



**QUARTERLY STATEMENT**  
**AS OF MARCH 31, 2018**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**Illinois Casualty Company**

NAIC Group Code	0000	0000	NAIC Company Code	15571	Employer's ID Number	36-2165210
	<small>(Current Period)</small>	<small>(Prior Period)</small>				
Organized under the Laws of	Illinois		State of Domicile or Port of Entry	IL		
Country of Domicile	United States of America					
Incorporated/Organized	06/01/2004		Commenced Business	04/13/1950		
Statutory Home Office	225 20th Street		Rock Island, IL, US 61201			
	<small>(Street and Number)</small>		<small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	225 20th Street		Rock Island, IL, US 61201			
	<small>(Street and Number)</small>		<small>(City or Town, State, Country and Zip Code)</small>			
Mail Address	PO Box 5018		Rock Island, IL, US 61204			
	<small>(Street and Number or P.O. Box)</small>		<small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	225 20th Street		Rock Island, IL, US 61201			
	<small>(Street and Number)</small>		<small>(City or Town, State, Country and Zip Code)</small>			
Internet Web Site Address	www.ilcasco.com		(309)793-1700			
			<small>(Area Code) (Telephone Number)</small>			
Statutory Statement Contact	Aimee Marie Oetzel		(309)793-1700			
	<small>(Name)</small>		<small>(Area Code)(Telephone Number)(Extension)</small>			
	financialreporting@ilcasco.com		(309)793-1707			
	<small>(E-Mail Address)</small>		<small>(Fax Number)</small>			

**OFFICERS**

Name	Title
Arron Keath Sutherland	President, CEO
Norman Dieter Schmeichel	V.P., CIO
Howard Joseph Beck	V.P., CUO
Julia Bunton Suiter	Chief Legal Officer
Michael Randall Smith	V.P., CFO

**OTHERS**

**DIRECTORS OR TRUSTEES**

Scott Taylor Burgess Joel Kent Heriford Gerald John Pepping Christine Carol Schmitt Arron Keath Sutherland	James Robert Dingman John Richard Klockau Daniel H Portes Mark Joseph Schwab
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State of Illinois  
 County of Rock Island 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)
Arron Keath Sutherland	Norman Dieter Schmeichel	Howard Joseph Beck
<small>(Printed Name)</small>	<small>(Printed Name)</small>	<small>(Printed Name)</small>
1.	2.	3.
President, CEO	V.P., CIO	V.P., CUO
<small>(Title)</small>	<small>(Title)</small>	<small>(Title)</small>

Subscribed and sworn to before me this  
11th day of May, 2018

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

Yes[X] No[ ]

\_\_\_\_\_  
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 \_\_\_\_\_

\_\_\_\_\_  
 (Notary Public Signature)

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	86,612,891		86,612,891	86,512,215
2. Stocks:				
2.1 Preferred stocks .....	65,725		65,725	2,502,930
2.2 Common stocks .....	11,687,637	55,205	11,632,432	7,503,071
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 (\$.....155,210), cash equivalents (\$.....385,326) and short-term investments (\$.....0) .....	540,536		540,536	4,990,661
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....				
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	98,906,789	55,205	98,851,584	101,508,877
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	680,017		680,017	680,813
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,740,871		3,740,871	3,330,065
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....87,210 earned but unbilled premiums) .....	14,558,949	8,721	14,550,228	14,452,419
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,129,026		1,129,026	878,190
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	528,360		528,360	660,910
18.2 Net deferred tax asset .....	2,050,819	557,336	1,493,483	1,610,703
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....	997,718	780,632	217,086	356,125
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	609,876	609,876		
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 .....	1,134,208	613,977	520,231	630,191
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	124,336,633	2,625,747	121,710,886	124,108,293
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	124,336,633	2,625,747	121,710,886	124,108,293
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. Prepaid maintenance and insurance .....	553,145	553,145		
2502. Deposits and other receivables .....	424,353	60,832	363,521	386,686
2503. Premiums receivable on reinsurance .....	156,710		156,710	243,505
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	1,134,208	613,977	520,231	630,191

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....3,476,572) .....	27,673,559	26,995,273
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses .....	14,006,206	14,049,020
4. Commissions payable, contingent commissions and other similar charges .....	1,006,180	2,423,475
5. Other expenses (excluding taxes, licenses and fees) .....	1,053,795	1,359,251
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	253,324	426,107
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....		
7.2 Net deferred tax liability .....		
8. Borrowed money \$.....0 and interest thereon \$.....0 .....		38,087
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....494,023 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) .....	26,957,168	26,280,611
10. Advance premium .....	430,132	838,471
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....	350	366
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	122,813	
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	454,146	725,951
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 .....	268,415	199,221
20. Derivatives .....		
21. Payable for securities .....	214,223	
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) .....	72,440,311	73,335,833
27. Protected cell liabilities .....		
28. TOTAL liabilities (Lines 26 and 27) .....	72,440,311	73,335,833
29. Aggregate write-ins for special surplus funds .....	916,819	966,827
30. Common capital stock .....	3,000,000	3,000,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	17,376,742	17,376,742
35. Unassigned funds (surplus) .....	27,977,014	29,428,891
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) .....	49,270,575	50,772,460
38. TOTALS (Page 2, Line 28, Col. 3) .....	121,710,886	124,108,293
<b>DETAILS OF WRITE-INS</b>		
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. Sale Leaseback .....	916,819	966,827
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) .....	916,819	966,827
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned			
1.1 Direct (written \$.....14,387,669)	13,487,121	12,792,794	51,862,624
1.2 Assumed (written \$.....52,806)	57,745	49,218	299,086
1.3 Ceded (written \$.....2,466,973)	2,247,922	2,003,906	7,948,441
1.4 Net (written \$.....11,973,502)	11,296,944	10,838,106	44,213,269
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$.....1,086,435)			
2.1 Direct	7,760,931	5,550,843	29,710,258
2.2 Assumed	36,131	42,432	152,182
2.3 Ceded	1,635,966	255,151	7,604,783
2.4 Net	6,161,096	5,338,124	22,257,657
3. Loss adjustment expenses incurred	1,834,752	1,261,260	6,752,175
4. Other underwriting expenses incurred	3,834,784	3,821,715	16,667,241
5. Aggregate write-ins for underwriting deductions			
6. TOTAL underwriting deductions (Lines 2 through 5)	11,830,632	10,421,099	45,677,073
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(533,688)	417,007	(1,463,804)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	491,885	354,400	2,001,810
10. Net realized capital gains (losses) less capital gains tax of \$.....208,259	783,451	293,556	623,716
11. Net investment gain (loss) (Lines 9 + 10)	1,275,336	647,956	2,625,526
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....2,638 amount charged off \$.....44,064)	(41,426)	(5,948)	(70,158)
13. Finance and service charges not included in premiums	59,567	54,781	226,681
14. Aggregate write-ins for miscellaneous income	13,689	12,618	83,304
15. TOTAL other income (Lines 12 through 14)	31,830	61,451	239,827
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	773,478	1,126,414	1,401,549
17. Dividends to policyholders	350	594	2,569
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)	773,128	1,125,820	1,398,980
19. Federal and foreign income taxes incurred	(45,108)	(20,857)	82,894
20. Net income (Line 18 minus Line 19) (to Line 22)	818,236	1,146,677	1,316,086
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	50,772,460	29,957,250	29,957,250
22. Net income (from Line 20)	818,236	1,146,677	1,316,086
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(438,030)	(845,917)	49,505	227,412
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	2,086	(617,590)	(1,767,742)
27. Change in nonadmitted assets	(1,476,290)	1,367,097	1,512,546
28. Change in provision for reinsurance			
29. Change in surplus notes		(1,850,000)	(1,850,000)
30. Surplus (contributed to) withdrawn from Protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in		1,000,000	3,000,000
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in		19,376,742	17,376,742
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			1,000,166
38. Change in surplus as regards policyholders (Lines 22 through 37)	(1,501,885)	20,472,431	20,815,210
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	49,270,575	50,429,681	50,772,460
<b>DETAILS OF WRITE-INS</b>			
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. Cash value on officers' life insurance policies		2,327	69,767
1402. Gain from sales of assets		285	2,217
1403. Miscellaneous income	13,689	10,006	11,320
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	13,689	12,618	83,304
3701. Gain on Sale Leaseback			966,827
3702. Cumulative Special Surplus Amortization			33,339
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			1,000,166

**CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>				
1.	Premiums collected net of reinsurance .....	11,178,491	10,546,844	43,957,517
2.	Net investment income .....	579,143	463,567	2,301,607
3.	Miscellaneous income .....	31,830	61,451	239,827
4.	TOTAL (Lines 1 to 3) .....	11,789,464	11,071,862	46,498,951
5.	Benefit and loss related payments .....	5,733,646	5,617,338	20,649,339
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7.	Commissions, expenses paid and aggregate write-ins for deductions .....	7,435,976	6,521,512	23,106,923
8.	Dividends paid to policyholders .....	366	443	2,646
9.	Federal and foreign income taxes paid (recovered) net of \$.....208,259 tax on capital gains (losses) .....	30,601		956,729
10.	TOTAL (Lines 5 through 9) .....	13,200,589	12,139,293	44,715,637
11.	Net cash from operations (Line 4 minus Line 10) .....	(1,411,125)	(1,067,431)	1,783,314
<b>Cash from Investments</b>				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds .....	5,324,585	3,507,898	7,489,408
12.2	Stocks .....	10,235,805	1,955,714	4,870,999
12.3	Mortgage loans .....			
12.4	Real estate .....			5,749,483
12.5	Other invested assets .....			
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7	Miscellaneous proceeds .....	214,223	1,865,444	57,316
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7) .....	15,774,613	7,329,056	18,167,206
13.	Cost of investments acquired (long-term only):			
13.1	Bonds .....	5,477,454	5,481,215	30,160,280
13.2	Stocks .....	12,301,747	2,622,113	5,117,441
13.3	Mortgage loans .....			
13.4	Real estate .....		87,036	959,419
13.5	Other invested assets .....			
13.6	Miscellaneous applications .....			775,363
13.7	TOTAL investments acquired (Lines 13.1 to 13.6) .....	17,779,201	8,190,364	37,012,503
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) .....	(2,004,588)	(861,309)	(18,845,297)
<b>Cash from Financing and Miscellaneous Sources</b>				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes .....		(1,850,000)	(1,850,000)
16.2	Capital and paid in surplus, less treasury stock .....		20,376,742	20,376,742
16.3	Borrowed funds .....	(38,087)	(39,602)	(487,533)
16.4	Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5	Dividends to stockholders .....			
16.6	Other cash provided (applied) .....	(996,325)	(1,103,142)	(266,480)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(1,034,412)	17,383,998	17,772,729
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>				
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(4,450,125)	15,455,259	710,746
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year .....	4,990,661	4,279,915	4,279,915
19.2	End of period (Line 18 plus Line 19.1) .....	540,536	19,735,173	4,990,661

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

20.0001	.....			
20.0002	.....			
20.0003	.....			
20.0004	.....			

# Notes to Financial Statement

## 1. Summary of Significant Accounting Policies

### A. Accounting Practices

The financial statements of Illinois Casualty Company are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance.

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

	SSAP #	F/S Page	F/S Line #	2018	2017
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	818,236	1,316,086
(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)	XXX	XXX	XXX	818,236	1,316,086
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	49,270,575	50,772,460
(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)	XXX	XXX	XXX	49,270,575	50,772,460

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

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

### C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports sent to the Company's reinsurance companies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sale commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- Short-term money market investments are stated at fair value. Short-term bond investments are stated at amortized cost.
- Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.
- The Company maintains an investment in properties held for the production of income. The properties are presented at cost, less accumulated depreciation, and are depreciated for financial statement purposes for a period based on their economic life.
- Common stocks, exchange trade funds, other than investments in stocks of subsidiary and unaffiliated companies, are stated at fair value.
- Investment grade redeemable preferred stocks are stated at amortized cost, others are carrier at market.
- The Company does not participate in mortgage loans as an investment vehicle.
- Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value those securities.

## Notes to Financial Statement

8. The Company's investments in its wholly owned subsidiaries (Beverage Insurance Agency and Estrella Innovative Solutions, Inc.) are stated at a limited statutory basis of accounting.
9. The Company does not have any investments in any joint ventures, partnerships, or limited liability companies.
10. The Company does not utilize derivatives as an investment vehicle.
11. The Company does not factor anticipated investment income into the premium deficiency reserve.
12. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
13. Non-Admitted Assets - Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No.4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.
14. The Company has not modified its capitalization policy from the prior period.

### 2. Accounting Changes and Corrections of Errors

None

### 3. Business Combinations and Goodwill

None

### 4. Discontinued Operations

Not Applicable

### 5. Investments

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

Not Applicable

#### B. Debt Restructuring

Not Applicable

#### C. Reverse Mortgages

Not Applicable

#### D. Loan-Backed Securities

1. Prepayment assumptions for Agency Mortgage-Backed Securities and Collateralized Mortgage Obligations were generated using a third-party prepayment model. The multi-factor model captures house price change trends, housing turnover, borrower default, and refinance incentive, among other factors. On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.
2. Not Applicable
3. Not Applicable

4.

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	(198,072)
2. 12 Months or Longer	(343,044)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	13,581,935
2. 12 Months or Longer	7,002,941

5. The Company regularly performs various valuation procedures with respect to its investments, including reviewing each fixed maturity security in an unrealized loss position to assess whether the security is a candidate for credit loss. Specifically, the Company considers credit rating, market price, and issuer specific financial information, among other factors, to assess the likelihood of collection of all principal and interest as contractually due. Securities for which the Company determines that a credit loss is likely are subjected to further analysis to estimate the credit loss to be recognized in earnings, if any. Upon identification of such securities and periodically thereafter, a detailed review is performed to determine whether the decline is considered other than temporary.

## Notes to Financial Statement

The factors considered in reaching the conclusion that a decline below cost is other than temporary include among others, whether:

- the issuer is in financial distress;
- the investment is secured;
- a significant credit rating action occurred;
- scheduled interest payments were delayed or missed;
- change in laws or regulations have affected an issuer or industry;
- the investment has an unrealized loss and was identified by our Investment Manager as an investment to be sold before recovery or maturity; and
- the investment failed cash flow projection testing to determine if anticipated principal and interest payments will be realized.

The securities listed in the above tables are not deemed to be other-than-temporarily impaired.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

## G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

## H. Repurchase Agreements Transactions Accounted for as a Sale

None

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

## J. Real Estate

None

## K. Low-Income Housing Tax Credits (LIHTC)

None

## L. Restricted Assets

## 1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					Current Year					
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
(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 – excluding FHLB capital stock										%	%
(i) FHLB capital stock										%	%
(j) On deposit with states	3,770,250				3,770,250	3,913,393	(143,143)		3,770,250	3.03%	3.10%
(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	923,563				923,563	924,081	(518)		923,563	0.74%	0.76%
(n) Other restricted assets										%	%
(o) Total Restricted Assets	4,693,813				7,693,813	4,837,474	(143,661)		4,693,813	3.78%	3.86%

(a) Subset of column 1

(c) Column 5 divided by Asset Page Column 1, Line 28

(b) Subset of column 3

(d) Column 9 divided by Asset Page, Column 3, Line 28



## Notes to Financial Statement

## 2. Detail of Asset Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8 Total Current Year Admitted Restricted	Percentage	
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)		9 Gross (Admitted & Nonadmitted) 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)					
Sale Leaseback	923,563				923,563	924,081	(518)	923,563	0.74%	0.76%
Total (c)	923,563				923,563	924,081	(518)	923,563	0.74%	0.76%

(a) Subset of column 1

(b) Subset of column 3

(c) Total line for columns 1 through 7 should equal 5L(1)M Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)M Columns 9 through 11 respectively .

## 3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

None

## 4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None

## M. Working Capital Finance Investments

None

## N. Offsetting and Netting of Assets and Liabilities

None

## O. Structured Notes

None

## P. 5\* Securities

None

## Q. Short Sales

None

## R. Prepayment Penalty and Acceleration Fees

None

## 6. Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

## 7. Investment Income

## A. Accrued Investment Income

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

## B. Amounts Non-admitted

None

## 8. Derivative Instruments

Not Applicable

## 9. Income Taxes

The Company did not incur any major changes to its income taxes since December 31, 2017.

## 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

## A. Nature of Relationships

Illinois Casualty Company converted from a mutual to a stock insurance company on March 24, 2017, and became the wholly owned subsidiary of ICC Holdings, Inc. Stock of ICC Holdings is traded on the NASDAQ exchange under the symbol ICCH.

## Notes to Financial Statement

The Company owns 100% of the stock of Beverage Insurance Agency, which has been inactive for several years and has \$0 in assets, liabilities and equity.

The Company owns 100% of the stock of Estrella Innovative Solutions, Inc., a wholly owned non-insurance subsidiary. Estrella Innovative Solutions, Inc. was incorporated August 25, 2014, for the purpose of providing information technology services.

ICC Realty, LLC is a serial LLC that held investment property for the Company and was a wholly owned subsidiary of the Company through October 11, 2017. ICC Realty, LLC was incorporated on October 12, 2015.

### B. Detail of Transactions Greater the ½% of Admitted Assets

The Company sold all of its real estate, including the Home Office, to its parent, ICC Holdings, Inc. in the fourth quarter of 2017 for \$5.75 million. As a part of the demutualization transaction, ICC Holdings, Inc. contributed \$23.9 million to the Company. Of that contribution, \$3 million went to capital stock, \$17.4 million to paid in capital, and the remaining to cost reimbursement.

