



QUARTERLY STATEMENT  
AS OF SEPTEMBER 30, 2017  
OF THE CONDITION AND AFFAIRS OF THE  
HEALTHCARE UNDERWRITERS GROUP, INC.

NAIC Group Code	0000	0000	NAIC Company Code	12233	Employer's ID Number	74-3129288
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	11/30/2004		Commenced Business	12/14/2004		
Statutory Home Office	1900 Polaris Parkway, Suite 450		Columbus, OH, US 43240-4064			
	(Street and Number)		(City or Town, State, Country and Zip Code)			
Main Administrative Office	1250 South Pine Island Road, Suite 300					
	(Street and Number)					
	Plantation, FL, US 33324-4402		(866)484-5715			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Mail Address	1250 South Pine Island Road, Suite 300		Plantation, FL, US 33324-4402			
	(Street and Number or P.O. Box)		(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1250 South Pine Island Road, Suite 300					
	(Street and Number)					
	Plantation, FL, US 33324-4402		(866)484-5715			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Internet Web Site Address	www.hugroupinc.com					
Statutory Statement Contact	Thomas William Mueller, CPA, CGMA		(866)484-5716			
	(Name)		(Area Code)(Telephone Number)(Extension)			
	tmueller@hugroupinc.com		(877)895-0996			
	(E-Mail Address)		(Fax Number)			

OFFICERS

Name	Title
Joshua Marc Salman	CEO & President
David Wayne Lester CPA, CGMA	Treasurer, VP, CFO
Thomas William Mueller CPA, CGMA	Secretary, VP Finance & Controller
William Carl Ludwig JD	VP, Chief Claims Officer

OTHERS

DIRECTORS OR TRUSTEES

Joshua Marc Salman	David Wayne Lester CPA, CGMA
William Carl Ludwig JD	Thomas William Mueller CPA, CGMA

State of	Ohio
County of	Franklin ss

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

(Signature)	(Signature)	(Signature)
Joshua Marc Salman	David Wayne Lester, CPA, CGMA	Thomas William Mueller, CPA, CGMA
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
CEO & President	Treasurer, VP, CFO	Secretary, VP Finance & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[ ]
day of , 2017	b. If no,	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

(Notary Public Signature)

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 .....	75,201,533		75,201,533	71,374,384
2.	Stocks:				
2.1	Preferred stocks .....				
2.2	Common stocks .....	7,486,362		7,486,362	8,382,505
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 (\$.....(663,138)), cash equivalents (\$.....1,456,640) and short-term investments (\$.....1,591,473) .....	2,384,975		2,384,975	3,577,050
6.	Contract loans (including \$.....0 premium notes) .....				
7.	Derivatives .....				
8.	Other invested assets .....				
9.	Receivables for securities .....	34,489		34,489	
10.	Securities lending reinvested collateral assets .....				
11.	Aggregate write-ins for invested assets .....				
12.	Subtotals, cash and invested assets (Lines 1 to 11) .....	85,107,359		85,107,359	83,333,940
13.	Title plants less \$.....0 charged off (for Title insurers only) .....				
14.	Investment income due and accrued .....	476,292		476,292	360,869
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection .....	2,610,190		2,610,190	1,962,977
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 .....	286,734		286,734	57,178
16.2	Funds held by or deposited with reinsured companies .....	100,000		100,000	100,000
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 .....	758,207		758,207	905,102
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 .....				
24.	Health care (\$.....0) and other amounts receivable .....				
25.	Aggregate write-ins for other-than-invested assets .....	135,102	135,102		
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	89,473,884	135,102	89,338,782	86,720,066
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28.	TOTAL (Lines 26 and 27) .....	89,473,884	135,102	89,338,782	86,720,066
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.	Other Prepaid Expense .....	135,102	135,102		
2502.	.....				
2503.	.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page .....				
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	135,102	135,102		

**LIABILITIES, SURPLUS AND OTHER FUNDS**

		1	2
		Current Statement Date	December 31, Prior Year
1.	Losses (current accident year \$.....3,644,841) .....	15,650,417	15,423,101
2.	Reinsurance payable on paid losses and loss adjustment expenses .....		
3.	Loss adjustment expenses .....	11,870,348	12,419,049
4.	Commissions payable, contingent commissions and other similar charges .....	766,088	478,409
5.	Other expenses (excluding taxes, licenses and fees) .....	208,675	288,720
6.	Taxes, licenses and fees (excluding federal and foreign income taxes) .....	67,713	107,812
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....	102,340	18,545
7.2	Net deferred tax liability .....		
8.	Borrowed money \$.....0 and interest thereon \$.....0 .....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....625,649 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act) .....	8,788,364	7,918,215
10.	Advance premium .....	598,960	1,016,913
11.	Dividends declared and unpaid:		
11.1	Stockholders .....		
11.2	Policyholders .....		
12.	Ceded reinsurance premiums payable (net of ceding commissions) .....	1,734,959	430,411
13.	Funds held by company under reinsurance treaties .....		
14.	Amounts withheld or retained by company for account of others .....		
15.	Remittances and items not allocated .....		
16.	Provision for reinsurance (including \$.....0 certified) .....		
17.	Net adjustments in assets and liabilities due to foreign exchange rates .....		
18.	Drafts outstanding .....		
19.	Payable to parent, subsidiaries and affiliates .....	563,145	501,490
20.	Derivatives .....		
21.	Payable for securities .....	379,139	
22.	Payable for securities lending .....		
23.	Liability for amounts held under uninsured plans .....		
24.	Capital notes \$.....0 and interest thereon \$.....0 .....		
25.	Aggregate write-ins for liabilities .....		
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) .....	40,730,148	38,602,665
27.	Protected cell liabilities .....		
28.	TOTAL liabilities (Lines 26 and 27) .....	40,730,148	38,602,665
29.	Aggregate write-ins for special surplus funds .....		
30.	Common capital stock .....	8,186,047	8,186,047
31.	Preferred capital stock .....		
32.	Aggregate write-ins for other-than-special surplus funds .....		
33.	Surplus notes .....		
34.	Gross paid in and contributed surplus .....	31,680,780	31,680,780
35.	Unassigned funds (surplus) .....	8,741,807	8,250,574
36.	Less treasury stock, at cost:		
36.1	.....0 shares common (value included in Line 30 \$.....0) .....		
36.2	.....0 shares preferred (value included in Line 31 \$.....0) .....		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) .....	48,608,634	48,117,401
38.	TOTALS (Page 2, Line 28, Col. 3) .....	89,338,782	86,720,066
DETAILS OF WRITE-INS			
2501.	.....		
2502.	.....		
2503.	.....		
2598.	Summary of remaining write-ins for Line 25 from overflow page .....		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 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) .....		
3201.	.....		
3202.	.....		
3203.	.....		
3298.	Summary of remaining write-ins for Line 32 from overflow page .....		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME				
1.	Premiums earned			
1.1	Direct (written \$.....9,252,931)	9,136,141	10,031,681	13,879,680
1.2	Assumed (written \$.....4,577,532)	3,810,642	2,900,613	3,946,942
1.3	Ceded (written \$.....2,078,080)	2,064,549	1,052,422	1,310,396
1.4	Net (written \$.....11,752,383)	10,882,234	11,879,872	16,516,226
DEDUCTIONS:				
2.	Losses incurred (current accident year \$.....3,654,216)			
2.1	Direct	2,513,526	(96,659)	(332,649)
2.2	Assumed	839,347	1,357,202	1,804,831
2.3	Ceded	897,909	304,369	516,875
2.4	Net	2,454,964	956,174	955,307
3.	Loss adjustment expenses incurred	4,338,177	7,314,501	9,165,231
4.	Other underwriting expenses incurred	5,518,781	5,098,787	6,594,435
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	12,311,922	13,369,462	16,714,973
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,429,688)	(1,489,590)	(198,747)
INVESTMENT INCOME				
9.	Net investment income earned	1,403,742	1,467,290	1,984,806
10.	Net realized capital gains (losses) less capital gains tax of \$.....0	560,576	(103,119)	170,795
11.	Net investment gain (loss) (Lines 9 + 10)	1,964,318	1,364,171	2,155,601
OTHER INCOME				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0)			
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income	10,202	16,610	21,336
15.	TOTAL other income (Lines 12 through 14)	10,202	16,610	21,336
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	544,832	(108,809)	1,978,190
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	544,832	(108,809)	1,978,190
19.	Federal and foreign income taxes incurred	92,493		(69,441)
20.	Net income (Line 18 minus Line 19) (to Line 22)	452,339	(108,809)	2,047,631
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year	48,117,401	46,710,980	46,710,980
22.	Net income (from Line 20)	452,339	(108,809)	2,047,631
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0	200,240	305,599	576,646
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(146,895)	(85,352)	(1,491,755)
27.	Change in nonadmitted assets	(14,451)	240,123	273,899
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1	Paid in			
32.2	Transferred from surplus (Stock Dividend)			
32.3	Transferred to surplus			
33.	Surplus adjustments:			
33.1	Paid in			
33.2	Transferred to capital (Stock Dividend)			
33.3	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	491,233	351,561	1,406,421
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	48,608,634	47,062,541	48,117,401
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Municipal Tax Collection Fee Income	10,202	16,610	21,336
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)	10,202	16,610	21,336
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 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 .....	11,991,765	12,347,932	15,255,210
2.	Net investment income .....	1,456,855	1,648,385	2,273,599
3.	Miscellaneous income .....	10,202	16,610	21,336
4.	TOTAL (Lines 1 to 3) .....	13,458,822	14,012,927	17,550,145
5.	Benefit and loss related payments .....	2,457,204	3,640,035	4,401,305
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7.	Commissions, expenses paid and aggregate write-ins for deductions .....	10,252,574	11,027,027	15,630,032
8.	Dividends paid to policyholders .....			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....	8,698		
10.	TOTAL (Lines 5 through 9) .....	12,718,476	14,667,062	20,031,337
11.	Net cash from operations (Line 4 minus Line 10) .....	740,346	(654,135)	(2,481,192)
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds .....	11,114,519	14,642,153	24,638,284
12.2	Stocks .....	4,077,796	2,925,676	3,699,715
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 .....	344,650		
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7) .....	15,536,965	17,567,829	28,337,999
13.	Cost of investments acquired (long-term only):			
13.1	Bonds .....	15,147,392	14,474,426	21,728,767
13.2	Stocks .....	2,383,649	2,790,480	3,307,874
13.3	Mortgage loans .....			
13.4	Real estate .....			
13.5	Other invested assets .....			
13.6	Miscellaneous applications .....			0
13.7	TOTAL investments acquired (Lines 13.1 to 13.6) .....	17,531,041	17,264,906	25,036,642
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) .....	(1,994,076)	302,923	3,301,357
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) .....	61,655	(346,791)	(122,026)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	61,655	(346,791)	(122,026)
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) .....	(1,192,075)	(698,003)	698,139
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year .....	3,577,050	2,878,911	2,878,911
19.2	End of period (Line 18 plus Line 19.1) .....	2,384,975	2,180,908	3,577,050

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

20.0001				
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**Notes to Financial Statement**

**1. Summary of Significant Accounting Policies**

**A. Accounting Practices**

The accompanying financial statements of Healthcare Underwriters Group, Inc. (HU or the Company) have been completed in accordance with the *Accounting Practices and Procedures Manual* (NAIC SAP). 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	2017	2016
<u>NET INCOME</u>			
(1) State basis (Page 4, Line 20, Columns 1 & 3)	OH	452,339	2,047,631
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:		---	---
(3) State Permitted Practices that increase/(decrease) NAIC SAP:		---	---
(4) NAIC SAP (1-2-3=4)	OH	452,339	2,047,631
<u>SURPLUS</u>			
(5) State basis (Page 3, Line 37, Columns 1 & 2)	OH	48,608,634	48,117,401
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:		---	---
(7) State Permitted Practices that increase/(decrease) NAIC SAP:		---	---
(8) NAIC SAP (5-6-7=8)	OH	48,608,634	48,117,401

B. Use of Estimates in the Preparation of the Financial Statements – No change.

C. Accounting Policies – Loan-backed securities are stated at amortized cost.

**2. Accounting Changes and Corrections of Errors – None.**

**3. Business Combinations and Goodwill – None.**

**4. Discontinued Operations –** There are no discontinued operations.

**5. Investments**

A. Mortgage Loans – The Company has no mortgage loans.

B. Debt Restructuring – The Company has no restructured debt.

C. Reverse Mortgages – The Company has no reverse mortgages.

**D. Loan-Backed Securities**

(1) HU’s loan-backed securities consist entirely of U.S. Government residential mortgage-backed securities. Any prepayment assumptions are provided by the Company’s investment advisors, PNC Capital Advisors, LLC and Regions Investment Management.

