																	
00287Y109	ABBVIE INC		06/18/2018	MARKETS I INVESTMENT TECH GROUP INC	161.000	14,918	X X X	5,016	13,529	(8,513)			(8,513)	5,016	9,902	9,902			X X X	L	
00401C108	ACACIA COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	40.000	3,954	X X X	2,517	3,786	(1,269)			(1,269)	2,517	1,437	1,437	38	X X X	L		
00404A109	ACADIA HEALTHCARE CO INC		04/11/2018	STIFEL NICOLAUS	12.000	406	X X X	449		(13)			(13)	449	(43)	(43)		X X X	L		
00508Y102	ACUITY BRANDS INC		06/18/2018	INVESTMENT TECH GROUP INC	26.000	993	X X X	990	1,019	(29)			(29)	990	3	3		X X X	L		
008474108	AGNICO EAGLE MINES LTD	A	04/11/2018	STIFEL NICOLAUS	44.000	5,423	X X X	10,107	6,124	3,983			3,983	10,107	(4,684)	(4,684)	6	X X X	L		
00971T101	AKAMAI TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	13.000	574	X X X	535	547	(12)			(12)	535	39	39		X X X	L		
012653101	ALBEMARLE CORP		04/11/2018	STIFEL NICOLAUS	7.000	502	X X X	448	497	(49)			(49)	448	54	54		X X X	L		
01741R102	ALLEGHENY TECHNOLOGIES INC		04/11/2018	STIFEL NICOLAUS	6.000	570	X X X	508	556	(48)			(48)	508	61	61	2	X X X	L		
018581108	ALLIANCE DATA SYSTEMS CORP		04/11/2018	STIFEL NICOLAUS	74.000	1,913	X X X	1,239	1,752	(514)			(514)	1,239	675	675		X X X	L		
02376R102	AMERICAN AIRLINES GROUP INC		04/11/2018	STIFEL NICOLAUS	1.000	207	X X X	229	213	16			16	229	(23)	(23)		X X X	L		
					11.000	491	X X X	508	572	(64)			(64)	508	(16)	(16)		X X X	L		