### C. Change in Terms of Intercompany Arrangements

The Company Tax Allocation and Cost Sharing agreements were amended to include the Company's parent, ICC Holdings, Inc., and was filed with the Illinois Department of Insurance.

### D. Amounts Due to or from Related Parties

At March 31, 2018, the Company reported \$268,415 as amounts payable to related parties.

### E. Guarantees of Contingencies for Related Parties

The Company does not have any guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

### F. Management, Service Contracts, Cost Sharing Agreements

The Company participates in a cost sharing agreement with ICC Holdings, Inc. and Estrella Innovative Solutions, Inc. The method of allocation between the companies is subject to a written agreement accepted by the Illinois Department of Insurance. The Parties may share services determined to be reasonably necessary in the conduct of their operations, including but not limited to: (i) accounting, reporting, tax and auditing; (ii) telecommunication services and electronic data processing services, facilities and integration, including software programming and documentation, hardware utilization, and systems support; (iii) legal services; (iv) purchasing, payroll and employee relations services; (v) executive management services; (vi) other administrative services; and (vii) the cooperative purchase of goods and third party services, including but not limited to office equipment, office supplies, insurance, health and welfare plans, software licensing, and professional services ("Services"). As a part of the demutualization transaction, ICC Holdings, Inc. contributed \$23.9 million to the Company. Of that contribution, \$3 million went to capital stock, \$17.4 million to paid in capital, and the remaining to cost reimbursement.

Estrella has contracted with a firm in Mexico to provide technical services. These services are provided to ICC at cost. The Company has incurred \$84,357 and \$96,000 as of March 31, 2018 and 2017, respectively, for third party programming fees.

The Company has incurred costs on behalf of its parent company, for which it has billed \$129,434 and \$0 as of March 31, 2018 and 2017, respectively. This amount is derived from allocations by the Company for services as mentioned above. The Company filed the Second Amended Cost Sharing agreement with the Illinois Department of Insurance in early third quarter of 2017. This agreement was approved by the Illinois Department of Insurance in July 2017.

G-L. Not applicable.

### M. All SCA Investments

#### (1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

1 SCA Entity	2 Percentage of SCA Ownership	3 Gross Amount	4 Admitted Amount	5 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX			
b. SSAP No. 97 8b (ii) Entities				
Beverage Insurance Agency	100%	0	0	0
Estrella Innovative Solutions, Inc.	100%	55,205	0	55,205
Total SSAP No. 97 8b (ii) Entities	XXX	55,205	0	55,205
c. SSAP No. 97 8b (iii) Entities				
Total SSAP No. 97 8b (iii) Entities	XXX			
d. SSAP No. 97 8b (iv) Entities				
Total SSAP No. 97 8b (iv) Entities	XXX			
e. SSAP No. 97 8b Entities (b+c+d)	XXX			
f. Aggregate Total (a+e)	XXX			

## Notes to Financial Statement

## (2) NAIC Filing Response Information

1	2	3	4	5	6	7
SCA Entity (Should be same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX		XXX	XXX	XXX
b. SSAP No. 97 8b (ii) Entities						
Beverage Insurance Agency	S1	12/14/2017	0	Y	N	I
Estrella Innovative Solutions, Inc.	S1	12/14/2017	0	Y	N	I
Total SSAP No. 97 8b (ii) Entities	XXX	XXX		XXX	XXX	XXX
c. SSAP No. 97 8b (iii) Entities						
Total SSAP No. 97 8b (iii) Entities	XXX	XXX		XXX	XXX	XXX
d. SSAP No. 97 8b (iv) Entities						
Total SSAP No. 97 8b (iv) Entities	XXX	XXX		XXX	XXX	XXX
e. SSAP No. 97 8b Entities (b+c+d)	XXX	XXX		XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX		XXX	XXX	XXX

\* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

\*\* I - Immaterial or M - Material

## N. Investment in Insurance SCAs

None

## 11. Debt

A. The remaining \$38,087 of debt that was outstanding at December 31, 2017, was paid off in the first quarter of 2018.

## B. FHLB (Federal Home Loan Bank) Agreements

1. The Company became a member of the Federal Home Loan Bank (FHLB) of Chicago in February 2018. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as needed. The Company has determined the actual/estimated borrowing capacity as \$7.7 million. The Company calculated this amount in accordance with instructions provided by the FHLB of Chicago using bond holdings as of December 31, 2017.

## 2. FHLB Capital Stock

## a. Aggregate Totals

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Quarter			
(a) Membership Stock – Class A			
(b) Membership Stock – Class B	39,200	39,200	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	39,200	39,200	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	7,700,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock – Class A			
(b) Membership Stock – Class B	0	0	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	0	0	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	0	XXX	XXX

## b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Quarter Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 months	4 6 months to less than 1 year	5 1 to less than 3 years	6 3 to 5 years
1. Class A						
2. Class B	39,200					39,200

## 3. Collateral Pledged to FHLB

None

## 4. Borrowing from FHLB

None

## Notes to Financial Statement

### 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

#### A-D. Defined Benefit Plan

In 2012, the Company implemented a non-contributory defined benefit pension plan covering a limited number of executives. Assuming a projected discount rate of 3.6%, the plan requires \$1,689,467 to be accrued by December 31, 2031 to meet the fully vested projected benefit obligation. The plan is structured to permit 0% vesting in years 2012 through 2016, 25% vesting in years 2017 through 2021, 50% vesting in years 2022 through 2026, 75% vesting in years 2027 through 2031, and 100% vesting effective January 1, 2032. As of March 31, 2018, the Company had accrued a pension liability in the amount of \$252,267 in accordance with actuarially determined assumptions.

#### E. Defined Contribution Plans

The Company sponsors a 401(k) profit sharing plan for its employees. The Company offers a matching percentage as well as a profit sharing percentage of each employee's compensation. The employees vest at a rate of 25% per year for the profit sharing distribution and the matching percentage is 100% vested. The total contribution to the 401(k) profit sharing plan was \$52,779 and \$132,312 as of March 31, 2018 and 2017, respectively. Beginning in March 2017, the Company offers an ESOP. The ESOP Trust purchased 350,000 shares or 10% of the parent company's IPO which is payable over 15 years. 21,878 shares are allocable to employees in the first year and 23,437 in each year thereafter. A total expense of \$72,135 has been accrued as of March 31, 2018, related to this plan.

#### F. Multiemployer Plans

Not Applicable

#### G. Consolidated/Holding Company Plans

Not Applicable

#### H. Postemployment Benefits and Compensated Absences

The Company did not incur any major changes to its post-employment benefits since December 31, 2017.

#### I. Impact of Medicare Modernization Act on Postretirement Benefits

Not Applicable

### 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

#### A. Outstanding Shares

The Company has 100,000 shares of common stock authorized, issued, and outstanding as of March 31, 2018. The par value of the shares is \$30 per share.

#### B. Dividend Rate of Preferred Stock

Not Applicable

#### C. Dividend Restrictions

No Illinois domiciled company may pay any extraordinary dividend or make any other extraordinary distribution to its security holders until: (a) 30 days after the Director has received notice of the declaration thereof and has not within such period disapproved the payment, or (b) the Director approves such payment within the 30-day period. For purposes of this subsection, an extraordinary dividend or distribution is any dividend or distribution of cash or other property whose fair market value, together with that of other dividends or distributions, made within the period of 12 consecutive months ending on the date on which the proposed dividend is scheduled for payment or distribution exceeds the greater of: (a) 10% of the company's surplus as regards policyholders as of the 31st day of December next preceding, or (b) the net income of the company for the 12-month period ending the 31st day of December next preceding, but does not include pro rata distributions of any class of the company's own securities.

#### D. Dates and Amounts of Dividends Paid

Not Applicable

#### E. Amount of Ordinary Dividends That May Be Paid

There are no additional limitations other than those described in item C above.

#### F. Restrictions Placed on Unassigned Surplus

None

#### G. Mutual Surplus Advance

None

## Notes to Financial Statement

H. Company Stock Held for Special Purposes

Not applicable

I. Changes in Special Surplus Funds

There have not been any significant changes since December 31, 2017.

J. Changes in Unassigned Funds

There have not been any significant changes since December 31, 2017.

K. The Company issued the following surplus debentures or similar obligations:

All surplus notes were paid off as of March 31, 2017.

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

Not Applicable

M. Effective Date of Quasi Reorganization

Not Applicable

**14. Liabilities, Contingencies and Assessments**

A-E. The Company did not incur any material changes in its contingency items since December 31, 2017.

**15. Leases**

None

**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**

A. Transfers of Receivable reported as Sales

None

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

**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**

Not Applicable

## Notes to Financial Statement

## 20. Fair Value Measurements

A.