(2) None of the Company’s loan-backed securities have a recognized other-than-temporary impairment.

(3) None of the Company’s loan-backed securities have a recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than amortized cost) for which an other-than temporary impairment has not been recognized in earnings as a realized loss:

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	153,146
2. 12 Months or Longer	204,020
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	15,079,837
2. 12 Months or Longer	3,701,305

(5) Advice from the Company’s investment managers was considered in reaching the conclusion that the impairments are not other-than-temporary.

E. Repurchase Agreements and/or Securities Lending Transactions - The Company has none.

F. Real Estate - The Company has no investments in real estate.

G. Low-income housing tax credits - HU has no investments in low-income housing tax credits.

Notes to Financial Statement

5. Investments (Continued)

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross Restricted							8  Total Current Year Admitted Restricted	Percentage	
	Current Year					6  Total From Prior Year	7  Increase/ (Decrease) (5 minus 6)		9  Gross Restricted to Total Assets	10  Admitted Restricted to Total Admitted Assets
	1  Total General Account (G/A)	2  G/A Supporting Protected Cell Account Activity (a)	3  Total Protected Cell Account Restricted Assets	4  Protected Cell Account Assets Supporting G/A Activity (b)	5  Total (1 plus 3)					
(a) Subject to contractual obligation for which liability is not shown	---	---	---	---	---	---	---	---	---%	---%
(b) Collateral held under security lending agreements	---	---	---	---	---	---	---	---	---%	---%
(c) Subject to repurchase agreements	---	---	---	---	---	---	---	---	---%	---%
(d) Subject to reverse repurchase agreements	---	---	---	---	---	---	---	---	---%	---%
(e) Subject to dollar repurchase agreements	---	---	---	---	---	---	---	---	---%	---%
(f) Subject to dollar reverse repurchase agreements	---	---	---	---	---	---	---	---	---%	---%
(g) Placed under option contracts	---	---	---	---	---	---	---	---	---%	---%
(h) Letter stock or securities restricted as to sale – ex-cluding FHLB capital stock	---	---	---	---	---	---	---	---	---%	---%
(i) FHLB capital stock	---	---	---	---	---	---	---	---	---%	---%
(j) On deposit with states	1,154,920	---	---	---	1,154,920	1,144,042	10,878	1,154,920	1.291%	1.293%
(k) On deposit with other regulatory bodies	---	---	---	---	---	---	---	---	---%	---%
(l) Pledged as collateral to FHLB (including assets backing funding agreements)	---	---	---	---	---	---	---	---	---%	---%
(m) Pledged as collateral not captured in other categories	7,027,464	---	---	---	7,027,464	5,696,715	1,330,749	7,027,464	7.854%	7.866%
(n) Other restricted assets	---	---	---	---	---	---	---	---	---%	---%
(o) Total Restricted Assets	8,182,384	---	---	---	8,182,384	6,840,757	1,341,627	8,182,384	9.145%	9.159%

(a) Subset of column 1  
 (b) Subset of column 3

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Item 5.H.(1)(m)) – Securities and short-term investments in separate trust accounts as collateral pertaining to the Company’s quota share reinsurance treaty.

(3) Detail of Other Restricted Assets - None

I. Working Capital Finance Investments - None

J. Offsetting and Netting of Assets and Liabilities – Not applicable.

K. Structured Notes – The Company has no structured notes.

6. Joint Ventures, Partnerships and Limited Liability Companies – Not applicable.

7. Investment Income – No investment income due and accrued was excluded from surplus.

8. Derivative Instruments – Not applicable.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at September 30 are as follows:

1.

Description	9/30/2017			Prior Year End			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col. 1 + 2) Total	Ordinary	Capital	(Col. 4 + 5) Total	(Col. 1 – 4) Ordinary	(Col. 2 – 5) Capital	(Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	1,204,371	---	1,204,371	1,302,126	---	1,302,126	(97,755)	---	(97,755)
(b) Statutory Valuation Allowance Adjustments	---	---	---	---	---	---	---	---	---
(c) Adjusted Gross Deferred Tax Assets (1a – 1b)	1,204,371	---	1,204,371	1,302,126	---	1,302,126	(97,755)	---	(97,755)
(d) Deferred Tax Assets Nonadmitted	---	---	---	---	---	---	---	---	---
(e) Subtotal Net Admitted Deferred Tax Asset (1c – 1d)	1,204,371	---	1,204,371	1,302,126	---	1,302,126	(97,755)	---	(97,755)
(f) Deferred Tax Liabilities	446,164	---	446,164	397,024	---	397,024	49,140	---	49,140
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	758,207	---	758,207	905,102	---	905,102	(146,895)	---	(146,895)

2.

Admission Calculation Components SSAP No. 101	9/30/2017			Prior Year End			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col. 1 + 2) Total	Ordinary	Capital	(Col. 4 + 5) Total	(Col. 1 – 4) Ordinary	(Col. 2 – 5) Capital	(Col. 7 + 8) Total
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	---	---	---	---	---	---	---	---	---
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 below)	758,207	---	758,207	905,102	---	905,102	(146,895)	---	(146,895)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	758,207	---	758,207	905,102	---	905,102	(146,895)	---	(146,895)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	---	XXX	XXX	---	XXX	XXX	---
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	446,164	---	446,164	397,024	---	397,024	49,140	---	49,140
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	1,204,371	---	1,204,371	1,302,126	---	1,302,126	(97,755)	---	(97,755)

Notes to Financial Statement

9. Income Taxes (Continued)

3.

Description	2017	2016
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	1,424.000	1,306.000
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b) 2 Above.	47,850,427	47,843,950

4. Impact of Tax Planning Strategies

	9/30/2017		Prior Year End		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 – 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax-Planning Strategies						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	1,204,371	---	1,302,126	---	(97,755)	---
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies		---	---	---	---	---
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	1,204,371	---	1,302,126	---	(97,755)	---
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	---	---	---	---	---	---

(b) Does the Company’s tax-planning strategies include the use of reinsurance? Yes \_\_\_\_\_ No X \_\_\_\_\_

B. Regarding deferred tax liabilities that are not recognized – Not applicable.

C. Current income taxes incurred consist of the following major components:

Description	(1) 9/30/2017	(2) Prior Year End	(3) (Col. 1 – 2) Change
1. Current Income Tax			
(a) Federal	92,295	18,545	73,750
(b) Foreign	---	---	---
(c) Subtotal	92,295	18,545	73,750
(d) Federal income tax on net capital gains	---	(87,986)	87,986
(e) Utilization of capital loss carry-forwards	---	---	---
(f) Other	198	---	---
(g) Federal and foreign income taxes incurred	92,493	(69,441)	161,736
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	467,463	479,871	(12,408)
(2) Unearned premium reserve	597,609	538,439	59,170
(3) Advance premiums	40,729	69,150	(28,421)
(4) Fixed assets	37	171	(134)
(5) Net operating loss carry-forward	---	118,565	(118,565)
(6) Other (including items < 5% of total ordinary tax assets)	98,533	95,930	2,603
(99) Subtotal	1,204,371	1,302,126	(97,755)
(b) Statutory valuation allowance adjustment	---	---	---
(c) Nonadmitted	---	---	---
(d) Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	1,204,371	1,302,126	(97,755)
(e) Capital:			
(1) Investments	---	---	---
(2) Net capital loss carry-forward	---	---	---
(3) Other (including items < 5% of total capital tax assets)	---	---	---
(99) Subtotal	---	---	---
(f) Statutory valuation allowance adjustment	---	---	---
(g) Nonadmitted	---	---	---
(h) Admitted capital deferred tax assets (2e99 – 2f – 2g)	---	---	---
(i) Admitted deferred tax assets (2d + 2h)	1,204,371	1,302,126	(97,755)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Deferred acquisition costs	44,749	63,652	(18,903)
(2) Other (including items < 5% of total ordinary tax liabilities)	---	---	---
(99) Subtotal	44,749	63,652	(18,903)
(b) Capital:			
(1) Investments	401,415	331,208	70,207
(2) Real estate	---	---	---
(3) Other (including items < 5% of total capital tax liabilities)	---	2,164	(2,164)
(99) Subtotal	401,415	333,372	68,043
(c) Deferred tax liabilities (3a99 + 3b99)	446,164	397,024	49,140
4. Net deferred tax assets/liabilities (2i – 3c)	758,207	905,102	(146,895)



Notes to Financial Statement

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties – No change.
11. Debt – The Company has no debt.
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – Not applicable.
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
- (1) & (2) The Company was organized as a non-assessable mutual company with no capital stock and converted to a stock insurance company effective August 25, 2014. In connection with a merger in early 2015, its holding company, Global Insurance Management Company, Inc., holds 8,186,047 shares of common stock in the Company.
- (3), (4) & (5) Under Ohio insurance statutes, dividends can only be paid from net realized savings and net realized earnings which are in excess of the Company’s minimum required surplus as determined on a statutory basis. No dividend may be paid without providing notice to the Ohio Department of Insurance (ODI) and giving the ODI 30 days to disapprove such dividend. No dividends were paid during the first nine months of 2017 or all of 2016.
- (6) There were no restrictions placed on the Company’s surplus, including for whom the surplus is being held.
- (7) There were no advances to surplus not repaid.
- (8) Amount of stock withheld by the Company for special purposes – None.
- (9) The Company has no changes in the balances of any special surplus funds from the prior year.
- (10) Unassigned funds (surplus) are not represented or reduced by cumulative unrealized gains and losses.
- (11) Surplus Notes – None.
- (12) & (13) Quasi-reorganizations – Not applicable.
14. Liabilities, Contingencies and Assessments – None.
15. Leases – The Company has no leases.
16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit 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 Plans and the Uninsured Portion of Partially Insured Plans – Not applicable.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – None.
20. Fair Value Measurements

- A. The Company’s estimates of fair value for financial assets and financial liabilities are based on the framework established in the Fair Value Measurements and Disclosures accounting guidance. The framework is based on the inputs used in valuation and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance includes a hierarchy based on whether significant valuation inputs are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect HU’s significant market assumptions. The only assets and liabilities measured and reported at fair value are common stocks. The three levels of the hierarchy are as follows:
- Level 1 – Quoted prices in active markets for identical securities.
- Level 2 – Quoted prices in active markets for similar securities.
- Level 3 – Inputs to the valuation methodology are unobservable for the asset or liability and are significant to the fair value measurement.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common Stock				
Industrial and Misc.	7,486,362	---	---	7,486,362
Parent, Subsidiaries and Affiliates	---	---	---	---
Total Common Stocks	---	---	---	---
	7,486,362	---	---	7,486,362
Total assets at fair value	7,486,362	---	---	7,486,362
b. Liabilities at fair value				
Derivative liabilities	---	---	---	---
Total liabilities at fair value	---	---	---	---

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy – Not applicable.