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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03755L104	APERGY CORP		06/18/2018	INVESTMENT TECH GROUP INC	85.000	3,204	X X X	2,570							2,570		634	634		X X X	L
037833100	APPLE INC		06/18/2018	INVESTMENT TECH GROUP INC	132.000	24,819	X X X	15,404	22,147	(6,743)			(6,743)		15,404		9,415	9,415	96	X X X	L
03837J101	AQUA METALS INC		04/27/2018	INSTINET CLEARING SER INC	14.000	44	X X X	96	36	60			60		(5,613)		5,657	5,657		X X X	L
04316A108	ARTISAN PARTNERS ASSET MANAGEM		04/11/2018	STIFEL NICOLAUS	17.000	551	X X X	514	566	(52)			(52)		514		37	37		X X X	L
G05384105	ASPEN INSURANCE HOLDINGS LTD	C	04/11/2018	STIFEL NICOLAUS	14.000	614	X X X	566	628	(62)			(62)		566		48	48		X X X	L
046433108	ASTRONICS CORP		04/11/2018	STIFEL NICOLAUS	4.000	148	X X X	147	149	(2)			(2)		147		0	0		X X X	L
00206R102	AT&T INC		06/18/2018	INVESTMENT TECH GROUP INC	600.000	19,452	X X X	25,677	21,390	4,287			4,287		25,677		(6,225)	(6,225)	300	X X X	L
073685109	BEACON ROOFING SUPPLY INC		04/11/2018	STIFEL NICOLAUS	11.000	552	X X X	502	584	(82)			(82)		502		50	50		X X X	L
077454106	BELDEN INC		04/11/2018	STIFEL NICOLAUS	14.000	928	X X X	1,039	965	74			74		1,039		(111)	(111)	1	X X X	L
08180D106	BENEFITFOCUS INC		04/27/2018	INSTINET CLEARING SER INC	10.000	298	X X X	294	244	50			50		294		4	4		X X X	L
08579W103	BERRY PLASTICS GROUP INC		05/04/2018	STIFEL NICOLAUS	268.000	13,395	X X X	13,049	14,689	(1,640)			(1,640)		13,049		346	346		X X X	L
05591B109	BMC STOCK HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	29.000	534	X X X	540	567	(27)			(27)		540		(6)	(6)		X X X	L
Y09827109	BROADCOM LTD	C	04/05/2018	CONVERSION	455.000	83,866	X X X	83,866	104,864	(23,355)			(23,355)		83,866		0	0		X X X	L
M20598104	CAESARSTONE LTD		04/11/2018	STIFEL NICOLAUS	15.000	294	X X X	415	295	121			121		415		(122)	(122)		X X X	L
141619106	CARDIOVASCULAR SYSTEMS INC	C	04/11/2018	STIFEL NICOLAUS	21.000	488	X X X	492	461	31			31		492		(4)	(4)		X X X	L
141665109	CAREER EDUCATION CORP		06/06/2018	STIFEL NICOLAUS	274.000	4,254	X X X	2,761	3,600	(839)			(839)		2,761		1,492	1,492		X X X	L
144285103	CARPENTER TECHNOLOGY CORP		04/11/2018	STIFEL NICOLAUS	4.000	203	X X X	138	176	(39)			(39)		138		66	66		X X X	L
14457J103	CARRIZO OIL & GAS INC		06/27/2018	INSTINET CLEARING SER INC	162.000	4,443	X X X	6,735	2,592	4,143			4,143		6,735		(2,292)	(2,292)		X X X	L