## 1. Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included In Level 2
a.Assets at fair value					
Perpetual Preferred stock					
Industrial and Misc		65,725		65,725	
Parent, Subsidiaries and Affiliates					
Total Perpetual Preferred Stocks		65,725		65,725	
Bonds					
U.S. Governments					
Industrial and Misc					
Hybrid Securities					
Parent, Subsidiaries and Affiliates					
Total Bonds					
Common Stock					
Industrial and Misc	11,593,232	39,200		11,632,432	
Parent, Subsidiaries and Affiliates		55,205		55,205	
Total Common Stocks	11,593,232	94,405		11,687,637	
Derivative assets					
Interest rate contracts					
Foreign exchange contracts					
Credit contracts					
Commodity futures contracts					
Commodity forward contracts					
Total Derivatives					
Separate account assets					
Total assets at fair value	11,593,232	160,130		11,753,362	
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

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Bonds	86,758,349	86,612,891	1,324,026	85,434,323			
Common Stock	11,648,437	11,632,432	11,593,232	94,405			
Perpetual Preferred Stock	65,725	65,725		65,725			
Cash Equivalents	385,326	385,326	385,326				
	98,857,837	98,696,374	13,302,584	85,594,453			

## D. Not Practicable to Estimate Fair Value

Not Applicable

## 21. Other Items

## A. Unusual or Infrequent Items

In the first quarter of 2018, the Company repurchased assets previously included in the sale leaseback transactions from 2015 and 2016. The payoff amount for these assets was \$750,928. This repurchase led to the large change in nonadmitted assets that is reflected on the balance sheet.

## B. Troubled Debt Restructuring: Debtors

Not Applicable

## C. Other Disclosures

None

## D. Business Interruption Insurance Recoveries

None

## E. State Transferable and Non-transferable Tax Credits

## Notes to Financial Statement

None

## F. Subprime-Mortgage-Related Risk Exposure

None

## G. Insurance-Linked Securities (ILS) Contracts

None

**22. Events Subsequent**

In April 2018, the assets that were restricted as part of the sale leaseback and included in Note 5L above, were released back to the Company.

**23. Reinsurance**

Effective January 1, 2018, the Company entered into a quota share arrangement where it cedes 75% of the first \$100,000 and 90% of the next \$900,000 in Employment Practices Liability (EPLI) premium.

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not Applicable

**25. Changes in Incurred Losses and Loss Adjustment Expenses**

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' increased by \$1.2 million as of March 31, 2018, as compared to a decrease of \$842,000 during the same period of 2017. The 2018 development was primarily due to a deficiency in the workers' compensation product line.

**26. Intercompany Pooling Arrangements**

Not Applicable

**27. Structured Settlements**

The Company did not incur any material changes during the period covered.

**28. Health Care Receivables**

Not Applicable

**29. Participating Policies**

Not Applicable

**30. Premium Deficiency Reserves**

1. Liability carried for premium deficiency reserves	(1)
2. Date of the most recent evaluation of this liability	\$ <u>0</u>
	<u>03/31/2018</u>
3. Was anticipated investment income utilized in the calculation? (Yes / No)	<u>No</u>

**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[ ] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
- 2.2 If yes, date of change: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[X] No[ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001681903
  
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]  
If yes, attach an explanation.
  
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2016.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .....12/31/2016.....
- 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). .....05/24/2013.....
- 6.4 By what department or departments?  
Illinois Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]
  
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
- 7.2 If yes, give full information
  
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[ ] 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
  
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]
- 14.2 If yes, please complete the following:



## GENERAL INTERROGATORIES (Continued)

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....		
14.22 Preferred Stock .....		
14.23 Common Stock .....	7,920	55,205
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) .....	7,920	55,205
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No   
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No  N/A   
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:  
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ ..... 0  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ ..... 0  
 16.3 Total payable for securities lending reported on the liability page \$ ..... 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes  No

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

1 Name of Custodian(s)	2 Custodian Address
American Bank & Trust .....	1600 4th Avenue Suite 405, Rock Island, IL 61201 .....
Illinois National Bank (For State of IL & CO) .....	322 East Capital Avenue, Springfield, IL 62701 .....
Central Bank (For State of Missouri) .....	PO Box 779, Jefferson City, MO 65102-9982 .....
JP Morgan Chase Bank (For State of Michigan) .....	1111 Polaris Parkway, Floor 3J, Columbus, OH 43240 .....
U.S. Bank (For State of Oregon) .....	555 SW Oak Street, Portland, OR 97204 .....

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes  No

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

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

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

1 Name of Firm or Individual	2 Affiliation
New England Asset Management, Inc. ....	U .....
Arron Sutherland .....	I .....
Miles Capital, Inc. ....	U .....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes  No

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes  No

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900 .....	New England Asset Management, Inc. ....	KUR85EPS4GQFZTFC130 .....	Securities Exchange Commission .....	DS .....
105376 .....	Miles Capital, Inc. ....	254900VR8AMF41FDZF16 .....	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:

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities? Yes  No

**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 ..... 0.000%
- 5.2 A&H cost containment percent ..... 0.000%
- 5.3 A&H expense percent excluding cost containment expenses ..... 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
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

## SCHEDULE 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
<b>U.S. insurers</b>						
20370 .....	51-0434766 .....	AXIS REINS CO .....	NY .....	Authorized .....		
25658 .....	06-0566050 .....	TRAVELERS IND CO .....	CT .....	Authorized .....		
<b>All other insurers</b>						
00000 .....	AA-5420050 .....	KOREAN REINS CO .....	KOR .....	Unauthorized .....		

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN****Current Year to Date - Allocated by States and Territories**

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 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)	L	443,724		4,225		25,221	
7. Connecticut (CT)	N						
8. Delaware (DE)	N						
9. District of Columbia (DC)	N						
10. Florida (FL)	N						
11. Georgia (GA)	N						
12. Hawaii (HI)	N						
13. Idaho (ID)	N						
14. Illinois (IL)	L	4,792,719	4,522,094	3,414,130	5,686,275	16,250,761	16,552,949
15. Indiana (IN)	L	1,371,279	936,108	503,850	660,151	3,637,039	3,568,521
16. Iowa (IA)	L	1,419,674	1,340,364	478,297	693,788	4,343,143	4,083,957
17. Kansas (KS)	L	62,058				15,000	
18. Kentucky (KY)	N						
19. Louisiana (LA)	N						
20. Maine (ME)	N						
21. Maryland (MD)	N						
22. Massachusetts (MA)	N						
23. Michigan (MI)	L						
24. Minnesota (MN)	L	3,394,313	3,396,926	795,817	461,440	5,450,912	4,923,601
25. Mississippi (MS)	N						
26. Missouri (MO)	L	2,113,747	1,887,118	1,040,265	740,868	4,227,895	3,266,978
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	503,486	194,725	840,829	5,915	293,207	20,370
37. Oklahoma (OK)	N						
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L						
40. Rhode Island (RI)	N						
41. South Carolina (SC)	N						
42. South Dakota (SD)	N						
43. Tennessee (TN)	N						
44. Texas (TX)	N						
45. Utah (UT)	N						
46. Vermont (VT)	N						
47. Virginia (VA)	N						
48. Washington (WA)	N						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	286,669	311,256	137,059	108,069	359,122	271,221
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	X X X	14,387,669	12,588,591	7,214,472	8,356,506	34,602,300	32,687,597
<b>DETAILS OF WRITE-INS</b>							
58001	X X X						
58002	X X X						
58003	X X X						
58998 Summary of remaining write-ins for Line 58 from overflow page	X X X						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X						

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile See DSLI)

D Domestic Surplus Lines Insurer (DSLII) Reporting entities authorized to write surplus lines in the state of domicile.