Notes to Financial Statement

20. Fair Value Measurements (Continued)

- B. Combination of fair value information disclosed under SSAP No. 100, Fair Value Measurements, with the fair value information disclosed under other accounting pronouncements – Not applicable.
- C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	74,859,312	75,201,533	16,204,796	58,654,516	---	---
Common Stock	7,486,362	7,486,362	7,486,362	---	---	---

- D. Not Practicable to Estimate Fair Value – Not applicable.

21. Other Items

- A. Extraordinary Items – None.
- B. Troubled Debt Restructuring: Debtors – Not applicable.
- C. Other Disclosures and Unusual Items – None.
- D. Business Interruption Insurance Recoveries – None.
- E. State Transferable and Non-transferable Tax Credits – None.
- F. Subprime-Mortgage-Related Risk Exposure – None.
- G. Agents’ Balances Certification, Section 625.012(5), Florida Statutes:
  - a. Agents’ Balances or Uncollected Premiums as reported on Page 2, 15.1 - \$2,610,190.
  - b. Amount of Agents’ Balances or Uncollected Premiums from Page 2, Line 15.1 that is due from “controlled” or “controlling” persons – None.
  - c. Amount reported in #2 above and secured by a: Trust Fund, Letter of Credit, and Financial Guaranty Bond as required by Section 625.012, Florida Statutes – None.

22. **Events Subsequent** – On September 1, 2017, Global Insurance Management Company, Inc. (GIMC), the parent company of HU, entered into an Agreement and Plan of Merger (Merger Agreement) with ProMutual Group, Inc., (ProMutual), Ocwen, Inc., (Merger Sub), and David W. Lester and Steven D. Shapiro, MD, acting jointly in their capacity as the representative of the GIMC shareholders. ProMutual is the parent company to several underwriting companies that collectively are authorized to write insurance business in all fifty U.S. states as well as the District of Columbia. ProMutual is a subsidiary of Medical Professional Mutual Insurance Company, a mutual insurance company domiciled in Massachusetts. Medical Professional Mutual Insurance Company, ProMutual, and their subsidiaries do business as Coverys.

The Merger Agreement provides for the acquisition of GIMC by ProMutual through the merger of Merger Sub with and into GIMC, with GIMC as the surviving corporation. The GIMC Board of Directors approved the transaction on August 29, 2017, GIMC shareholders approved it on October 18, 2017 and Ohio Department of Insurance approval was obtained on October 30, 2017. The merger is expected to close on November 30, 2017 with an effective date of December 1, 2017.

Subsequent events have been considered through November 14, 2017 for the quarterly statement issued on November 15, 2017. There have been no further material recognized or nonrecognized subsequent events.

- 23. **Reinsurance** – Ceded reinsurance premiums payable related to insured events of prior years were increased by \$1,048,664 as a result of re-estimation of unpaid reinsured claims. Management determined to increase ceded reinsurance premiums payable based on management’s judgment and evaluation of the payable based in part on advice received from its independent consulting actuary.
  - A. Unsecured Reinsurance Recoverables – None
  - B. Reinsurance Recoverable in Dispute - None
  - C. Reinsurance Assumed and Ceded – No return commission would be due reinsurers if the Company’s reinsurance was canceled.
  - D. Uncollectible Reinsurance - None
  - E. Commutation of Ceded Reinsurance - None
  - F. Retroactive Reinsurance – None
  - G. Reinsurance Accounted for as a Deposit – None
  - H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements – None
  - I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None

## Notes to Financial Statement

24. **Retrospectively Rated Contracts & Contracts Subject to Redetermination** – Not applicable.
25. **Changes in Incurred Losses and Loss Adjustment Expenses** – Net reserves for losses and loss adjustment expenses as of September 30, 2017 related to insured events of prior years were decreased by \$816,155 year to date as a result of re-estimation of unpaid claims because the Company has reduced its estimates of claims severity (i.e. the average size of a claim) related to those years. Based on recent internal and industry claims data and advice received from its independent consulting actuary, management believes claims severity for those earlier years will be less than was actuarially projected and that claims severity is increasing at a rate slower than was estimated when reserves for those years were established. No return premiums have been accrued as a result of the prior-year effects.
26. **Intercompany Pooling Arrangements** – Not applicable.
27. **Structured Settlements** – Not applicable.
28. **Health Care Receivables** – Not applicable.
29. **Participating Policies** – Not applicable.
30. **Premium Deficiency Reserves** – No change.
31. **High Deductibles** – Not applicable.
32. **Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses** – Not applicable.
33. **Asbestos/Environmental Reserves** – Not applicable.
34. **Subscriber Savings Accounts** – Not applicable.
35. **Multiple Peril Crop Insurance** – Not applicable.
36. **Financial Guaranty Insurance** – 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[X] No[ ]
- 1.2 If yes, has the report been filed with the domiciliary state?

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

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

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

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

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

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

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

If yes, attach an explanation.

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

11/30/2013
- 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.

11/30/2013
- 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).

01/30/2014
- 6.4 By what department or departments?

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

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

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

FINANCIAL

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

Yes[ ] No[X]
- 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

**GENERAL INTERROGATORIES (Continued)**

**INVESTMENT**

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

14.2 If yes, please complete the following:

Yes[ ] No[X]

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

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:  
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2  
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2  
16.3 Total payable for securities lending reported on the liability page

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

\$ ..... 0  
\$ ..... 0  
\$ ..... 0

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

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

Yes[X] No[ ]

1	2
Name of Custodian(s)	Custodian Address
PNC Bank .....	1900 E. 9th Street, Cleveland, OH 44114 .....
Regions Bank .....	1511 N. Westshore Blvd., Ste. 850, Tampa, FL 33607

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

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

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

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

Yes[ ] No[X]

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

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

1	2
Name of Firm or Individual	Affiliation
PNC Capital Advisors, LLC .....	..... U .....
Regions Investment Management .....	..... U .....

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

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

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

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

**GENERAL INTERROGATORIES (Continued)**

1 Central Registration Depository Number	2  Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4  Registered With	5 Investment Management Agreement (IMA) Filed
151829 .....	PNC Capital Advisors, LLC .....	70GNSSLOQJ8U3B9Y5F18 ...	Securities Exchange Commission .....	DS .....
111715 .....	Regions Investment Management .....	CW05CS5KW59QTC0DG824 ...	Securities Exchange Commission .....	DS .....

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

Yes☒ No☐

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation.

Yes[ ] No[ ] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation.

Yes[ ] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes[ ] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes[ ] No[X]
- 4.2 If yes, complete the following schedule:

1  Line of Business	2  Maximum Interest	3  Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4  Unpaid Losses	5  Unpaid LAE	6  IBNR	7  TOTAL	8  Unpaid Losses	9  Unpaid LAE	10  IBNR	11  TOTAL
04.2999 Total .....			.....	.....	.....	.....	.....	.....	.....	.....

5. Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

.....0.000%

.....0.000%

.....0.000%
- 6.1 Do you act as a custodian for health savings accounts?

Yes[ ] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$.....0
- 6.3 Do you act as an administrator for health savings accounts?

Yes[ ] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$.....0

**SCHEDULE F - CEDED REINSURANCE**  
**Showing all new reinsurers - Current Year to Date**

1 NAIC Company Code	2  ID Number	3  Name of Reinsurer	4  Domiciliary Jurisdiction	5  Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
			NONE			



**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

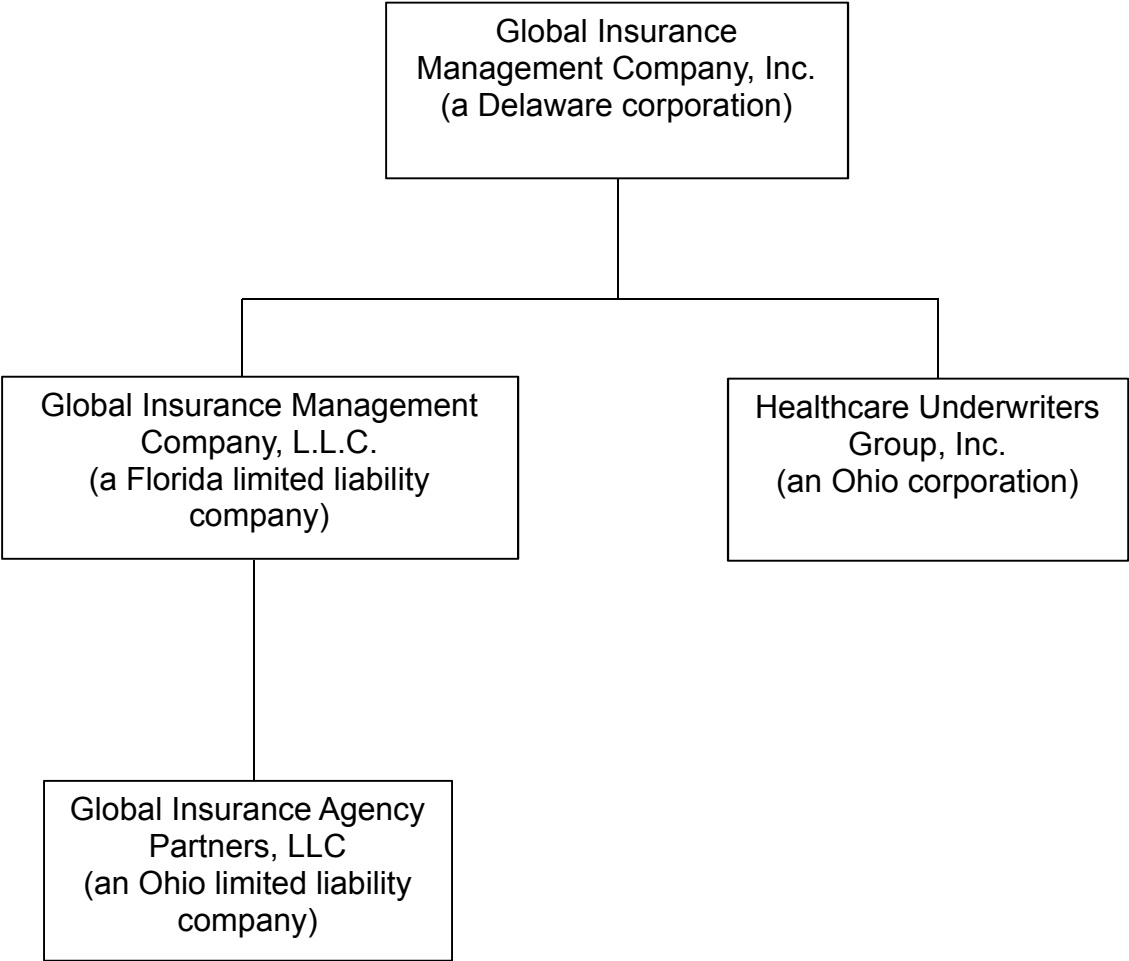
**Current Year to Date - Allocated by States and Territories**

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, etc.		Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
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)	L	4,768,799	4,625,608	1,722,500	1,932,500	6,387,300	5,872,276
11.	Georgia (GA)	N						
12.	Hawaii (HI)	N						
13.	Idaho (ID)	N						
14.	Illinois (IL)	N						
15.	Indiana (IN)	L	53,943	14,760			11,377	2,490
16.	Iowa (IA)	N						
17.	Kansas (KS)	N						
18.	Kentucky (KY)	L	1,535,816	2,028,054	1,582,500	940,000	4,922,265	5,376,702
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	2,771,867	3,664,065	40,000	950,000	2,847,742	5,004,607
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)	L	122,506				9,675	
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.	Totals	(a). 5	9,252,931	10,332,487	3,345,000	3,822,500	14,178,359	16,256,075
DETAILS OF WRITE-INS								
58001		X X X						
58002		X X X						
58003		X X X						
58998	Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile - see DSLI); (D) DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**  
Global Insurance Management Company, Inc.  
Organizational Chart  
September 30, 2017



**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
.....	.....	00000	47-1971933	.....	.....	.....	Global Insurance Management Company, Inc. ....	.. DE ..	.. UDP ..	Shareholders .....	Ownership .....	..... 100.0	.....	..... N .....	.....
.....	.....	12233	74-3129288	.....	.....	.....	Healthcare Underwriters Group, Inc. ....	.. OH ..	.... DS ..	Global Insurance Management Company, Inc. ....	Ownership .....	..... 100.0	Global Insurance Management Company, Inc. ....	.... N .....	.....
.....	.....	00000	16-1647591	.....	.....	.....	Global Insurance Management Co., LLC	.. FL ..	.... DS ..	Global Insurance Management Company, Inc. ....	Ownership .....	..... 100.0	Global Insurance Management Company, Inc. ....	.... N .....	.....
.....	.....	00000	46-1740386	.....	.....	.....	Global Insurance Agency Partners, LLC	.. OH ..	.... DS ..	Global Insurance Management Co., LLC ....	Ownership .....	..... 100.0	Global Insurance Management Company, Inc. ....	.... N .....	.....