14964U108	CAVIUM INC		04/11/2018	STIFEL NICOLAUS	4.000	318	X X X	221	318	(96)			(96)		221		97	97		X X X	L
151020104	CELGENE CORP		06/18/2018	INVESTMENT TECH GROUP INC	40.000	3,081	X X X	4,666	3,568	1,098			1,098		4,666		(1,585)	(1,585)		X X X	L
192108504	COEUR MINING INC		06/06/2018	STIFEL NICOLAUS	1,113.000	8,701	X X X	11,394	8,904	2,490			2,490		11,394		(2,693)	(2,693)		X X X	L
19239V302	COGENT COMMUNICATIONS HOLDINGS		06/06/2018	STIFEL NICOLAUS	125.000	6,335	X X X	4,525	5,425	(900)			(900)		4,525		1,810	1,810	50	X X X	L
21240D107	CONTROL4 CORP		06/06/2018	STIFEL NICOLAUS	725.000	17,856	X X X	8,084	15,573	(7,489)			(7,489)		8,084		9,772	9,772		X X X	L
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	04/11/2018	STIFEL NICOLAUS	108.000	815	X X X	1,496	880	616			616		1,496		(681)	(681)		X X X	L
216648402	COOPER COS INC/THE		05/01/2018	JEFFERIES & CO INC, NEW Y	10.000	2,271	X X X	1,619	2,288	(670)			(670)		1,619		653	653		X X X	L
22002T108	CORPORATE OFFICE PROPERTIES TR		04/27/2018	INSTINET CLEARING SER INC	4.000	110	X X X	102	7	7			7		102		7	7		X X X	L
22282E102	COVANTA HOLDING CORP		04/11/2018	STIFEL NICOLAUS	33.000	502	X X X	496	479	17			17		496		6	6	1	X X X	L
225447101	CREE INC		06/06/2018	STIFEL NICOLAUS	39.000	1,756	X X X	979	1,572	(593)			(593)		979		777	777		X X X	L
12650T104	CSRA INC		04/04/2018	BNY MELLON	160.000	6,600	X X X	5,102	6,597	(1,495)			(1,495)		5,102		1,498	1,498	17	X X X	L
232806109	CYPRESS SEMICONDUCTOR CORP		06/06/2018	O NEIL WILLIAM CO INC BCC	228.000	3,753	X X X	2,456	3,867	(1,411)			(1,411)		2,456		1,297	1,297	9	X X X	L
235825205	DANA INC		04/11/2018	STIFEL NICOLAUS	12.000	308	X X X	207	309	(102)			(102)		207		101	101		X X X	L
237266101	DARLING INGREDIENTS INC		04/11/2018	STIFEL NICOLAUS	11.000	190	X X X	145	190	(45)			(45)		145		45	45		X X X	L
252131107	DEXCOM INC		06/22/2018	INSTINET CLEARING SER INC	39.000	3,560	X X X	2,500	2,892	(392)			(392)		2,500		1,060	1,060		X X X	L
25456K101	DIPLOMAT PHARMACY INC		06/01/2018	CORNERSTONE MACRO LLC, NE	1,228.000	29,799	X X X	17,610	24,744	(7,135)			(7,135)		17,610		12,189	12,189		X X X	L
260003108	DOVER CORP		05/09/2018	ITG INC, NEW YORK		2,570	X X X	2,570	3,366	(796)			(796)		2,570					X X X	L
262037104	DRIL-QUIP INC		04/11/2018	STIFEL NICOLAUS	4.000	175	X X X	231	179	51			51		231		(56)	(56)		X X X	L
23355L106	DXC TECHNOLOGY CO		06/01/2018	LIQUIDATING DIVIDEND		3,058	X X X	3,058	4,152	(1,094)			(1,094)		3,058					X X X	L