12

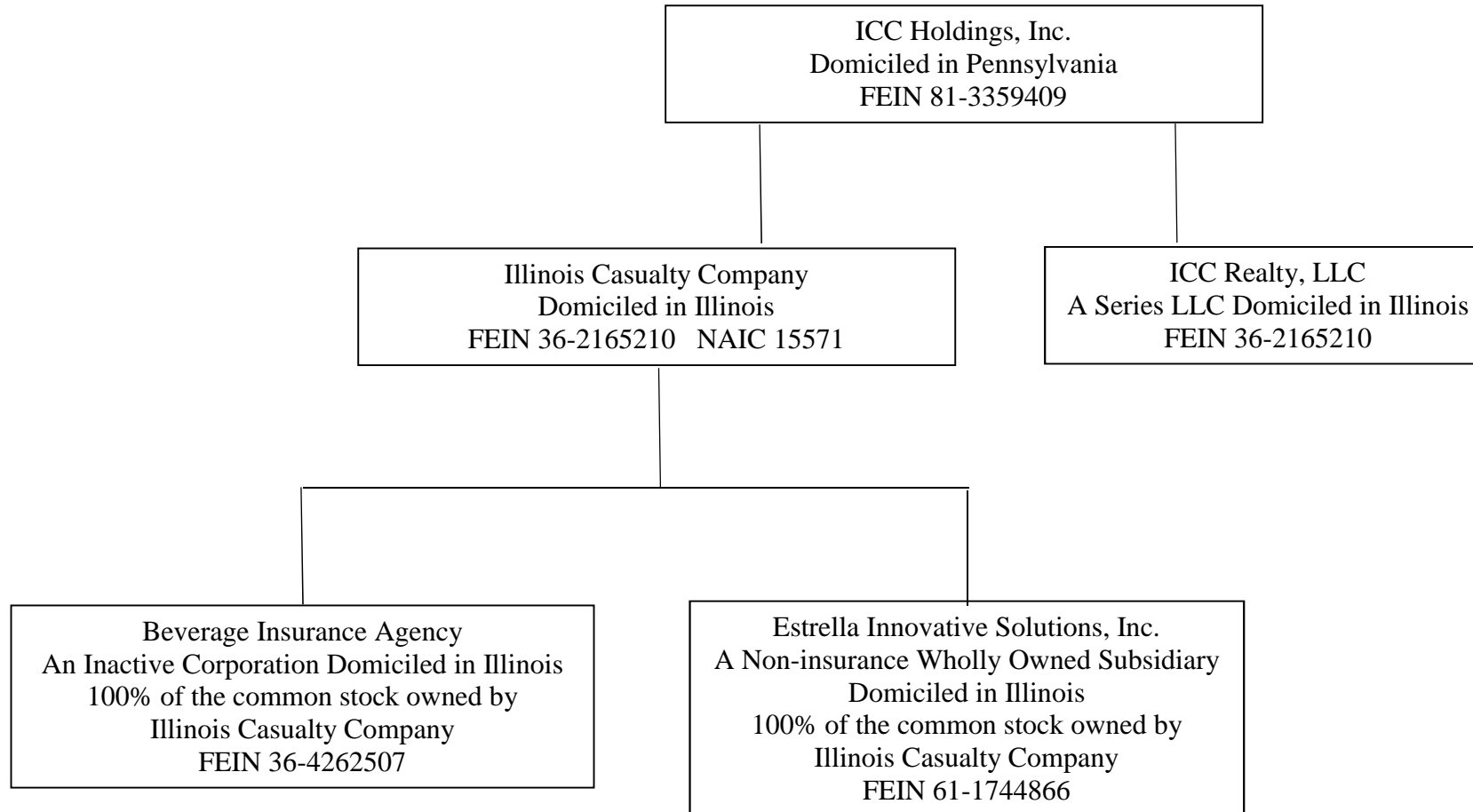
R Registered - Non-domiciled RRGs

Q Qualified - Qualified or accredited reinsurer

N None of the above Not allowed to write business in the state

45

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



## 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	81-3359409	.....	0001681903	Nasdaq .....	ICC Holdings, Inc. ....	.. PA ..	.. UDP ..	ICC Holdings, Inc. ....	Ownership .....	..... 100.0	ICC Holdings, Inc. ....	.... N ....	.....
.....	.....	15571	36-2165210	.....	.....	.....	Illinois Casualty Co .....	.. IL ..	.. RE ..	ICC Holdings, Inc. ....	Ownership .....	..... 100.0	ICC Holdings, Inc. ....	.... N ....	.....
.....	.....	00000	36-4262507	.....	.....	.....	Beverage Insurance Agency .....	.. IL ..	.. DS ..	Illinois Casualty Co .....	Ownership .....	..... 100.0	Illinois Casualty Co .....	.... N ....	.....
.....	.....	00000	61-1744866	.....	.....	.....	Estrella Innovative Solutions, Inc .....	.. IL ..	.. NIA ..	Illinois Casualty Co .....	Ownership .....	..... 100.0	Illinois Casualty Co .....	.... N ....	.....
.....	.....	00000	36-2165210	.....	.....	.....	ICC Realty, LLC .....	.. IL ..	.. OTH ..	ICC Holdings, Inc. ....	Ownership .....	..... 100.0	ICC Holdings, Inc. ....	.... N ....	0000001

Asterisk	Explanation
0000001	Series LLC with the sole purpose of holding income producing real estate for ICC Holdings, 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	8,072,136	5,750,091	71.234	60.975
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	1,813,126	1,347,240	74.305	11.127
17.1 Other liability - occurrence	3,601,859	663,600	18.424	24.333
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	13,487,121	7,760,931	57.543	43.390
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	8,764,457	8,764,457	7,522,242
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	1,857,043	1,857,043	1,809,318
17.1 Other liability - occurrence	3,766,169	3,766,169	3,257,031
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	14,387,669	14,387,669	12,588,591
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)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 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. 2015 + Prior .....	7,976	5,129	13,106	1,233	426	1,659	6,865	91	4,339	11,296	122	(273)	(151)
2. 2016 .....	4,740	4,975	9,716	815	199	1,014	4,733	200	4,433	9,366	807	(142)	664
3. Subtotals 2016 + Prior .....	12,717	10,105	22,821	2,048	625	2,673	11,598	291	8,773	20,662	929	(416)	513
4. 2017 .....	7,280	10,943	18,223	2,597	422	3,019	6,138	768	9,014	15,920	1,455	(739)	716
5. Subtotals 2017 + Prior .....	19,997	21,047	41,044	4,645	1,047	5,692	17,736	1,059	17,787	36,581	2,383	(1,154)	1,229
6. 2018 .....	X X X	X X X	X X X	X X X	1,669	1,669	X X X	2,245	2,854	5,098	X X X	X X X	X X X
7. Totals .....	19,997	21,047	41,044	4,645	2,716	7,360	17,736	3,304	20,640	41,680	2,383	(1,154)	1,229
8. Prior Year-End Surplus As Regards Policyholders .....	50,772										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 11.919	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (5.485)	Col. 13, Line 7 As % of Col. 3 Line 7 3..... 2.994
													Col. 13, Line 7 Line 8 4..... 2.421

Q14



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

**RESPONSES**

No  
No  
No  
No

Explanations:

Bar Codes:

Trusteed Surplus Statement



15571201849000001

2018

Document Code: 490

Supplement A to Schedule T



15571201845500001

2018

Document Code: 455

Medicare Part D Coverage Supplement



15571201836500001

2018

Document Code: 365

Director and Officer Supplement



15571201850500001

2018

Document Code: 505



**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 .....	0	4,209,917
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		660,588
2.2 Additional investment made after acquisition .....		115,041
3. Current year change in encumbrances .....		183,790
4. Total gain (loss) on disposals .....		716,957
5. Deduct amounts received on disposals .....		5,749,483
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 .....		136,810
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....	0	0
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	0	0

**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 paid .....		
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) .....		

**NONE****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) .....		

**NONE****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 .....	96,526,136	72,767,149
2. Cost of bonds and stocks acquired .....	17,779,201	35,277,721
3. Accrual of discount .....	8,453	27,337
4. Unrealized valuation increase (decrease) .....	(1,283,947)	208,912
5. Total gain (loss) on disposals .....	991,710	1,003,430
6. Deduct consideration for bonds and stocks disposed of .....	15,560,390	12,360,407
7. Deduct amortization of premium .....	94,910	340,690
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		57,316
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	98,366,253	96,526,136
12. Deduct total nonadmitted amounts .....	55,205	7,920
13. Statement value at end of current period (Line 11 minus Line 12) .....	98,311,048	96,518,216

**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) .....	73,771,254	6,865,317	4,124,166	(84,939)	76,427,466			73,771,254
2. NAIC 2 (a) .....	11,104,667	210,960	1,610,478	480,276	10,185,425			11,104,667
3. NAIC 3 (a) .....	1,636,299		1,160,725	(475,574)				1,636,299
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	86,512,220	7,076,277	6,895,369	(80,237)	86,612,891			86,512,220
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	225,322		225,322					225,322
9. NAIC 2 .....	1,547,998		1,574,158	26,160				1,547,998
10. NAIC 3 .....	729,610	140,925	804,540	(270)	65,725			729,610
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	2,502,930	140,925	2,604,020	25,890	65,725			2,502,930
15. Total Bonds & Preferred Stock .....	89,015,150	7,217,202	9,499,389	(54,347)	86,678,616			89,015,150

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

**SCHEDULE DA - PART 1**

**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals .....	<b>NONE</b>				

**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 .....		3,609,803
2. Cost of short-term investments acquired .....		40,711,792
3. Accrual of discount .....		9,134
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		(1,090)
6. Deduct consideration received on disposals .....		44,329,639
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		

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

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

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

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

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

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	3,719,931	.....
2.	Cost of cash equivalents acquired .....	8,671,966	5,743,872
3.	Accrual of discount .....	1,178	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....
5.	Total gain (loss) on disposals .....	.....	.....
6.	Deduct consideration received on disposals .....	12,007,749	2,023,941
7.	Deduct amortization of premium .....	.....	.....
8.	Total foreign exchange change in book/adjusted carrying value .....	.....	.....
9.	Deduct current year's other-than-temporary impairment recognized .....	.....	.....
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	385,326	3,719,931
11.	Deduct total nonadmitted amounts .....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11) .....	385,326	3,719,931