Asterisk	Explanation
0000001	.....

STATEMENT AS OF **September 30, 2017** OF THE **HEALTHCARE UNDERWRITERS GROUP, INC.**

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....				
2.	Allied lines .....				
3.	Farmowners multiple peril .....				
4.	Homeowners multiple peril .....				
5.	Commercial multiple peril .....				
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....				
10.	Financial guaranty .....				
11.1	Medical professional liability - occurrence .....	204,960	52,213	25.475	23.350
11.2	Medical professional liability - claims made .....	8,931,181	2,461,313	27.559	(4.576)
12.	Earthquake .....				
13.	Group accident and health .....				
14.	Credit accident and health .....				
15.	Other accident and health .....				
16.	Workers' compensation .....				
17.1	Other liability - occurrence .....				
17.2	Other liability - claims made .....				
17.3	Excess Workers' Compensation .....				
18.1	Products liability - occurrence .....				
18.2	Products liability - claims made .....				
19.1	19.2 Private passenger auto liability .....				
19.3	19.4 Commercial auto liability .....				
21.	Auto physical damage .....				
22.	Aircraft (all perils) .....				
23.	Fidelity .....				
24.	Surety .....				
26.	Burglary and theft .....				
27.	Boiler and machinery .....				
28.	Credit .....				
29.	International .....				
30.	Warranty .....				
31.	Reinsurance-Nonproportional Assumed Property .....	X X X	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability .....	X X X	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines .....	X X X	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business .....				
35.	TOTALS .....	9,136,141	2,513,526	27.512	(0.964)
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....			
2.	Allied lines .....			
3.	Farmowners multiple peril .....			
4.	Homeowners multiple peril .....			
5.	Commercial multiple peril .....			
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....			
10.	Financial guaranty .....			
11.1	Medical professional liability - occurrence .....	107,901	204,960	1,297,750
11.2	Medical professional liability - claims made .....	4,178,982	9,047,971	9,034,737
12.	Earthquake .....			
13.	Group accident and health .....			
14.	Credit accident and health .....			
15.	Other accident and health .....			
16.	Workers' compensation .....			
17.1	Other liability - occurrence .....			
17.2	Other liability - claims made .....			
17.3	Excess Workers' Compensation .....			
18.1	Products liability - occurrence .....			
18.2	Products liability - claims made .....			
19.1	19.2 Private passenger auto liability .....			
19.3	19.4 Commercial auto liability .....			
21.	Auto physical damage .....			
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....			
27.	Boiler and machinery .....			
28.	Credit .....			
29.	International .....			
30.	Warranty .....			
31.	Reinsurance-Nonproportional Assumed Property .....	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability .....	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines .....	X X X	X X X	X X X
34.	Aggregate write-ins for other lines of business .....			
35.	TOTALS .....	4,286,883	9,252,931	10,332,487
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....			

**PART 3 (000 omitted)**  
**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2014 + Prior .....	6,911	2,987	9,898	3,275		3,275	5,597		1,979	7,576	1,961	(1,008)	953
2. 2015 .....	3,692	2,874	6,566	1,853		1,853	3,385		1,514	4,899	1,546	(1,360)	186
3. Subtotals 2015 + Prior .....	10,603	5,861	16,464	5,128		5,128	8,982		3,493	12,475	3,507	(2,368)	1,139
4. 2016 .....	6,056	5,322	11,378	1,595		1,595	5,388		2,440	7,828	927	(2,882)	(1,955)
5. Subtotals 2016 + Prior .....	16,659	11,183	27,842	6,723		6,723	14,370		5,933	20,303	4,434	(5,250)	(816)
6. 2017 .....	X X X	X X X	X X X	X X X	392	392	X X X	4,544	2,674	7,218	X X X	X X X	X X X
7. Totals .....	16,659	11,183	27,842	6,723	392	7,115	14,370	4,544	8,607	27,521	4,434	(5,250)	(816)
8. Prior Year-End Surplus As Regards Policyholders .....	48,117										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 26.616	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (46.946)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... (2.931)
.....													Col. 13, Line 7 Line 8 4..... (1.696)

# 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.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	Yes
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Trusteed Surplus Statement



Medicare Part D Coverage Supplement



Director and Officer Supplement



**OVERFLOW PAGE FOR WRITE-INS**

STATEMENT AS OF **September 30, 2017** OF THE **HEALTHCARE UNDERWRITERS GROUP, INC.**  
**SCHEDULE A - VERIFICATION**

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

**SCHEDULE B - VERIFICATION**

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

**SCHEDULE BA - VERIFICATION**

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	79,756,889	82,443,715
2.	Cost of bonds and stocks acquired .....	17,531,041	25,036,641
3.	Accrual of discount .....	(5,708)	44,274
4.	Unrealized valuation increase (decrease) .....	200,240	576,697
5.	Total gain (loss) on disposals .....	560,577	258,781
6.	Deduct consideration for bonds and stocks disposed of .....	15,192,315	28,337,999
7.	Deduct amortization of premium .....	162,828	265,220
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) .....	82,687,895	79,756,889
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	82,687,895	79,756,889



QSI02

**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) .....	62,508,148	17,492,657	14,745,257	(505,325)	63,566,706	62,508,148	64,750,222	65,241,001
2. NAIC 2 (a) .....	9,739,491	2,384,430	554,074	447,621	9,093,040	9,739,491	12,017,467	8,751,688
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	72,247,639	19,877,087	15,299,332	(57,704)	72,659,746	72,247,639	76,767,690	73,992,688
<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 .....	72,247,639	19,877,087	15,299,332	(57,704)	72,659,746	72,247,639	76,767,690	73,992,688

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,566,157; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

**SCHEDULE DA - PART 1**

**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2  Par Value	3  Actual Cost	4  Interest Collected Year To Date	5  Paid for Accrued Interest Year To Date
9199999. Totals .....	1,591,473	X X X	1,591,473	3,572	

**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 .....	2,643,615	1,030,950
2.	Cost of short-term investments acquired .....	14,881,606	24,526,563
3.	Accrual of discount .....		
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....		
6.	Deduct consideration received on disposals .....	15,932,584	22,912,336
7.	Deduct amortization of premium .....	1,164	1,561
8.	Total foreign exchange change in book/adjusted carrying value .....		
9.	Deduct current year's other-than-temporary impairment recognized ....		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	1,591,473	2,643,615
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	1,591,473	2,643,615

**SI04   Schedule DB - Part A Verification   .....   NONE**

**SI04   Schedule DB - Part B Verification   .....   NONE**

**SI05   Schedule DB Part C Section 1   .....   NONE**

**SI06   Schedule DB Part C Section 2   .....   NONE**

**SI07   Schedule DB - Verification   .....   NONE**

**SCHEDULE E - Verification**  
**(Cash Equivalents)**

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	1,781,232	660,072
2.	Cost of cash equivalents acquired .....	12,025,285	18,584,114
3.	Accrual of discount .....		
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....		
6.	Deduct consideration received on disposals .....	12,349,877	17,462,759
7.	Deduct amortization of premium .....		195
8.	Total foreign exchange change in book/adjusted carrying value .....		
9.	Deduct current year's other-than-temporary impairment recognized .....		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	1,456,640	1,781,232
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	1,456,640	1,781,232