233377407	DXP ENTERPRISES INC/TX		04/11/2018	STIFEL NICOLAUS	12.000	437	X X X	419	467	(49)			(49)		419		18	18		X X X	L
269246401	E*TRADE FINANCIAL CORP		04/11/2018	STIFEL NICOLAUS	5.000	292	X X X	175	277	(102)			(102)		175		118	118		X X X	L
26969P108	EAGLE MATERIALS INC		05/01/2018	STIFEL NICOLAUS	16.000	1,581	X X X	1,590	1,649	(58)			(58)		1,590		(10)	(10)		X X X	L
28176E108	EDWARDS LIFESCIENCES CORP		06/06/2018	STIFEL NICOLAUS	56.000	7,822	X X X	4,671	7,813	(3,142)			(3,142)		4,671		3,151	3,151		X X X	L
28849P100	ELLIE MAE INC		04/11/2018	STIFEL NICOLAUS	7.000	659	X X X	568	644	(76)			(76)		568		91	91		X X X	L
292562105	ENCORE WIRE CORP		04/11/2018	STIFEL NICOLAUS	7.000	382	X X X	294	397	(102)			(102)		294		87	87		X X X	L
B38564108	EURONAV NV	C	04/27/2018	INSTINET CLEARING SER INC	9.000	73	X X X	71	74	(3)			(3)		71		3	3		X X X	L
298736109	EURONET WORLDWIDE INC		04/11/2018	STIFEL NICOLAUS	5.000	382	X X X	366	395	(28)			(28)		366		16	16		X X X	L
G3223R108	EVEREST RE GROUP LTD	C	04/11/2018	STIFEL NICOLAUS	3.000	755	X X X	630	770	(140)			(140)		630		124	124		X X X	L
G3323L100	FABRINET	C	04/11/2018	STIFEL NICOLAUS	7.000	219	X X X	175	(44)				(44)		175		44	44		X X X	L
G33856108	FERROGLOBE PLC		04/11/2018	STIFEL NICOLAUS	57.000	617	X X X	653	612	41			41		653		(36)	(36)		X X X	L
318672706	FIRST BANCORP/PUERTO RICO	C	04/11/2018	STIFEL NICOLAUS	62.000	418	X X X	353	373	(20)			(20)		353		65	65		X X X	L
320517105	FIRST HORIZON NATIONAL CORP		04/11/2018	STIFEL NICOLAUS	9.000	169	X X X	185	169	15			15		185		(16)	(16)	1	X X X	L
Y2573F102	FLEX LTD	C	04/11/2018	STIFEL NICOLAUS	49.000	748	X X X	704	800	(96)			(96)		704		44	44		X X X	L
30249I303	FMC CORP		04/11/2018	STIFEL NICOLAUS	13.000	1,035	X X X	734	995	(262)			(262)		734		301	301		X X X	L
34960W106	FORTERRA INC		05/02/2018	STIFEL NICOLAUS	405.000	2,901	X X X	3,572	3,370	203			203		3,572		(672)	(672)		X X X	L
G37585109	GASLOG LTD	C	04/11/2018	STIFEL NICOLAUS	38.000	652	X X X	581	625	(45)			(45)		581		72	72		X X X	L
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		04/27/2018	INSTINET CLEARING SER INC	75.000	85	X X X	480	110	370			370		480		(395)	(395)		X X X	L
37940X102	GLOBAL PAYMENTS INC		04/11/2018	STIFEL NICOLAUS	5.000	552	X X X	340	558	(217)			(217)		340		212	212		X X X	L
38046C109	GOGO INC		04/11/2018	STIFEL NICOLAUS	72.000	657	X X X	662	621	41			41		662		(5)	(5)		X X X	L
G9456A100	GOLAR LNG LTD	C	04/11/2018	STIFEL NICOLAUS	9.000	273	X X X	199	246	(48)			(48)		199		74	74	0	X X X	L