**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 - Industrial and Miscellaneous (Unaffiliated)</b>									
06051GHG7	BANK OF AMERICA CORP		02/28/2018	BANK OF AMERICA	X X X	250,000	250,000		1FE
24422ERE1	JOHN DEERE CAPITAL CORP		03/21/2018	JP MORGAN SECURITIES INC.	X X X	769,500	750,000	5,769	1FE
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F 18-1 A		01/23/2018	BANK OF AMERICA	X X X	499,824	500,000		1FE
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A		01/26/2018	JP MORGAN SECURITIES INC.	X X X	750,000	750,000		1FE
46185JAC2	INVITATION HOMES TRUST 18-SFR1 B		01/26/2018	JP MORGAN SECURITIES INC.	X X X	250,000	250,000		1FE
87266XAA1	TPG REAL ESTATE FINANCE 18-FL1 A		02/05/2018	WELLS FARGO FINANCIAL	X X X	1,000,000	1,000,000		1FE
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1		02/06/2018	CITIGROUP GLOBAL MARKETS	X X X	249,839	250,000	563	1FE
904764AZ0	UNILEVER CAPITAL CORP		03/19/2018	CITIGROUP GLOBAL MARKETS	X X X	497,445	500,000		1FE
92349FAA1	VERIZON OWNER TRUST 18-1A A1A		03/06/2018	BANK OF AMERICA	X X X	499,944	500,000		1FE
92349FAC7	VERIZON OWNER TRUST 18-1A B		03/06/2018	BANK OF AMERICA	X X X	249,979	250,000		1FE
92349FAD5	VERIZON OWNER TRUST 18-1A C		03/06/2018	BANK OF AMERICA	X X X	249,963	250,000		1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	5,266,494	5,250,000	6,332	X X X
<b>Bonds - Hybrid Securities</b>									
29250NAN5	ENBRIDGE INC	A	01/17/2018	UBS PAINEWEBBER	X X X	210,960	200,000	133	2FE
4899999	Subtotal - Bonds - Hybrid Securities				X X X	210,960	200,000	133	X X X
8399997	Subtotal - Bonds - Part 3				X X X	5,477,454	5,450,000	6,465	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	5,477,454	5,450,000	6,465	X X X
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
14040H865	CAPITAL ONE FINANCIAL CO 5.2%		01/25/2018	WELLS FARGO FINANCIAL	3,000.000	74,250			P3LFE
172967317	CITIGROUP INC 6.3%		01/17/2018	WELLS FARGO FINANCIAL	2,500.000	66,675			P3LFE
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	140,925	X X X		X X X
8999997	Subtotal - Preferred Stocks - Part 3				X X X	140,925	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
8999999	Subtotal - Preferred Stocks				X X X	140,925	X X X		X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
00130H105	AES CORPORATION		01/18/2018	FIS US ALGO	5,273.000	61,668	X X X		L
00206R102	AT&T INC		01/18/2018	FIS US ALGO	2,990.000	111,066	X X X		L
00215F107	ATN INTERNATIONAL INC		02/14/2018	FIS US ALGO	130.000	7,105	X X X		L
002824100	ABBOTT LABORATORIES		01/18/2018	FIS US ALGO	1,521.000	89,661	X X X		L
004239109	ACADIA REALTY TRUST		02/14/2018	FIS US ALGO	261.000	5,869	X X X		L
00773T101	ADVANSIX INC		03/20/2018	FIS US ALGO	362.000	13,497	X X X		L
00817Y108	AETNA INC - NEW		01/18/2018	FIS US ALGO	238.000	44,225	X X X		L
008492100	AGREE REALTY CORP		03/20/2018	FIS US ALGO	234.000	10,602	X X X		L
00971T101	AKAMAI TECHNOLOGIES		01/31/2018	FIS US ALGO	921.000	61,776	X X X		L
015271109	ALEXANDRIA REAL ESTATE EQUIT		01/31/2018	FIS US ALGO	452.000	58,103	X X X		L
02005N100	ALLY FINANCIAL INC		01/18/2018	FIS US ALGO	2,400.000	73,276	X X X		L
02079K107	ALPHABET INC - CL C		01/31/2018	FIS US ALGO	51.000	59,456	X X X		L
02079K305	ALPHABET INC - CL A		01/31/2018	FIS US ALGO	116.000	137,077	X X X		L
023135106	AMAZON.COM INC		01/31/2018	FIS US ALGO	145.000	212,111	X X X		L
026874784	AMERICAN INTERNATIONAL GROUP INC		01/18/2018	FIS US ALGO	1,080.000	66,399	X X X		L
03071H100	AMERISAFE INC		02/14/2018	FIS US ALGO	117.000	6,827	X X X		L
03349M105	ANDEAVOR		01/18/2018	FIS US ALGO	580.000	68,791	X X X		L
035255108	ANIKA THERAPEUTICS INC		03/20/2018	FIS US ALGO	258.000	14,535	X X X		L
036752103	ANTHEM INC		01/18/2018	FIS US ALGO	234.000	58,426	X X X		L
037598109	APOGEE ENTERPRISES INC		03/20/2018	FIS US ALGO	253.000	11,028	X X X		L
037833100	APPLE INC		01/31/2018	FIS US ALGO	865.000	144,570	X X X		L

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
040413106	ARISTA NETWORKS INC		01/31/2018	FIS US ALGO	174.000	48,035	X X X		L
04208T108	ARMADA HOFFLER PROPERTIES IN		03/20/2018	FIS US ALGO	747.000	9,963	X X X		L
04685W103	ATHENAHEALTH INC		01/31/2018	FIS US ALGO	371.000	46,438	X X X		L
053484101	AVALONBAY COMMUNITIES INC		01/18/2018	FIS US ALGO	346.000	57,983	X X X		L
05464C101	AXON ENTERPRISE INC		03/20/2018	FIS US ALGO	476.000	14,571	X X X		L
05508R106	B&G FOODS INC		02/14/2018	FIS US ALGO	163.000	5,208	X X X		L
05566U108	BOFI HOLDING INC		03/20/2018	FIS US ALGO	422.000	15,972	X X X		L
05990K106	BANC OF CALIFORNIA INC		03/20/2018	FIS US ALGO	620.000	12,607	X X X		L
060505104	BANK OF AMERICA CORPORATION		01/18/2018	FIS US ALGO	5,013.000	158,181	X X X		L
067806109	BARNES GROUP INC		03/20/2018	FIS US ALGO	260.000	15,893	X X X		L
084670702	BERKSHIRE HATHAWAY INC-CL B		01/18/2018	FIS US ALGO	793.000	169,449	X X X		L
090672106	BIOTELEMETRY INC		03/20/2018	FIS US ALGO	533.000	17,640	X X X		L
09247X101	BLACKROCK INC		01/31/2018	FIS US ALGO	410.000	234,237	X X X		L
095229100	BLUCORA INC		03/20/2018	FIS US ALGO	484.000	11,382	X X X		L
103304101	BOYD GAMING CORP		03/20/2018	FIS US ALGO	343.000	12,396	X X X		L
115637209	BROWN-FORMAN CORP - CLASS B		01/31/2018	FIS US ALGO	746.250	41,422	X X X		L
12572Q105	CME GROUP INC COM		01/18/2018	FIS US ALGO	203.000	30,880	X X X		L
126408103	CSX CORP		01/18/2018	FIS US ALGO	539.000	31,297	X X X		L
127190304	CACI INTERNATIONAL INC - CL A		03/20/2018	FIS US ALGO	93.000	13,983	X X X		L
129500104	CALERES INC		02/14/2018	FIS US ALGO	175.000	5,161	X X X		L
14040H105	CAPITAL ONE FINANCIAL CORP		01/18/2018	FIS US ALGO	275.000	28,560	X X X		L
149568107	CAVCO INDUSTRIES		03/20/2018	FIS US ALGO	90.000	15,122	X X X		L
153527205	CENTRAL GARDEN AND PET CO-A		03/20/2018	FIS US ALGO	356.000	13,449	X X X		L
156700106	CENTURYTEL INC		01/18/2018	FIS US ALGO	1,586.000	27,658	X X X		L
156782104	CERNER CORPORATION		01/31/2018	FIS US ALGO	1,043.000	72,232	X X X		L
166764100	CHEVRON CORP		01/18/2018	FIS US ALGO	1,291.000	170,040	X X X		L
169656105	CHIPOTLE MEXICAN GRILL-CL A		01/31/2018	FIS US ALGO	185.000	60,018	X X X		L
17273K109	CIRCOR INTERNATIONAL INC		03/20/2018	FIS US ALGO	269.000	12,374	X X X		L
17275R102	CISCO SYSTEMS INC		01/18/2018	FIS US ALGO	3,234.000	133,698	X X X		L
172908105	CINTAS CORP		01/31/2018	FIS US ALGO	296.000	49,963	X X X		L
172967424	CITIGROUP INC		01/18/2018	FIS US ALGO	1,556.000	120,462	X X X		L
20825C104	CONOCOPHILLIPS		01/18/2018	FIS US ALGO	783.000	46,820	X X X		L
21036P108	CONSTELLATION BRANDS INC		01/31/2018	FIS US ALGO	197.000	43,255	X X X		L
212015101	CONTINENTAL RESOURCES INC/OK		01/31/2018	FIS US ALGO	1,380.000	76,129	X X X		L
22160N109	COSTAR GROUP INC		01/31/2018	FIS US ALGO	180.000	62,381	X X X		L
225223304	CRAY INC		03/20/2018	FIS US ALGO	580.000	13,275	X X X		L
229669106	CUBIC CORP		03/20/2018	FIS US ALGO	181.000	10,899	X X X		L
235851102	DANAHER CORP		01/31/2018	FIS US ALGO	1,030.000	103,350	X X X		L
237266101	DARLING INTERNATIONAL INC		03/20/2018	FIS US ALGO	1,080.000	19,323	X X X		L
247361702	DELTA AIR LINES INC		01/18/2018	FIS US ALGO	1,200.000	71,668	X X X		L
25746U109	DOMINION ENERGY INC		01/18/2018	FIS US ALGO	702.000	52,475	X X X		L
257867200	RR DONNELLEY & SONS CO		02/14/2018	FIS US ALGO	798.000	5,473	X X X		L
26078J100	DOWDUPONT INC		01/18/2018	FIS US ALGO	1,485.000	113,092	X X X		L
26875P101	EOG RESOURCES INC		01/18/2018	FIS US ALGO	244.000	27,944	X X X		L
278715206	EBIX INC		03/20/2018	FIS US ALGO	222.000	18,042	X X X		L
27875T101	ECHO GLOBAL LOGISTICS INC		02/14/2018	FIS US ALGO	286.000	8,460	X X X		L
282914100	8X8 INC		02/14/2018	FIS US ALGO	379.000	6,746	X X X		L
292554102	ENCORE CAPITAL GROUP INC		03/20/2018	FIS US ALGO	295.000	12,463	X X X		L
29355X107	ENPRO INDUSTRIES INC		03/20/2018	FIS US ALGO	240.000	18,663	X X X		L
29357K103	ENOVA INTERNATIONAL INC		03/20/2018	FIS US ALGO	1,055.000	23,276	X X X		L
29358P101	ENSIGN GROUP INC/THE		03/20/2018	FIS US ALGO	396.000	10,433	X X X		L
29977A105	EVERCORE PARTNERS INC-CL A		03/20/2018	FIS US ALGO	182.000	17,283	X X X		L
30161N101	EXELON CORPORATION		01/18/2018	FIS US ALGO	1,871.000	72,090	X X X		L
30161Q104	EXELIXIS INC		01/31/2018	FIS US ALGO	1,570.000	48,248	X X X		L