**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>									
9128282R0 ..	UNITED STATES TREASURY .....		09/11/2017 ..	HSBC SECURITIES .....	X X X .....	353,623 .....	350,000 .....	599 .....	1 .....
9128282T6 ..	UNITED STATES TREASURY .....		09/11/2017 ..	HSBC SECURITIES .....	X X X .....	349,508 .....	350,000 .....	145 .....	1 .....
912828TJ9 ..	UNITED STATES TREASURY .....		09/12/2017 ..	HSBC SECURITIES .....	X X X .....	348,059 .....	350,000 .....	448 .....	1 .....
912828WZ9 ..	UNITED STATES TREASURY .....		09/06/2017 ..	CITIGROUP GLOBAL MARKETS INC. ....	X X X .....	100,523 .....	100,000 .....	618 .....	1 .....
912828X88 ..	UNITED STATES TREASURY .....		08/02/2017 ..	DEUTSCHE BANK SECURITIES, INC. ....	X X X .....	505,449 .....	500,000 .....	2,582 .....	1 .....
912828XB1 ..	UNITED STATES TREASURY .....		07/20/2017 ..	CITIGROUP GLOBAL MARKETS INC. ....	X X X .....	249,443 .....	250,000 .....	967 .....	1 .....
0599999 Subtotal - Bonds - U.S. Governments .....					X X X .....	1,906,606 .....	1,900,000 .....	5,359 .....	X X X .....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
25476FLH9 ..	DISTRICT COLUMBIA .....		09/05/2017 ..	VARIOUS .....	X X X .....	560,945 .....	500,000 .....	7,293 .....	1FE .....
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions .....					X X X .....	560,945 .....	500,000 .....	7,293 .....	X X X .....
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
3138EQCS9 ..	FN AL7280 - RMBS .....		09/06/2017 ..	INTL FCStone Financial Inc. ....	X X X .....	243,176 .....	235,059 .....	333 .....	1 .....
3138WHER9 ..	FN AS7343 - RMBS .....		08/21/2017 ..	JEFFERIES & COMPANY, INC. ....	X X X .....	368,089 .....	364,389 .....	698 .....	1 .....
3140J5LM9 ..	FN BM1231 - RMBS .....		08/28/2017 ..	WELLS FARGO SECURITIES LLC .....	X X X .....	341,915 .....	327,338 .....	955 .....	1 .....
31418BX43 ..	FN MA2498 - RMBS .....		09/28/2017 ..	GX CLARKE & CO. ....	X X X .....	215,119 .....	209,171 .....	488 .....	1 .....
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment .....					X X X .....	1,168,299 .....	1,135,956 .....	2,474 .....	X X X .....
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
00206RDQ2 ..	AT&T INC .....		09/26/2017 ..	GOLDMAN, SACHS & CO. ....	X X X .....	258,748 .....	250,000 .....	797 .....	2FE .....
035242AP1 ..	ANHEUSER-BUSCH INBEV FINANCE INC .....	C .....	09/18/2017 ..	MILLENNIUM ADVISORS, LLC .....	X X X .....	207,268 .....	200,000 .....	994 .....	1FE .....
037833DC1 ..	APPLE INC .....		09/15/2017 ..	Morgan Stanley .....	X X X .....	396,924 .....	400,000 .....	163 .....	1FE .....
06051GGA1 ..	BANK OF AMERICA CORP .....		09/13/2017 ..	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS .....	X X X .....	344,593 .....	350,000 .....	4,547 .....	2FE .....
09062XAC7 ..	BIOGEN INC .....		08/24/2017 ..	VARIOUS .....	X X X .....	818,442 .....	800,000 .....	10,514 .....	2FE .....
161571HE7 ..	CHAIT 164 A - ABS .....		09/21/2017 ..	BARCLAYS CAPITAL INC FIXED INC .....	X X X .....	98,898 .....	100,000 .....	41 .....	1FE .....
17305EGH2 ..	CCCIT 17A9 A9 - ABS .....		09/25/2017 ..	CITIGROUP GLOBAL MARKETS INC. ....	X X X .....	349,974 .....	350,000 .....	1 .....	1FE .....
20030NCA7 ..	COMCAST CORP .....		09/13/2017 ..	MITSUBISHI UFJ SECURITIES (USA) INC. ....	X X X .....	348,051 .....	350,000 .....	1,164 .....	1FE .....
24422ETV1 ..	JOHN DEERE CAPITAL CORP .....		09/06/2017 ..	MERRILL LYNCH FENNER & SMITH .....	X X X .....	399,188 .....	400,000 .....	1 .....	1FE .....
31679RAD7 ..	FITAT 171 A3 - ABS .....		09/12/2017 ..	CHASE SECURITIES INC .....	X X X .....	349,991 .....	350,000 .....	1 .....	1FE .....
437076BT8 ..	HOME DEPOT INC .....		09/05/2017 ..	MERRILL LYNCH FENNER & SMITH .....	X X X .....	648,310 .....	650,000 .....	1 .....	1FE .....
44107TAV8 ..	HOST HOTELS & RESORTS LP .....		09/18/2017 ..	GOLDMAN, SACHS & CO. ....	X X X .....	179,673 .....	175,000 .....	1,847 .....	2FE .....
46625HJZ4 ..	JPMORGAN CHASE & CO .....		09/18/2017 ..	First Tennessee Bank .....	X X X .....	183,278 .....	175,000 .....	1,925 .....	2FE .....
46625HRY8 ..	JPMORGAN CHASE & CO .....		07/26/2017 ..	Morgan Stanley .....	X X X .....	564,504 .....	550,000 .....	10,401 .....	1FE .....
501044DJ7 ..	KROGER CO .....		09/18/2017 ..	BANC/AMERICA SECS .....	X X X .....	199,222 .....	200,000 .....	1,151 .....	2FE .....
61744YAK4 ..	MORGAN STANLEY .....		09/13/2017 ..	Credit Suisse First Boston .....	X X X .....	327,249 .....	325,000 .....	1,653 .....	1FE .....
65478GAD2 ..	NAROT 17B A3 - ABS .....		08/16/2017 ..	SG AMERICAS SECURITIES, LLC .....	X X X .....	199,989 .....	200,000 .....	1 .....	1FE .....
74460DAC3 ..	PUBLIC STORAGE .....		09/13/2017 ..	MORGAN STANLEY CO .....	X X X .....	85,000 .....	85,000 .....	1 .....	1FE .....
84861TAC2 ..	SPIRIT REALTY LP .....		09/19/2017 ..	SUMRIDGE PARTNERS LLC .....	X X X .....	100,073 .....	100,000 .....	74 .....	2FE .....
86787EAT4 ..	SUNTRUST BANK .....		07/26/2017 ..	SUNTRUST CAPITAL MARKETS, INC. ....	X X X .....	199,644 .....	200,000 .....	1 .....	1FE .....
88167AAE1 ..	TEVA PHARMACEUTICAL FINANCE NETHERLANDS .....	C .....	09/15/2017 ..	MORGAN STANLEY CO .....	X X X .....	91,667 .....	100,000 .....	1,470 .....	2FE .....
89238MAE8 ..	TAOT 17A A4 - ABS .....		09/21/2017 ..	CHASE SECURITIES INC .....	X X X .....	291,291 .....	290,000 .....	169 .....	1FE .....
92340LAC3 ..	VEREIT OPERATING PARTNERSHIP LP .....		08/08/2017 ..	CHASE SECURITIES INC .....	X X X .....	84,431 .....	85,000 .....	2 .....	2FE .....
92826CAH5 ..	VISA INC .....		09/07/2017 ..	JP MORGAN CLEARING CORP .....	X X X .....	595,530 .....	600,000 .....	1 .....	1FE .....
94974BFY1 ..	WELLS FARGO & CO .....		09/26/2017 ..	MILLENNIUM ADVISORS, LLC .....	X X X .....	260,718 .....	250,000 .....	3,274 .....	1FE .....
98978VAL7 ..	ZOETIS INC .....		09/05/2017 ..	BARCLAYS CAPITAL INC FIXED INC .....	X X X .....	124,305 .....	125,000 .....	2 .....	2FE .....
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....					X X X .....	7,706,958 .....	7,660,000 .....	40,185 .....	X X X .....
8399997 Subtotal - Bonds - Part 3 .....					X X X .....	11,342,808 .....	11,195,956 .....	55,312 .....	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 .....

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399999	Subtotal - Bonds .....				X X X .....	11,342,808	11,195,956	55,312	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 .....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
00206R102 ..	AT&T ORD .....		09/28/2017 ..	CITATION GRP/BCC CLRG-EQTY&MUN .....	530.000	20,707	X X X .....		L .....
060505104 ..	BANK OF AMERICA ORD .....		08/22/2017 ..	VARIOUS .....	4,040.000	96,406	X X X .....		L .....
26078J100 ..	DOWDUPONT ORD .....		08/31/2017 ..	CORPORATE ACTION .....	1,070.000	55,831	X X X .....		L .....
494368103 ..	KIMBERLY CLARK ORD .....		07/24/2017 ..	ISI GROUP INC. ....	240.000	29,818	X X X .....		L .....
713448108 ..	PEPSICO ORD .....		07/24/2017 ..	CONVERGEX .....	220.000	25,610	X X X .....		L .....
74144T108 ..	T ROWE PRICE GROUP ORD .....		08/22/2017 ..	VARIOUS .....	240.000	19,961	X X X .....		L .....
74340W103 ..	PROLOGIS REIT .....		07/24/2017 ..	VARIOUS .....	870.000	52,342	X X X .....		L .....
95040Q104 ..	WELLTOWER ORD .....		09/28/2017 ..	Stifel Nicolaus & Co. ....	120.000	8,458	X X X .....		L .....
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....				X X X .....	309,132	X X X .....		X X X .....
9799997	Subtotal - Common Stocks - Part 3 .....				X X X .....	309,132	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 .....	309,132	X X X .....		X X X .....
9899999	Subtotal - Preferred and Common Stocks .....				X X X .....	309,132	X X X .....		X X X .....
9999999	Total - Bonds, Preferred and Common Stocks .....				X X X .....	11,651,939	X X X .....	55,312	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 Identification	Description	3 F o r e i g n Disposal Date	4 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																					
912828KD1	UNITED STATES TREASURY	09/28/2017	HSBC SECURITIES	X X X	50,928	50,000	47,186	49,400		206		206		49,606		1,322	1,322	1,543	02/15/2019	1	
912828NR7	UNITED STATES TREASURY	07/31/2017	Maturity @ 100.0	X X X	225,000	225,000	231,910	227,053		(2,053)		(2,053)		225,000				5,344	07/31/2017	1	
0599999 Subtotal - Bonds - U.S. Governments				X X X	275,928	275,000	279,096	276,453		(1,847)		(1,847)		274,606		1,322	1,322	6,887	X X X	X X X	
Bonds - All Other Governments																					
3128MJSS0	FH G08528 - RMBS	09/01/2017	VARIOUS	X X X	718,330	709,877	703,837	705,132		(84)		(84)		705,049		13,281	13,281	15,539	04/01/2043	1	
1099999 Subtotal - Bonds - All Other Governments				X X X	718,330	709,877	703,837	705,132		(84)		(84)		705,049		13,281	13,281	15,539	X X X	X X X	
Bonds - U.S. Special Revenue, Special Assessment																					
3128M9TQ5	FH G07459 - RMBS	09/01/2017	Paydown	X X X	18,688	18,688	19,552	19,564		(6)		(6)		19,558		(870)	(870)	383	08/01/2043	1	
3128MAFA2	FH G07961 - RMBS	09/01/2017	Paydown	X X X	9,170	9,170	9,541	9,536		(9)		(9)		9,528		(357)	(357)	189	03/01/2045	1	
3128MBM79	FH G12882 - RMBS	09/01/2017	Paydown	X X X	6,365	6,365	10,356	7,392	(301)		(301)	(301)		7,091		(727)	(727)	200	11/01/2019	1	
3128MCYM1	FH G14116 - RMBS	09/01/2017	Paydown	X X X	23,483	23,483	26,341	25,514	(73)		(73)	(73)		25,442		(1,959)	(1,959)	498	04/01/2026	1	
3128MDPJ6	FH G14725 - RMBS	09/01/2017	Paydown	X X X	20,551	20,551	21,296	21,290	(30)		(30)	(30)		21,260		(709)	(709)	302	04/01/2028	1	
3128MJAW0	FH G08020 - RMBS	09/01/2017	Paydown	X X X	322	322	359	362	0		0	0		362		(40)	(40)	9	11/01/2034	1	
3128MJT26	FH G08568 - RMBS	09/01/2017	Paydown	X X X	9,130	9,130	10,195	10,232	(11)		(11)	(11)		10,221		(1,091)	(1,091)	240	01/01/2044	1	
3128MJTH3	FH G08551 - RMBS	09/01/2017	Paydown	X X X	733	733	782	788	0		0	0		788		(55)	(55)	17	10/01/2043	1	
3128MJTL4	FH G08554 - RMBS	09/01/2017	Paydown	X X X	15,566	15,566	16,129	16,172	0		0	0		16,171		(605)	(605)	325	10/01/2043	1	
3128MJUB4	FH G08577 - RMBS	09/01/2017	Paydown	X X X	2,793	2,793	2,986	3,013	(1)		(1)	(1)		3,012		(220)	(220)	67	03/01/2044	1	
3128MJXK1	FH G08681 - RMBS	09/01/2017	Paydown	X X X	19,210	19,210	20,034	20,077	(15)		(15)	(15)		20,062		(852)	(852)	396	12/01/2045	1	
3128MJXX3	FH G08693 - RMBS	09/01/2017	Paydown	X X X	3,181	3,181	3,347	3,360	(2)		(2)	(2)		3,358		(177)	(177)	66	03/01/2046	1	
3128MMQ22	FH G18472 - RMBS	09/01/2017	Paydown	X X X	2,775	2,775	2,870	2,868	(4)		(4)	(4)		2,864		(89)	(89)	41	07/01/2028	1	
3128MMQT3	FH G18465 - RMBS	09/01/2017	Paydown	X X X	900	900	922	920	(1)		(1)	(1)		919		(19)	(19)	13	05/01/2028	1	
3128MMTS2	FH G18560 - RMBS	09/01/2017	Paydown	X X X	690	690	700	700	0		0	0		699		(9)	(9)	10	07/01/2030	1	
3128MMUG6	FH G18582 - RMBS	09/01/2017	Paydown	X X X	18,332	18,332	19,165	19,168	(34)		(34)	(34)		19,134		(802)	(802)	329	01/01/2031	1	
3128PT3P8	FH J14406 - RMBS	09/01/2017	Paydown	X X X	9,829	9,829	10,403	10,358	(23)		(23)	(23)		10,335		(506)	(506)	204	02/01/2026	1	
3128PTGQ2	FH J13807 - RMBS	09/01/2017	Paydown	X X X	648	648	687	684	(1)		(1)	(1)		682		(35)	(35)	14	12/01/2025	1	
3128PTJX4	FH J13878 - RMBS	09/01/2017	Paydown	X X X	20,960	20,960	23,607	22,947	(103)		(103)	(103)		22,844		(1,884)	(1,884)	435	01/01/2026	1	
3128PUJ29	FH J14781 - RMBS	09/01/2017	Paydown	X X X	2,037	2,037	2,143	2,140	(4)		(4)	(4)		2,136		(99)	(99)	42	03/01/2026	1	
3128PWBW7	FH J16353 - RMBS	09/01/2017	Paydown	X X X	915	915	967	963	(1)		(1)	(1)		961		(47)	(47)	20	08/01/2026	1	
31292K4Q7	FH C03531 - RMBS	09/01/2017	Paydown	X X X	388	388	415	416	0		0	0		416		(28)	(28)	9	10/01/2040	1	
31292SAy6	FH C09023 - RMBS	09/01/2017	Paydown	X X X	11,102	11,102	11,636	11,678	(7)		(7)	(7)		11,671		(569)	(569)	235	12/01/2042	1	
312933WQ3	FH A86955 - RMBS	09/01/2017	Paydown	X X X	1,666	1,666	1,807	1,836	7		7	7		1,843		(177)	(177)	44	06/01/2039	1	
312936NA1	FH A89385 - RMBS	09/01/2017	Paydown	X X X	804	804	877	883	1		1	1		885		(81)	(81)	22	10/01/2039	1	
3129387E7	FH A90893 - RMBS	09/01/2017	Paydown	X X X	11,371	11,371	12,424	12,245	(11)		(11)	(11)		12,234		(863)	(863)	330	01/01/2040	1	
312945DS4	FH A96413 - RMBS	09/01/2017	Paydown	X X X	1,527	1,527	1,628	1,636	(1)		(1)	(1)		1,636		(109)	(109)	36	01/01/2041	1	
31294KTD7	FH E01448 - RMBS	09/01/2017	Paydown	X X X	8,278	8,278	13,333	9,232	(356)		(356)	(356)		8,877		(599)	(599)	259	09/01/2018	1	
3132QRMM9	FH Q34871 - RMBS	09/01/2017	Paydown	X X X	8,445	8,445	8,603	8,604	(3)		(3)	(3)		8,602		(157)	(157)	177	07/01/2045	1	
31335AFV5	FH G60180 - RMBS	09/01/2017	Paydown	X X X	637	637	697	701	0		0	0		701		(64)	(64)	17	05/01/2042	1	
31371LBA6	FN 254833 - RMBS	09/01/2017	Paydown	X X X	25,681	25,681	39,465	28,051	(967)		(967)	(967)		27,084		(1,403)	(1,403)	720	08/01/2018	1	
3137EADL0	FREDDIE MAC	09/29/2017	Maturity @ 100.0	X X X	125,000	125,000	126,365	125,204	(204)		(204)	(204)		125,000				1,250	09/29/2017	1	
3138A2GR4	FN AH1107 - RMBS	09/01/2017	Paydown	X X X	31,699	31,699	34,097	33,970	(71)		(71)	(71)		33,899		(2,200)	(2,200)	746	12/01/2040	1	
3138A4Y58	FN AH3431 - RMBS	09/01/2017	Paydown	X X X	25,047	25,047	27,691	26,810	(84)		(84)	(84)		26,725		(1,678)	(1,678)	527	01/01/2026	1	
3138A5AP7	FN AH3613 - RMBS	09/01/2017	Paydown	X X X	2,151	2,151	2,269	2,263	(5)		(5)	(5)		2,258		(106)	(106)	45	01/01/2026	1	
3138A7GY8	FN AH5614 - RMBS	09/01/2017	Paydown	X X X	787	787	834	829	(2)		(2)	(2)		827		(40)	(40)	16	02/01/2026	1	
3138A8RD0	FN AH6783 - RMBS	09/01/2017	Paydown	X X X	19,882	19,882	21,293	21,357	1		1	1		21,358		(1,475)	(1,475)	474	03/01/2041	1	
3138ABBY4	FN AH9054 - RMBS	09/01/2017	Paydown	X X X	429	429	468	471	0		0	0		471		(43)	(43)	11	04/01/2041	1	
3138E0RA9	FN AJ7680 - RMBS	09/01/2017	Paydown	X X X	2,194	2,194	2,312	2,321	(1)		(1)	(1)		2,319		(126)	(126)	45	12/01/2041	1	
3138E1K48	FN AJ8414 - RMBS	09/01/2017	Paydown	X X X	15,544	15,544	17,654	17,595	(44)		(44)	(44)		17,551		(2,007)	(2,007)	374	02/01/2042	1	
3138E2GH2	FN AJ9199 - RMBS	09/01/2017	Paydown	X X X	5,785	5,785	6,721	6,660	(17)		(17)	(17)		6,643		(858)	(858)	139	01/01/2042	1	
3138E2JY2	FN AJ9278 - RMBS	09/01/2017	Paydown	X X X	11,207	11,207	11,493	11,486	(6)		(6)	(6)		11,480		(273)	(273)	229	12/01/2041	1	
3138EHBB7	FN AL0933 - RMBS	09/01/2017	Paydown	X X X	741	741	830	834	2		2	2		836		(96)	(96)	22	10/01/2041	1	
3138EHSV5	FN AL1431 - RMBS	09/01/2017	Paydown	X X X	6,208	6,208	6,744	6,776	7		7	7		6,783		(575)	(575)	175	11/01/2041	1	
3138EHTN2	FN AL1456 - RMBS	09/01/2017	Paydown	X X X	29,474	29,474	31,837	31,894	(44)		(44)	(44)		31,851		(2,376)	(2,376)	695	01/01/2042	1	
3138EP2C7	FN AL7070 - RMBS																				