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1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
387328107	GRANITE CONSTRUCTION INC		04/11/2018	STIFEL NICOLAUS	9,000	490	X X X	533	503	30			30		533		(43)	(43)		X X X	L
388689101	GRAPHIC PACKAGING HOLDING CO		04/11/2018	STIFEL NICOLAUS	33,000	499	X X X	415	507	(92)			(92)		415		84	84	1	X X X	L
39304D102	GREEN DOT CORP		05/01/2018	STIFEL NICOLAUS	318,000	21,882	X X X	7,589	20,403	(12,813)			(12,813)		7,589		14,293	14,293		X X X	L
395259104	GREENHILL & CO INC		04/11/2018	STIFEL NICOLAUS	18,000	352	X X X	504	333	171			171		504		(153)	(153)		X X X	L
419879101	HAWAIIAN HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	5,000	200	X X X	256	194	63			63		256		(56)	(56)		X X X	L
450828108	IBERIABANK CORP		04/27/2018	INSTINET CLEARING SER INC	1,000	76	X X X	78							78		(2)	(2)		X X X	L
452327109	ILLUMINA INC		04/03/2018	STEPHENS INC, LITTLE																	
	ROCK				183,000	44,130	X X X	23,404	43,265	(19,861)			(19,861)		23,404		20,726	20,726		X X X	L
45245E109	IMAX CORP	A	06/04/2018	LIQUIDNET INC, NEW YORK	1,871,000	40,389	X X X	56,055	35,923	20,132			20,132		56,055		(15,666)	(15,666)		X X X	L
45256B101	IMPAX LABORATORIES INC		05/07/2018	MERGER	1,290,000	25,338	X X X	25,349		258			258		25,349		(11)	(11)		X X X	L
45667G103	INFINERA CORP		04/11/2018	STIFEL NICOLAUS	37,000	419	X X X	328	402	(74)			(74)		328		91	91		X X X	L
45774N108	INNOPHOS HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	5,000	206	X X X	267	201	66			66		267		(61)	(61)		X X X	L
45784P101	INSULET CORP		06/06/2018	LEERINK SWANN AND COMPANY	202,000	18,714	X X X	6,731	17,509	(10,779)			(10,779)		6,731		11,984	11,984		X X X	L
458118106	INTEGRATED DEVICE TECHNOLOGY I		04/27/2018	INSTINET CLEARING SER INC	10,000	294	X X X	225	306	(81)			(81)		225		69	69		X X X	L
458665304	INTERFACE INC		05/01/2018	JEFFERIES & CO INC, NEW Y	132,000	2,904	X X X	2,254	3,326	(1,072)			(1,072)		2,254		649	649		X X X	L
465741106	ITRON INC		04/11/2018	STIFEL NICOLAUS	13,000	881	X X X	823	930	(108)			(108)		823		58	58		X X X	L
466313103	JABIL CIRCUIT INC		04/11/2018	STIFEL NICOLAUS	32,000	892	X X X	656	919	(263)			(263)		656		236	236		X X X	L
477143101	JETBLUE AIRWAYS CORP		04/11/2018	STIFEL NICOLAUS	29,000	559	X X X	609	589	20			20		609		(51)	(51)		X X X	L
497266106	KIRBY CORP		04/11/2018	STIFEL NICOLAUS	6,000	509	X X X	391	462	(71)			(71)		391		118	118		X X X	L
499049104	KNIGHT-SWIFT TRANSPORTATION HO		06/01/2018	CREDIT SUISSE, NEW YORK	527,000	21,624	X X X	18,818	24,247	(5,430)			(5,430)		18,818		2,806	2,806		X X X	L
50077C106	KRATON CORP		04/11/2018	STIFEL NICOLAUS	32,000	1,544	X X X	994	1,527	(533)			(533)		994		551	551		X X X	L
527288104	LEUCADIA NATIONAL CORP		05/24/2018	STIFEL NICOLAUS	2,733,000	61,938	X X X	61,897	62,121	(224)			(224)		61,897		41	41		X X X	L
535919500	LIONS GATE ENTERTAINMENT CORP	A	04/11/2018	STIFEL NICOLAUS	22,000	522	X X X	490	530	(40)			(40)		490		32	32		X X X	L
50212V100	LPL FINANCIAL HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	11,000	642	X X X	451	672	(220)			(220)		451		191	191		X X X	L
50216C108	LSI INDUSTRIES INC		06/06/2018	STIFEL NICOLAUS	2,109,000	11,172	X X X	20,043	17,104	2,939			2,939		20,043		(8,871)	(8,871)	104	X X X	L
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		04/11/2018	STIFEL NICOLAUS	43,000	767	X X X	2,091	714	1,377			1,377		2,091		(1,324)	(1,324)		X X X	L
55608B105	MACQUARIE INFRASTRUCTURE CORP		04/11/2018	STIFEL NICOLAUS	20,000	764	X X X	1,530	739	792			792		1,530		(767)	(767)		X X X	L
573284106	MARTIN MARIETTA MATERIALS INC		04/11/2018	STIFEL NICOLAUS	2,000	400	X X X	446	415	31			31		446		(46)	(46)		X X X	L