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
30224P200	EXTENDED STAY AMERICA INC		01/18/2018	FIS US ALGO	3,070.000	63,400	X X X		L
30231G102	EXXON MOBIL CORP		01/18/2018	FIS US ALGO	1,119.000	98,033	X X X		L
302520101	FNB CORP		01/18/2018	FIS US ALGO	3,824.000	54,542	X X X		L
30303M102	FACEBOOK INC-A		01/31/2018	FIS US ALGO	1,060.000	199,082	X X X		L
313855108	FEDERAL SIGNAL CORPORATION		03/20/2018	FIS US ALGO	876.000	17,442	X X X		L
31428X106	FEDEX CORPORATION		01/31/2018	FIS US ALGO	469.000	123,349	X X X		L
31620R303	FNF GROUP		01/18/2018	FIS US ALGO	1,658.000	69,124	X X X		L
33616C100	FIRST REPUBLIC BANK/SAN FRAN		01/31/2018	FIS US ALGO	655.000	58,803	X X X		L
33767D105	FIRSTCASH INC		03/20/2018	FIS US ALGO	223.000	16,620	X X X		L
337932107	FIRSTENERGY CORP		01/18/2018	FIS US ALGO	1,302.000	38,577	X X X		L
33829M101	FIVE BELOW		03/20/2018	FIS US ALGO	254.000	16,855	X X X		L
339041105	FLEETCOR TECHNOLOGIES INC		01/31/2018	FIS US ALGO	353.000	74,735	X X X		L
34959E109	FORTINET INC		01/31/2018	FIS US ALGO	858.000	39,556	X X X		L
35471R106	FRANKLIN STREET PROPERTIES C		02/14/2018	FIS US ALGO	751.000	6,772	X X X		L
37045V100	GENERAL MOTORS CO		01/18/2018	FIS US ALGO	1,607.000	70,516	X X X		L
374689107	GIBRALTAR INDUSTRIES INC		02/14/2018	FIS US ALGO	140.000	4,438	X X X		L
382550101	GOODYEAR TIRE & RUBBER CO		01/18/2018	FIS US ALGO	1,230.000	41,912	X X X		L
391416104	GREAT WESTERN BANCORP INC		03/20/2018	FIS US ALGO	513.000	21,640	X X X		L
39304D102	GREEN DOT CORP-CLASS A		03/20/2018	FIS US ALGO	287.000	17,886	X X X		L
393222104	GREEN PLAINS RENEWABLE ENERG		02/14/2018	FIS US ALGO	377.000	7,072	X X X		L
406216101	HALLIBURTON COMPANY		01/18/2018	FIS US ALGO	468.000	24,646	X X X		L
421906108	HEALTHCARE SERVICES GROUP		03/20/2018	FIS US ALGO	408.000	19,372	X X X		L
42226A107	HEALTHEQUITY INC		03/20/2018	FIS US ALGO	205.000	11,514	X X X		L
431571108	HILLENBRAND INC		03/20/2018	FIS US ALGO	350.000	15,742	X X X		L
438516106	HONEYWELL INTERNATIONAL INC		01/18/2018	FIS US ALGO	386.000	61,245	X X X		L
446413106	HUNTINGTON INGALLS INDUSTRIES		01/31/2018	FIS US ALGO	145.000	34,506	X X X		L
44980X109	IPG PHOTONICS CORP		01/31/2018	FIS US ALGO	249.000	62,626	X X X		L
45688C107	INGEVITY CORP		03/20/2018	FIS US ALGO	181.000	13,274	X X X		L
45780R101	INSTALLED BUILDING PRODUCTS		03/20/2018	FIS US ALGO	286.000	17,385	X X X		L
458140100	INTEL CORP		01/18/2018	FIS US ALGO	2,807.000	124,913	X X X		L
45826H109	INTEGER HOLDINGS CORP		03/20/2018	FIS US ALGO	250.000	11,738	X X X		L
45866F104	INTERCONTINENTAL EXCHANGE INC		01/31/2018	FIS US ALGO	1,443.000	106,821	X X X		L
460146103	INTERNATIONAL PAPER COMPANY		01/18/2018	FIS US ALGO	508.000	31,737	X X X		L
460690100	INTERPUBLIC GROUP OF COMPANIES INC (THE)		01/18/2018	FIS US ALGO	2,980.000	64,186	X X X		L
46120E602	INTUITIVE SURGICAL INC		01/31/2018	FIS US ALGO	124.000	53,442	X X X		L
462222100	IONIS PHARMACEUTICALS INC		01/31/2018	FIS US ALGO	916.000	48,352	X X X		L
46625H100	JP MORGAN CHASE & COMPANY		01/18/2018	FIS US ALGO	1,868.000	211,790	X X X		L
477839104	JOHN BEAN TECHNOLOGIES CORP		03/20/2018	FIS US ALGO	160.000	18,629	X X X		L
478160104	JOHNSON & JOHNSON		01/18/2018	FIS US ALGO	864.000	126,734	X X X		L
49456B101	KINDER MORGAN INC		01/31/2018	FIS US ALGO	3,452.000	63,504	X X X		L
49803T300	KITE REALTY GROUP TRUST		02/14/2018	FIS US ALGO	335.000	4,897	X X X		L
500754106	KRAFT HEINZ COMPANY		01/18/2018	FIS US ALGO	986.000	78,256	X X X		L
50189K103	LCI INDUSTRIES		03/20/2018	FIS US ALGO	104.000	12,029	X X X		L
516012101	LANNETT CO INC		02/14/2018	FIS US ALGO	181.000	3,267	X X X		L
517834107	LAS VEGAS SANDS CORP		01/31/2018	FIS US ALGO	1,605.000	124,665	X X X		L
52603B107	LENDINGTREE INC		03/20/2018	FIS US ALGO	37.000	13,563	X X X		L
536797103	LITHIA MOTORS INC-CL A		03/20/2018	FIS US ALGO	141.000	15,442	X X X		L
538146101	LIVEPERSON INC		03/20/2018	FIS US ALGO	827.000	10,410	X X X		L
55306N104	MKS INSTRUMENTS INC		03/20/2018	FIS US ALGO	208.000	22,728	X X X		L
556269108	STEVEN MADDEN LTD		03/20/2018	FIS US ALGO	229.000	9,958	X X X		L
567908108	MARINEMAX INC		03/20/2018	FIS US ALGO	1,044.000	22,216	X X X		L
57164Y107	MARRIOTT VACATIONS WORLD		03/20/2018	FIS US ALGO	159.000	22,613	X X X		L
57776J100	MAXLINEAR INC-CLASS A		03/20/2018	FIS US ALGO	527.000	12,568	X X X		L
584688105	MEDICINES COMPANY		02/14/2018	FIS US ALGO	181.000	5,917	X X X		L