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SCHEDULE D - PART 4

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

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	Change in Book/Adjusted Carrying Value					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)
										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.							
3138WGAM6	FN AS6311 - RMBS		09/01/2017	Paydown	X X X	13,237	13,237	13,902	13,920		(19)		(19)		13,901		(665)	(665)	278	12/01/2045	1
3138WGLA0	FN AS6620 - RMBS		09/01/2017	Paydown	X X X	15,472	15,472	16,270	16,255		(15)		(15)		16,240		(768)	(768)	327	02/01/2046	1
3138WHER9	FN AS7343 - RMBS		09/01/2017	Paydown	X X X	2,477	2,477	2,502			0		0		2,503		(25)	(25)		06/01/2046	1
3138WJDM7	FN AS8207 - RMBS		09/01/2017	Paydown	X X X	4,987	4,987	4,952			0		0		4,952		35	35	43	10/01/2031	1
3138WPG24	FN AT2016 - RMBS		09/01/2017	Paydown	X X X	14,653	14,653	14,821	14,819		(2)		(2)		14,817		(164)	(164)	256	04/01/2043	1
3138WPJG0	FN AT2062 - RMBS		09/01/2017	Paydown	X X X	318	318	326	325		0		0		325		(6)	(6)	5	04/01/2028	1
3138X3EH1	FN AU3735 - RMBS		09/01/2017	Paydown	X X X	532	532	537	536		0		0		536		(4)	(4)	9	08/01/2043	1
3138X3EJ7	FN AU3736 - RMBS		09/01/2017	VARIOUS	X X X	479,168	473,540	469,577	469,613		(77)		(77)		469,536		9,632	9,632	10,359	08/01/2043	1
3138YAGT6	FN AX8309 - RMBS		09/01/2017	Paydown	X X X	18,193	18,193	18,881	18,844		(31)		(31)		18,813		(620)	(620)	324	11/01/2029	1
31402QYH8	FN 735212 - RMBS		09/01/2017	Paydown	X X X	1,350	1,350	1,494	1,504		0		0		1,504		(154)	(154)	40	12/01/2034	1
31402RDD8	FN 735500 - RMBS		09/01/2017	Paydown	X X X	315	315	358	358		0		0		358		(44)	(44)	10	05/01/2035	1
31402RP29	FN 735841 - RMBS		09/01/2017	Paydown	X X X	7,441	7,441	9,651	7,979		(140)		(140)		7,839		(398)	(398)	209	11/01/2019	1
3140J5LM9	FN BM1231 - RMBS		09/01/2017	Paydown	X X X	8,238	8,238	8,605			8		8		8,612		(374)	(374)		11/01/2031	1
31410LHC9	FN 890427 - RMBS		09/01/2017	Paydown	X X X	8,696	8,696	9,049	9,075		2		2		9,076		(380)	(380)	181	04/01/2042	1
31410LHW5	FN 890445 - RMBS		09/01/2017	Paydown	X X X	8,963	8,963	9,615	9,594		(11)		(11)		9,583		(620)	(620)	213	07/01/2042	1
31416BT11	FN 995252 - RMBS		09/01/2017	Paydown	X X X	884	884	1,275	1,062		(19)		(19)		1,043		(159)	(159)	26	12/01/2023	1
31416BTW8	FN 995265 - RMBS		09/01/2017	Paydown	X X X	1,282	1,282	1,831	1,580		(30)		(30)		1,549		(267)	(267)	42	01/01/2024	1
31416M3A0	FN AA4392 - RMBS		09/01/2017	Paydown	X X X	2,110	2,110	2,267	2,279		0		0		2,279		(168)	(168)	50	04/01/2039	1
31416W6M9	FN AB1775 - RMBS		09/01/2017	Paydown	X X X	15,088	15,088	15,993	15,984		(53)		(53)		15,931		(843)	(843)	314	11/01/2025	1
31416W6R8	FN AB1779 - RMBS		09/01/2017	Paydown	X X X	3,780	3,780	3,991	3,994		(10)		(10)		3,984		(203)	(203)	78	11/01/2025	1
31416WL91	FN AB1251 - RMBS		09/01/2017	Paydown	X X X	8,242	8,242	10,351	10,211		(37)		(37)		10,174		(1,932)	(1,932)	238	07/01/2040	1
31416XBP4	FN AB1845 - RMBS		09/01/2017	Paydown	X X X	5,859	5,859	6,722	6,642		(9)		(9)		6,632		(773)	(773)	136	11/01/2040	1
31416YL G1	FN AB3026 - RMBS		09/01/2017	Paydown	X X X	2,222	2,222	2,411	2,390		(3)		(3)		2,387		(165)	(165)	49	05/01/2041	1
31417ARG6	FN AB4086 - RMBS		09/01/2017	Paydown	X X X	396	396	413	412		(1)		(1)		412		(16)	(16)	7	12/01/2026	1
31417BYM3	FN AB5215 - RMBS		09/01/2017	Paydown	X X X	12,486	12,486	13,124	13,121		(26)		(26)		13,094		(609)	(609)	221	05/01/2027	1
31417CVM4	FN AB6019 - RMBS		09/01/2017	Paydown	X X X	543	543	566	566		0		0		566		(23)	(23)	11	08/01/2042	1
31417DGB3	FN AB6493 - RMBS		09/01/2017	Paydown	X X X	3,956	3,956	4,087	4,087		0		0		4,087		(131)	(131)	69	10/01/2042	1
31417F7K8	FN AB8997 - RMBS		09/01/2017	Paydown	X X X	18,000	18,000	18,558	18,555		(11)		(11)		18,543		(544)	(544)	270	04/01/2028	1
31417G3T1	FN AB9809 - RMBS		09/01/2017	Paydown	X X X	2,999	2,999	3,114	3,115		0		0		3,115		(117)	(117)	54	07/01/2043	1
31417TNK0	FN AC6693 - RMBS		09/01/2017	Paydown	X X X	9,104	9,104	11,021	10,900		(12)		(12)		10,889		(1,784)	(1,784)	245	01/01/2040	1
31417VN66	FN AC8512 - RMBS		09/01/2017	Paydown	X X X	1,662	1,662	1,805	1,825		4		4		1,828		(166)	(166)	45	12/01/2039	1
31417Y2Y2	FN MA0790 - RMBS		09/01/2017	Paydown	X X X	11,286	11,286	13,385	13,144		25		25		13,168		(1,883)	(1,883)	300	07/01/2041	1
31417Y5Z6	FN MA0863 - RMBS		09/01/2017	Paydown	X X X	7,651	7,651	8,386	8,422		(22)		(22)		8,400		(750)	(750)	212	10/01/2041	1
31417YQO3	FN MA0462 - RMBS		09/01/2017	Paydown	X X X	5,593	5,593	6,749	6,304		(24)		(24)		6,280		(687)	(687)	144	07/01/2025	1
31418AAH1	FN MA0907 - RMBS		09/01/2017	Paydown	X X X	13,450	13,450	14,492	14,513		40		40		14,553		(1,103)	(1,103)	313	11/01/2041	1
31418ACM8	FN MA0975 - RMBS		09/01/2017	Paydown	X X X	26,147	26,147	27,683	27,786		11		11		27,797		(1,650)	(1,650)	527	02/01/2042	1
31418CAG9	FN MA2706 - RMBS		09/01/2017	Paydown	X X X	12,339	12,339	12,982	12,981		(3)		(3)		12,978		(638)	(638)	257	08/01/2046	1
31418QPK3	FN AD3125 - RMBS		09/01/2017	Paydown	X X X	4,678	4,678	5,546	5,487		7		7		5,495		(817)	(817)	132	05/01/2040	1
31418VUT7	FN AD7793 - RMBS		09/01/2017	Paydown	X X X	4,002	4,002	4,729	4,659		12		12		4,671		(669)	(669)	106	07/01/2040	1
31419AG27	FN AE0216 - RMBS		09/01/2017	Paydown	X X X	11,006	11,006	11,691	11,736		(4)		(4)		11,732		(726)	(726)	262	08/01/2040	1
31419FFW1	FN AE4680 - RMBS		09/01/2017	Paydown	X X X	2,674	2,674	2,976	2,937		0		0		2,937		(263)	(263)	62	11/01/2040	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	1,414,455	1,408,826	1,486,007	1,444,935		(2,884)		(2,884)		1,458,110		(43,655)	(43,655)	29,152	X X X	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC	C	08/18/2017	Goldman Sachs	X X X	413,960	400,000	399,332	399,387		37		37		399,424		14,536	14,536	15,492	02/01/2026	1FE
037833AJ9	APPLE INC		09/15/2017	Morgan Stanley	X X X	399,108	400,000	486,029	399,871		69		69		399,940		(832)	(832)	3,511	05/03/2018	1FE
14041NET4	COMET 145A A - ABS		09/15/2017	VARIOUS	X X X	215,000	215,000	214,942	214,981		19		19		215,000				2,387	07/15/2020	1FE
19458LAU4	COELT 04A1 A3 - ABS		07/01/2017	VARIOUS	X X X	0											0	0	0	09/28/2026	1FE
20030NBJ9	COMCAST CORP		09/13/2017	Southwest Securities	X X X	236,959	225,000	223,709	224,069		81		81		224,150		12,809	12,809	8,415	03/01/2024	1FE
316773CP3	FIFTH THIRD BANCORP		09/26/2017	RAYMOND JAMES/FI	X X X	277,787	260,000	259,298	259,508		45		45		259,553		18,23,				