576323109	MASTEC INC		06/06/2018	STIFEL NICOLAUS	154,000	7,713	X X X	5,750	7,246	(1,496)			(1,496)		5,750		1,963	1,963		X X X	L
57772K101	MAXIM INTEGRATED PRODUCTS INC		04/11/2018	STIFEL NICOLAUS	13,000	732	X X X	492	783	(291)			(291)		492		240	240		X X X	L
59001K100	MERITOR INC		04/11/2018	STIFEL NICOLAUS	34,000	686	X X X	428	699	(271)			(271)		428		257	257		X X X	L
607828100	MODINE MANUFACTURING CO		04/11/2018	STIFEL NICOLAUS	16,000	307	X X X	219	338	(119)			(119)		219		87	87		X X X	L
609839105	MONOLITHIC POWER SYSTEMS		04/11/2018	STIFEL NICOLAUS	12,000	1,419	X X X	917	1,389	(472)			(472)		917		502	502		X X X	L
61166W101	MONSANTO CO		06/07/2018	NON-BROKER TRADE	480,000	61,440	X X X	50,645	56,011	(5,366)			(5,366)		50,645		10,795	10,795	259	X X X	L
55345K103	MRC GLOBAL INC		04/11/2018	STIFEL NICOLAUS	18,000	329	X X X	373	296	77			77		373		(44)	(44)		X X X	L
62855J104	MYRIAD GENETICS INC		04/11/2018	STIFEL NICOLAUS	21,000	604	X X X	351	621	(270)			(270)		351		253	253		X X X	L
63938C108	NAVIENT CORP		06/18/2018	INVESTMENT TECH GROUP INC	320,000	4,212	X X X	5,231	4,198	1,033			1,033		5,231		(1,019)	(1,019)	51	X X X	L
67020Y100	NUANCE COMMUNICATIONS INC		04/11/2018	STIFEL NICOLAUS	49,000	732	X X X	784	772	13			13		784		(52)	(52)		X X X	L
G6700G107	NVENT ELECTRIC PLC		06/18/2018	INVESTMENT TECH GROUP INC	190,000	5,049	X X X	3,533							3,533		1,516	1,516		X X X	L
682189105	ON SEMICONDUCTOR CORP		06/06/2018	OPPENHEIMER & CO INC, NEW	543,000	13,621	X X X	6,033	13,282	(7,249)			(7,249)		6,033		7,588	7,588		X X X	L
69404D108	PACIFIC BIOSCIENCES OF CALIFOR		04/27/2018	INSTINET CLEARING SER INC	18,000	45	X X X	56	37	19			19		56		(10)	(10)		X X X	L
695263103	PACWEST BANCORP		04/03/2018	LIQUIDNET INC, NEW YORK	413,000	20,106	X X X	21,416	20,456	960			960		21,416		(1,310)	(1,310)		X X X	L
G7500T104	PENTAIR PLC	C	05/01/2018	ITG INC, NEW YORK		3,533	X X X	3,533	4,266	(732)			(732)		3,533					X X X	L
715347100	PERSPECTA INC		06/18/2018	INVESTMENT TECH GROUP INC	157,000	3,567	X X X	3,058							3,058		509	509		X X X	L
72703H101	PLANET FITNESS INC		04/11/2018	STIFEL NICOLAUS	13,000	512	X X X	261	491	(230)			(230)		261		251	251		X X X	L
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		04/27/2018	INSTINET CLEARING SER INC	20,000	205	X X X	206	193	13			13		206		(1)	(1)		X X X	L
733174700	POPULAR INC	C	04/11/2018	STIFEL NICOLAUS	16,000	726	X X X	661	666	(4)			(4)		661		65	65	4	X X X	L
69354N106	PRA GROUP INC		04/11/2018	STIFEL NICOLAUS	11,000	408	X X X	385	418	(33)			(33)		385		23	23		X X X	L
N72482123	QIAGEN NV	C	04/11/2018	STIFEL NICOLAUS	15,000	486	X X X	409	485	(76)			(76)		409		77	77		X X X	L
74736K101	QORVO INC		04/11/2018	STIFEL NICOLAUS	20,000	1,406	X X X	1,014	1,409	(395)			(395)		1,014		392	392		X X X	L
74837P108	QUICKLOGIC CORP		05/01/2018	STIFEL NICOLAUS	1,145,000	1,650	X X X	1,592	1,740	(148)			(148)		1,592		58	58		X X X	L
75281A109	RANGE RESOURCES CORP		06/18/2018	INVESTMENT TECH GROUP INC	220,000	3,569	X X X	7,483	3,199	4,285			4,285		7,483		(3,915)	(3,915)	4	X X X	L
754730109	RAYMOND JAMES FINANCIAL INC		05/01/2018	J.P MORGAN SECURITIES INC	157,000	15,753	X X X	11,455	14,037	(2,583)			(2,583)		11,455		4,298	4,298	38	X X X	L
775133101	ROGERS CORP		04/11/2018	STIFEL NICOLAUS	9,000	1,027	X X X	655	1,076	(421)			(421)		655		372	372		X X X	L
800677106	SANGAMO THERAPEUTICS INC		04/11/2018	STIFEL NICOLAUS	13,000	236	X X X	41	247	(206)			(206)		41		195	195		X X X	L
816850101	SEMTECH CORP		04/27/2018	INSTINET CLEARING SER INC	8,000	322	X X X	241	312	(71)			(71)		241		81	81		X X X	L

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

QE05.4

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
82669G104	SIGNATURE BANK/NEW YORK NY		04/11/2018	STIFEL NICOLAUS	6.000	805	X X X	903	852	51			51		903		(98)	(98)		X X X	L
826919102	SILICON LABORATORIES INC		04/11/2018	STIFEL NICOLAUS	4.000	373	X X X	254	360	(106)			(106)		254		119	119		X X X	L
83088M102	SKYWORKS SOLUTIONS INC		06/06/2018	JEFFERIES & CO INC, NEW Y	234.000	23,300	X X X	17,135	23,461	(6,326)			(6,326)		17,135		6,165	6,165		X X X	L
78454L100	SM ENERGY CO		04/27/2018	INSTINET CLEARING SER INC	8.000	185	X X X	252	144	108			108		252		(67)	(67)		X X X	L
858119100	STEEL DYNAMICS INC		04/06/2018	CORNERSTONE MACRO LLC, NE	598.000	25,946	X X X	21,868	26,444	(4,576)			(4,576)		21,868		4,079	4,079	112	X X X	L
G84720104	STERIS PLC	C	06/06/2018	ISI GROUP INC, NEW YORK	167.000	17,495	X X X	10,873	15,591	(4,718)			(4,718)		10,873		6,622	6,622		X X X	L
87403A107	TAILORED BRANDS INC		04/11/2018	STIFEL NICOLAUS	31.000	914	X X X	599	777	(178)			(178)		599		315	315		X X X	L
875372203	TANDEM DIABETES CARE INC		06/22/2018	STIFEL NICOLAUS	115.000	1,490	X X X	915	570	344			344		160		1,330	1,330		X X X	L
G87110105	TECHNIPFMC PLC	C	04/11/2018	STIFEL NICOLAUS	7.000	226	X X X	219	206	13			13		219		7	7	1	X X X	L
881569107	TESARO INC		04/27/2018	INSTINET CLEARING SER INC	2.000	103	X X X	122		8			8		122		(19)	(19)		X X X	L
887317303	TIME WARNER INC		06/15/2018	MERGER	860.000	46,250	X X X	82,981	81,339	1,642			1,642		82,981		(36,731)	(36,731)	346	X X X	L
88870P106	TIVO CORP		04/11/2018	STIFEL NICOLAUS	98.000	1,428	X X X	1,929	1,328	601			601		1,929		(501)	(501)		X X X	L
89531P105	TREX CO INC		04/11/2018	STIFEL NICOLAUS	7.000	748	X X X	476	761	(285)			(285)		476		272	272		X X X	L
Q9235V101	TRONOX LTD	C	04/11/2018	STIFEL NICOLAUS	40.000	739	X X X	435	738	(303)			(303)		435		304	304		X X X	L
910047109	UNITED CONTINENTAL HOLDINGS IN		04/11/2018	STIFEL NICOLAUS	47.000	3,139	X X X	3,256	3,265	(9)			(9)		3,256		(117)	(117)		X X X	L
91347P105	UNIVERSAL DISPLAY CORP		04/11/2018	STIFEL NICOLAUS	7.000	668	X X X	378	707	(329)			(329)		378		290	290		X X X	L
922417100	VEECO INSTRUMENTS INC		06/15/2018	STIFEL NICOLAUS	311.000	4,762	X X X	8,166	5,287	2,879			2,879		8,166		(3,404)	(3,404)		X X X	L
928377100	VISTA OUTDOOR INC		04/11/2018	STIFEL NICOLAUS	43.000	729	X X X	874	702	173			173		874		(145)	(145)		X X X	L
92927K102	WABCO HOLDINGS INC		04/11/2018	STIFEL NICOLAUS	2.000	260	X X X	204	268	(63)			(63)		204		56	56		X X X	L
942622200	WATSCO INC		04/11/2018	STIFEL NICOLAUS	4.000	707	X X X	601	724	(123)			(123)		601		106	106		X X X	L
947890109	WEBSTER FINANCIAL CORP		04/11/2018	STIFEL NICOLAUS	9.000	519	X X X	460	499	(38)			(38)		460		59	59		X X X	L
084423102	WR BERKLEY CORP		04/11/2018	STIFEL NICOLAUS	7.000	517	X X X	437	509	(72)			(72)		437		80	80	1	X X X	L
98311A105	WYNDHAM HOTELS & RESORTS INC		06/18/2018	INVESTMENT TECH GROUP INC	110.000	6,758	X X X	4,629							4,629		2,128	2,128	28	X X X	L
98310W108	WYNDHAM WORLDWIDE CORP		06/18/2018	ITG INC, NEW YORK	110.000	9,989	X X X	8,435	12,587	(4,152)			(4,152)		8,435		1,554	1,554	45	X X X	L
98421B100	XPERI CORP		06/06/2018	KEEFE BRUYETTE + WOODS IN	1,710.000	31,979	X X X	62,189	36,167	26,022			26,022		62,189		(30,209)	(30,209)	338	X X X	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	889,030	X X X	851,273	890,607	(81,548)			(81,548)		844,808		44,222	44,222	1,854	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	889,030	X X X	851,273	890,607	(81,548)			(81,548)		844,808		44,222	44,222	1,854	X X X	X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	889,030	X X X	851,273	890,607	(81,548)			(81,548)		844,808		44,222	44,222	1,854	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	889,030	X X X	851,273	890,607	(81,548)			(81,548)		844,808		44,222	44,222	1,854	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	26,141,086	X X X	26,646,974	26,078,250	(81,548)	(1,652)		(83,199)		26,528,179		(387,093)	(387,093)	173,353	X X X	X X X