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

QE05.2

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)
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	4,432,440	4,334,846	4,409,154	4,326,219		805		805		4,327,024		105,416	105,416	100,009	X X X	X X X
8399997 Subtotal - Bonds - Part 4					X X X	6,841,153	6,728,549	6,878,094	6,752,739		(4,010)		(4,010)		6,764,789		76,364	76,364	151,586	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	6,841,153	6,728,549	6,878,094	6,752,739		(4,010)		(4,010)		6,764,789		76,364	76,364	151,586	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00206R102	AT&T ORD		08/15/2017	CONVERGEX	420.000	16.035	X X X	14.585	17.863	(3.278)			(3.278)		14.585		1.450	1.450	617	X X X	L
002824100	ABBOTT LABORATORIES ORD		08/15/2017	BARCLAYS CAPITAL LE	400.000	19.572	X X X	15.692	15.364	328			328		15.692		3.880	3.880	212	X X X	L
00287Y109	ABBVIE ORD		08/15/2017	CONVERGEX	170.000	11.961	X X X	12.187							12.187		(226)	(226)		X X X	L
009158106	AIR PRODUCTS AND CHEMICALS ORD		08/15/2017	CONVERGEX	70.000	10.276	X X X	9.342	10.067	(726)			(726)		9.342		934	934	193	X X X	L
02079K305	ALPHABET CL A ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	15.000	14.202	X X X	10.253	11.887	(1.634)			(1.634)		10.253		3.949	3.949		X X X	L
02209S103	ALTRIA GROUP ORD		08/15/2017	BARCLAYS CAPITAL LE	460.000	30.074	X X X	23.549	31.105	(7.557)			(7.557)		23.549		6.526	6.526	842	X X X	L
025537101	AMERICAN ELECTRIC POWER ORD		09/01/2017	CONVERGEX	180.000	12.846	X X X	10.360	11.333	(973)			(973)		10.360		2.486	2.486	212	X X X	L
030420103	AMERICAN WATER WORKS ORD		09/01/2017	CONVERGEX	230.000	18.786	X X X	13.687	16.643	(2.956)			(2.956)		13.687		5.099	5.099	182	X X X	L
03076C106	AMERIPRISE FINANCE ORD		08/15/2017	CONVERGEX	110.000	15.951	X X X	14.327							14.327		1.624	1.624	91	X X X	L
031162100	AMGEN ORD		09/08/2017	CONVERGEX	140.000	23.823	X X X	17.407	20.469	(3.063)			(3.063)		17.407		6.417	6.417	512	X X X	L
037833100	APPLE ORD		08/16/2017	VARIOUS	275.000	44.512	X X X	25.984	31.851	(5.867)			(5.867)		25.984		18.528	18.528	330	X X X	L
09247X101	BLACKROCK ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	20.000	8.563	X X X	6.203	7.611	(1.408)			(1.408)		6.203		2.360	2.360	105	X X X	L
143658300	CARNIVAL ORD		08/16/2017	VARIOUS	720.000	49.628	X X X	36.857	24.468	(1.054)			(1.054)		36.857		12.771	12.771	549	X X X	L
151020104	CELGENE ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	125.000	16.439	X X X	13.709	14.469	(760)			(760)		13.709		2.730	2.730		X X X	L
172062101	CINCINNATI FINANCIAL ORD		08/15/2017	CONVERGEX	170.000	13.508	X X X	10.512	12.878	(2.366)			(2.366)		10.512		2.996	2.996	252	X X X	L
17275R102	CISCO SYSTEMS ORD		08/15/2017	BARCLAYS CAPITAL LE	1,120.000	35.968	X X X	26.822	33.846	(7.024)			(7.024)		26.822		9.146	9.146	941	X X X	L
172967424	CITIGROUP ORD		08/25/2017	SUNGARD BROKERAGE AND SECURITIES	200.000	13.565	X X X	8.764	11.886	(3.122)			(3.122)		8.764		4.800	4.800	92	X X X	L
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	200.000	14.346	X X X	11.208	11.206	2			2		11.208		3.138	3.138	30	X X X	L
229899109	CULLEN FROST BANKERS ORD		08/15/2017	CONVERGEX	130.000	11.390	X X X	12.227							12.227		(837)	(837)	74	X X X	L
231021106	CUMMINS ORD		08/15/2017	CONVERGEX	80.000	12.461	X X X	12.400							12.400		61	61		X X X	L
233331107	DTE ENERGY ORD		08/15/2017	CONVERGEX	140.000	15.306	X X X	13.126	13.791	(665)			(665)		13.126		2.180	2.180	347	X X X	L
260543103	THE DOW CHEMICAL COMPANY		08/31/2017	VARIOUS	1,420.000	78.095	X X X	73.738	81.252	(7.514)			(7.514)		73.738		4.357	4.357	1,960	X X X	L
278865100	ECOLAB ORD		09/01/2017	SUNGARD BROKERAGE AND SECURITIES	75.000	9.919	X X X	7.931	8.792	(860)			(860)		7.931		1.988	1.988	103	X X X	L
30225T102	EXTRA SPACE STORAGE REIT ORD		08/15/2017	CONVERGEX	190.000	14.561	X X X	11.045	14.676	(3.630)			(3.630)		11,045		3,516	3,516	296	X X X	L
30231G102	EXXON MOBIL ORD		09/11/2017	BARCLAYS CAPITAL LE	420.000	32.771	X X X	39.126	37.909	1,216			1,216		39,126		(6,354)	(6,354)	1,028	X X X	L
30303M102	FACEBOOK CL A ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	150.000	25.512	X X X	17.772	17.258	514			514		17,772		7,740	7,740		X X X	L
369550108	GENERAL DYNAMICS ORD		08/16/2017	VARIOUS	120.000	24.017	X X X	15.566	20.719	(5,153)			(5,153)		15,566		8,451	8,451	300	X X X	L
370334104	GENERAL MILLS ORD		08/15/2017	CONVERGEX	200.000	11.472	X X X	14.418	12.354	2,064			2,064		14,418		(2,946)	(2,946)	290	X X X	L
437076102	HOME DEPOT ORD		08/15/2017	CONVERGEX	120.000	18.037	X X X	9.746	16.090	(6,343)			(6,343)		9,746		8.291	8,291	214	X X X	L
438516106	HONEYWELL INTERNATIONAL ORD		08/16/2017	VARIOUS	280.000	38.553	X X X	26.778	32.438	(5,660)			(5,660)		26,778		11,775	11,775	372	X X X	L
445658107	JB HUNT TRANSPORT SERVICES ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	120.000	11.738	X X X	10.858							10.858		879	879	28	X X X	L
446150104	HUNTINGTON BANCSHARES ORD		08/15/2017	BARCLAYS CAPITAL LE	1,740.000	22.649	X X X	17.357	23,003	(5,646)			(5,646)		17,357		5,292	5,292	418	X X X	L
452308109	ILLINOIS TOOL ORD		08/15/2017	CONVERGEX	90.000	12.522	X X X	11.559							11,559		963	963	117	X X X	L
458140100	INTEL ORD		09/01/2017	VARIOUS	510.000	18.278	X X X	13.972	18,498	(4,525)			(4,525)		13,972		4,305	4,305	321	X X X	L
460146103	INTERNATIONAL PAPER ORD		08/15/2017	CONVERGEX	190.000	10.153	X X X	9.148	10,081	(933)			(933)		9,148		1,005	1,005	176	X X X	L
46625H100	JPMORGAN CHASE ORD		08/16/2017	VARIOUS	760.000	70.609	X X X	43,016	65,580	(22,564)			(22,564)		43,016		27,593	27,593	1,125	X X X	L
478160104	JOHNSON & JOHNSON ORD		08/15/2017	CONVERGEX	330.000	44.097	X X X	32,027	38,019	(5,992)			(5,992)		32,027		12,070	12,070	541	X X X	L
493267108	KEYCORP ORD		08/15/2017	BARCLAYS CAPITAL LE	980.000	17.600	X X X	16.625	17,905	(1,279)			(1,279)		16,625		975	975	176	X X X	L
494368103	KIMBERLY CLARK ORD		08/15/2017	CONVERGEX	230.000	28.105	X X X	31,094							31,094		(2,989)	(2,989)	446	X X X	L
512816109	LAMAR ADVERTISING CL A REIT		09/28/2017	CONVERGEX	360.000	23.849	X X X	20,069	24,206	(4,137)			(4,137)		20,069		3,780	3,780	598	X X X	L
539830109	LOCKHEED MARTIN ORD		08/15/2017	CONVERGEX	60.000	18.349	X X X	10,604	14,996	(4,393)			(4,393)		10,604		7,746	7,746	218	X X X	L
559080106	MAGELLAN MIDSTREAM PARTNERS UNT		08/15/2017	CONVERGEX	150.000	9.906	X X X	9.668	11,345	(1,676)			(1,676)		9,668		238	238	393	X X X	L
580135101	MCDONALD'S ORD		08/16/2017	VARIOUS	190.000	30.072	X X X	21,951	23,127	(1,176)			(1,176)		21,951		8,121	8,121	423	X X X	L
58933Y105	MERCK & CO ORD		08/15/2017	CONVERGEX	460.000	28.772	X X X	25,254	27,080	(1,826)			(1,826)		25,254		3,518	3,518	649	X X X	L
617446448	MORGAN STANLEY ORD		08/15/2017	BARCLAYS CAPITAL LE	340.000	15.881	X X X	10,825	14,365	(3,540)			(3,540)		10,825		5,056	5,056	136	X X X	L
65339F101	NEXTERA ENERGY ORD		09/01/2017	VARIOUS	290.000	43.269	X X X	27,081	34,643	(7,562)			(7,562)		27,081		16,187	16,187	666	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

QE05.3

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 Marke Indicator (a)
681919106 68389X105	OMNICOM GROUP ORD ORACLE ORD		08/15/2017 08/16/2017	CONVERGEX SUNGARD BROKERAGE AND SECURITIES	150.000	11,736	X X X	12,478							12,478		(742)	(742)		X X X	L
704326107 713448108	PAYCHEX ORD PEPSICO ORD		08/15/2017 08/16/2017	CONVERGEX VARIOUS	500.000 190.000	24,485 10,579	X X X X X X	19,219 10,270	19,225 11,567	(6) (1,297)			(6) (1,297)		19,219 10,270		5,266 309	5,266 309	277 175	X X X X X X	L L
717081103 74144T108	PFIZER ORD T ROWE PRICE GROUP ORD		09/01/2017 08/15/2017	BARCLAYS CAPITAL LE CONVERGEX	650.000 270.000	21,723 22,685	X X X X X X	20,571 20,081	21,112 20,320	(541) (240)			(541) (240)		20,571 20,081		1,151 2,605	1,151 2,605	603 308	X X X X X X	L L
74251V102 74340W103	PRINCIPAL FINANCIAL GROUP ORD PROLOGIS REIT		08/15/2017 08/15/2017	BARCLAYS CAPITAL LE BARCLAYS CAPITAL LE	500.000 210.000	32,591 12,970	X X X X X X	25,876 12,610	28,930 12,610	(3,054) (3,054)			(3,054) (3,054)		25,876 12,610		6,716 360	6,716 360	455 360	X X X X X X	L L
744320102 761713106	PRUDENTIAL FINANCIAL ORD REYNOLDS AMERICAN INC.		08/15/2017 07/24/2017	CONVERGEX CONVERGEX	310.000 1,080.000	33,014 71,165	X X X X X X	30,942 32,879	32,259 60,523	(1,317) (27,645)			(1,317) (27,645)		30,942 32,879		2,072 38,286	2,072 38,286	465 1,598	X X X X X X	L L
806857108 82806109	SCHLUMBERGER ORD SIMON PROP GRP REIT ORD	C	07/14/2017 07/27/2017	CONVERGEX VARIOUS			X X X X X X												500 805	X X X X X X	L L
842587107 855030102	SOUTHERN ORD STAPLES, INC.		07/01/2017 09/13/2017	Adjustment VARIOUS	4,260.000	43,503	X X X X X X								38,492		5,011	5,011	965 (13)	X X X X X X	L L
855244109 863667101	STARBUCKS ORD STRYKER ORD		07/01/2017 08/16/2017	Adjustment SUNGARD BROKERAGE AND SECURITIES			X X X X X X	38,492													
867914103 882508104	SUNTRUST BANKS ORD TEXAS INSTRUMENTS ORD		09/01/2017 08/15/2017	VARIOUS BARCLAYS CAPITAL LE	75.000 690.000	11,072 39,695	X X X X X X	7,372 29,031	8,986 37,847	(1,614) (8,816)			(1,614) (8,816)		7,372 29,031		3,700 10,664	3,700 10,664	108 354	X X X X X X	L L
883556102	THERMO FISHER SCIENTIFIC ORD		08/16/2017	SUNGARD BROKERAGE AND SECURITIES	370.000	30,395	X X X	21,285	26,999	(5,714)			(5,714)		21,285		9,110	9,110	555	X X X	L
88579Y101 89151E109	3M ORD TOTAL ADR REP 1 ORD	C	08/16/2017 08/15/2017	VARIOUS BARCLAYS CAPITAL LE	60.000 115.000	10,521 23,825	X X X X X X	6,878 16,814	8,466 20,536	(1,588) (3,722)			(1,588) (3,722)		6,878 16,814		3,643 7,011	3,643 7,011	30 270	X X X X X X	L L
89353D107 89417E109	TRANSCANADA ORD TRAVELERS COMPANIES ORD		08/15/2017 08/22/2017	BARCLAYS CAPITAL LE CONVERGEX	520.000 630.000	26,184 31,028	X X X X X X	26,090 29,526	26,504 28,445	(414) 1,082			(414) 1,082		26,090 29,526		94 1,502	94 1,502	724 657	X X X X X X	L L
902973304 913017109	US BANCORP ORD UNITED TECHNOLOGIES ORD		08/15/2017 08/15/2017	CONVERGEX CONVERGEX	770.000 450.000	98,557 23,877	X X X X X X	79,024 18,390	94,263 23,117	(15,239) (4,726)			(15,239) (4,726)		79,024 18,390		19,533 5,486	19,533 5,486	1,070 378	X X X X X X	L L
91913Y100 92343V104	VALERO ENERGY ORD VERIZON COMMUNICATIONS ORD		08/15/2017 09/28/2017	CONVERGEX VARIOUS	100.000 210.000	11,595 14,105	X X X X X X	10,955 13,147	10,962 14,347	(7) (1,200)			(7) (1,200)		10,955 13,147		640 958	640 958	132 294	X X X X X X	L L
94106L109	WASTE MANAGEMENT ORD		09/01/2017	SUNGARD BROKERAGE AND SECURITIES	940.000	46,035	X X X	46,172	50,177	(4,005)			(4,005)		46,172		(137)	(137)	1,629	X X X	L
949746101 95040Q104	WELLS FARGO ORD WELLTOWER ORD		09/01/2017 08/15/2017	VARIOUS CONVERGEX	75.000 1,650.000	5,708 86,679	X X X X X X	3,655 81,624	5,318 90,932	(1,663) (9,308)			(1,663) (9,308)		3,655 81,624		2,053 5,055	2,053 5,055	64 1,807	X X X X X X	L L
98310W108 98389B100	WYNDHAM WORLDWIDE ORD XCEL ENERGY ORD		08/15/2017 08/15/2017	CONVERGEX CONVERGEX	140.000 160.000	9,957 15,920	X X X X X X	10,649 11,428	9,370 12,219	1,278 (791)			1,278 (791)		10,649 11,428		(692) 4,492	(692) 4,492	244 186	X X X X X X	L L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	1,940,201	X X X	1,573,894	1,621,387	(229,168)			(229,168)		1,573,894		366,307	366,307	32,526	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	1,940,201	X X X	1,573,894	1,621,387	(229,168)			(229,168)		1,573,894		366,307	366,307	32,526	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	1,940,201	X X X	1,573,894	1,621,387	(229,168)			(229,168)		1,573,894		366,307	366,307	32,526	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	1,940,201	X X X	1,573,894	1,621,387	(229,168)			(229,168)		1,573,894		366,307	366,307	32,526	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	8,781,353	X X X	8,451,988	8,374,126	(229,168)	(4,010)		(233,178)		8,338,682		442,671	442,671	184,112	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
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
<b>open depositories</b>										
PNC Bank .....	.....	.....	.....	.....	.....	.....	..... (84,196)	.... 1,101,887	..... (714,489)	X X X
Regions Bank .....	.....	.....	.....	.....	.....	.....	..... 25,171	..... 51,351	..... 51,351	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 ..	.....	.....	..... (59,025)	.... 1,153,238	..... (663,138)	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 ..	.....	.....	..... (59,025)	.... 1,153,238	..... (663,138)	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 ..	.....	.....	..... (59,025)	.... 1,153,238	..... (663,138)	X X X

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
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 .....					.....	.....	.....
<b>Sweep Accounts</b>							
PNC Premium Business Money Market .....			0.000		1,456,640		1,264
8499999 Sweep Accounts .....					1,456,640		1,264
8599999 Other Cash Equivalents .....							
8699999 Total - Cash Equivalents .....					1,456,640		1,264



Designate the type of health care  
providers reported on this page:

Physicians, including surgeons and osteopaths

**SUPPLEMENT "A" TO SCHEDULE T**  
**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN**  
**ALLOCATED BY STATES AND TERRITORIES**

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred but not Reported
1.	Alabama (AL) .....								
2.	Alaska (AK) .....								
3.	Arizona (AZ) .....								
4.	Arkansas (AR) .....								
5.	California (CA) .....								
6.	Colorado (CO) .....								
7.	Connecticut (CT) .....								
8.	Delaware (DE) .....								
9.	District of Columbia (DC) .....								
10.	Florida (FL) .....	4,768,799	4,474,985	1,722,500	8	2,456,152	4,656,000	66	1,731,300
11.	Georgia (GA) .....								
12.	Hawaii (HI) .....								
13.	Idaho (ID) .....								
14.	Illinois (IL) .....								
15.	Indiana (IN) .....	53,943	31,979			8,006	25,000	1	(13,623)
16.	Iowa (IA) .....								
17.	Kansas (KS) .....								
18.	Kentucky (KY) .....	1,535,816	1,862,541	1,582,500	8	357,597	3,280,000	55	1,642,265
19.	Louisiana (LA) .....								
20.	Maine (ME) .....								
21.	Maryland (MD) .....								
22.	Massachusetts (MA) .....								
23.	Michigan (MI) .....								
24.	Minnesota (MN) .....								
25.	Mississippi (MS) .....								
26.	Missouri (MO) .....								
27.	Montana (MT) .....								
28.	Nebraska (NE) .....								
29.	Nevada (NV) .....								
30.	New Hampshire (NH) .....								
31.	New Jersey (NJ) .....								
32.	New Mexico (NM) .....								
33.	New York (NY) .....								
34.	North Carolina (NC) .....								
35.	North Dakota (ND) .....								
36.	Ohio (OH) .....	2,771,867	2,727,984	40,000	1	(317,904)	2,149,000	41	698,742
37.	Oklahoma (OK) .....								
38.	Oregon (OR) .....								
39.	Pennsylvania (PA) .....								
40.	Rhode Island (RI) .....								
41.	South Carolina (SC) .....								
42.	South Dakota (SD) .....								
43.	Tennessee (TN) .....								
44.	Texas (TX) .....	122,506	38,652			9,675			9,675
45.	Utah (UT) .....								
46.	Vermont (VT) .....								
47.	Virginia (VA) .....								
48.	Washington (WA) .....								
49.	West Virginia (WV) .....								
50.	Wisconsin (WI) .....								
51.	Wyoming (WY) .....								
52.	American Samoa (AS) .....								
53.	Guam (GU) .....								
54.	Puerto Rico (PR) .....								
55.	U.S. Virgin Islands (VI) .....								
56.	Northern Mariana Islands (MP) .....								
57.	Canada (CAN) .....								
58.	Aggregate other alien (OT) .....								
59.	Totals .....	9,252,931	9,136,141	3,345,000	17	2,513,526	10,110,000	163	4,068,359
DETAILS OF WRITE-INS									
58001.	.....								
58002.	.....								
58003.	.....								
58998.	Summary of remaining write-ins for Line 58 from overflow page .....								
58999.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above) .....								

**Supp5   Sup. A To T - Hospitals ..... NONE**

**Supp5   Sup. A To T - Other Healthcare Professionals ..... NONE**

**Supp5   Sup. A To T - Other Healthcare Facilities ..... NONE**



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