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

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

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

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

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

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

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

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

**SCHEDULE E - PART 1 - CASH**

**Month End Depository Balances**

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
							First Month	Second Month	Third Month	
<b>open depositories</b>										
Huntington Bank .....	Maumee, OH .....						74,817,229	80,579,572	36,722,471	X X X
Mellon Bank .....	Pittsburg, PA .....							(35)	119	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....			X X X	X X X						X X X
0199999 Totals - Open Depositories .....			X X X	X X X			74,817,229	80,579,537	36,722,590	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....										
			X X X	X X X						X X X
0299999 Totals - Suspended Depositories .....			X X X	X X X						X X X
0399999 Total Cash On Deposit .....			X X X	X X X			74,817,229	80,579,537	36,722,590	X X X
0499999 Cash in Company's Office .....			X X X	X X X	X X X	X X X				X X X
0599999 Total Cash .....			X X X	X X X			74,817,229	80,579,537	36,722,590	X X X

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
7799999	Subtotals - Bonds - Total Bonds - Issuer Obligations .....							
7899999	Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities .....							
7999999	Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities .....							
8099999	Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities .....							
8199999	Subtotals - Bonds - SVO Identified Funds .....							
8399999	Subtotals - Bonds - Total Bonds .....							
8499999	Subtotals - Sweep Accounts .....							
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
09248U718 .....	BLACKROCK LIQ T FUND INSTL SHARES .....	... O ...	... 06/30/2018 ...	..... 2.000	..... X X X .....	..... 2,843,833	.....	.....
60934N104 .....	FEDERATED GOVT OBLIGATIONS FUND .....	... O ...	... 06/02/2018 ...	..... 0.500	..... X X X .....	..... 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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