QE04.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
58933Y105	MERCK & CO INC		01/18/2018	FIS US ALGO	1,932.000	118,034	X X X		L
589378108	MERCURY COMPUTER SYSTEMS INC		03/20/2018	FIS US ALGO	266.000	11,972	X X X		L
589889104	MERIT MEDICAL SYSTEMS INC		03/20/2018	FIS US ALGO	298.000	12,968	X X X		L
59100U108	META FINANCIAL GROUP INC		03/20/2018	FIS US ALGO	171.000	18,755	X X X		L
591520200	METHODE ELECTRONICS INC		03/20/2018	FIS US ALGO	351.000	13,882	X X X		L
59156R108	METLIFE INC		01/18/2018	FIS US ALGO	1,149.000	61,220	X X X		L
595017104	MICROCHIP TECHNOLOGY INC		01/31/2018	FIS US ALGO	892.000	84,846	X X X		L
59522J103	MID AMERICA APARTMENT COMMUNITIES		01/18/2018	FIS US ALGO	356.000	32,576	X X X		L
609207105	MONDELEZ INTERNATIONAL INC		01/18/2018	FIS US ALGO	905.000	39,459	X X X		L
609839105	MONOLITHIC POWER SYSTEMS INC		03/20/2018	FIS US ALGO	160.000	18,438	X X X		L
61174X109	MONSTER BEVERAGE CORP		01/31/2018	FIS US ALGO	678.000	46,152	X X X		L
617446448	MORGAN STANLEY		01/18/2018	FIS US ALGO	783.000	43,593	X X X		L
620071100	MOTORCAR PARTS OF AMERICA IN		03/20/2018	FIS US ALGO	500.000	11,784	X X X		L
629209305	NMI HOLDINGS INC-CLASS A		03/20/2018	FIS US ALGO	827.000	14,991	X X X		L
630077105	NANOMETRICS INC		02/14/2018	FIS US ALGO	237.000	6,278	X X X		L
640268108	NEKTAR THERAPEUTICS		03/20/2018	FIS US ALGO	318.000	27,773	X X X		L
64110L106	NETFLIX INC		01/31/2018	FIS US ALGO	561.000	153,403	X X X		L
651718504	NEWPARK RESOURCES INC		03/20/2018	FIS US ALGO	1,452.000	12,116	X X X		L
65339F101	NEXTERA ENERGY INC		01/18/2018	FIS US ALGO	559.000	84,370	X X X		L
670346105	NUCOR CORP		01/18/2018	FIS US ALGO	407.000	28,140	X X X		L
67066G104	NVIDIA CORP		01/31/2018	FIS US ALGO	655.000	161,895	X X X		L
67069D108	NUTRISYSTEM INC		02/14/2018	FIS US ALGO	251.000	10,530	X X X		L
68213N109	OMNICELL INC		03/20/2018	FIS US ALGO	311.000	13,287	X X X		L
682159108	ON ASSIGNMENT INC		03/20/2018	FIS US ALGO	252.000	19,390	X X X		L
68389X105	ORACLE CORPORATION		01/18/2018	FIS US ALGO	1,719.000	86,523	X X X		L
69327R101	PDC ENERGY INC		03/20/2018	FIS US ALGO	213.000	10,829	X X X		L
69478X105	PACIFIC PREMIER BANCORP INC		03/20/2018	FIS US ALGO	343.000	14,441	X X X		L
701094104	PARKER HANNIFIN CORP		01/18/2018	FIS US ALGO	346.000	72,939	X X X		L
701877102	PARSLEY ENERGY INC-CLASS A		01/31/2018	FIS US ALGO	1,281.000	30,175	X X X		L
717081103	PFIZER INC		01/18/2018	FIS US ALGO	2,990.000	110,469	X X X		L
718172109	PHILIP MORRIS INTERNATIONAL INC		01/18/2018	FIS US ALGO	814.000	85,638	X X X		L
72348P104	PINNACLE FOODS INC		01/18/2018	FIS US ALGO	549.000	32,872	X X X		L
742718109	PROCTER & GAMBLE CO/THE		01/18/2018	FIS US ALGO	915.000	82,566	X X X		L
74340W103	PROLOGIS INC		01/31/2018	FIS US ALGO	2,767.000	174,795	X X X		L
747525103	QUALCOMM INC		01/18/2018	FIS US ALGO	763.000	51,854	X X X		L
75508B104	RAYONIER ADVANCED MATERIALS		03/20/2018	FIS US ALGO	851.000	16,146	X X X		L
755111507	RAYTHEON COMPANY		01/18/2018	FIS US ALGO	325.000	63,758	X X X		L
75886F107	REGENERON PHARMACEUTICALS		01/31/2018	FIS US ALGO	261.000	96,499	X X X		L
76131N101	RETAIL OPPORTUNITY INVESTMEN		02/14/2018	FIS US ALGO	352.000	6,021	X X X		L
784117103	SEI INVESTMENTS COMPANY		01/31/2018	FIS US ALGO	811.000	60,923	X X X		L
78467J100	SS&C TECHNOLOGIES HOLDINGS		01/31/2018	FIS US ALGO	817.000	41,134	X X X		L
79466L302	SALESFORCECOM INC		01/31/2018	FIS US ALGO	1,089.000	124,133	X X X		L
808541106	SCHWEITZER-MAUDUIT INTL INC		02/14/2018	FIS US ALGO	130.000	5,475	X X X		L
816850101	SEMTECH CORP		03/20/2018	FIS US ALGO	269.000	9,280	X X X		L
83001A102	SIX FLAGS ENTERTAINMENT CORP		01/18/2018	FIS US ALGO	905.000	61,106	X X X		L
838518108	SOUTH JERSEY INDUSTRIES		03/20/2018	FIS US ALGO	597.000	16,025	X X X		L
852234103	SQUARE INC - A		01/31/2018	FIS US ALGO	1,420.000	66,559	X X X		L
858119100	STEEL DYNAMICS INC		01/31/2018	FIS US ALGO	1,291.000	58,893	X X X		L
85917A100	STERLING BANCORP/DE		03/20/2018	FIS US ALGO	558.000	13,272	X X X		L
866082100	SUMMIT HOTEL PROPERTIES INC		03/20/2018	FIS US ALGO	1,214.000	17,137	X X X		L
868168105	SUPERIOR INDUSTRIES INTL		02/14/2018	FIS US ALGO	288.000	4,215	X X X		L
871607107	SYNOPSIS INC		01/31/2018	FIS US ALGO	829.000	76,593	X X X		L
87357P100	TACTILE SYSTEMS TECHNOLOGY I		03/20/2018	FIS US ALGO	575.000	17,566	X X X		L
87612G101	TARGA RESOURCES CORP		01/18/2018	FIS US ALGO	1,119.000	57,000	X X X		L

QE04.3

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
88162G103	TETRA TECH INC		03/20/2018	FIS US ALGO	321.000	15,574	X X X		L
883556102	THERMO ELECTRON CORP		01/18/2018	FIS US ALGO	244.000	51,843	X X X		L
90130A200	TWENTY-FIRST CENTURY FOX - B		01/18/2018	FIS US ALGO	1,475.000	53,131	X X X		L
90187B408	TWO HARBORS INVESTMENT CORP		01/18/2018	FIS US ALGO	2,237.000	35,084	X X X		L
902104108	II-VI INC		02/14/2018	FIS US ALGO	158.000	6,336	X X X		L
90333L201	U S CONCRETE INC		02/14/2018	FIS US ALGO	128.000	9,984	X X X		L
90346E103	US SILICA HOLDINGS INC		02/14/2018	FIS US ALGO	286.000	8,345	X X X		L
907818108	UNION PACIFIC CORP		01/18/2018	FIS US ALGO	478.000	67,116	X X X		L
90984P303	UNITED COMMUNITY BANKS/GA		03/20/2018	FIS US ALGO	433.000	13,751	X X X		L
91307C102	UNITED THERAPEUTICS CORP		01/31/2018	FIS US ALGO	232.000	30,664	X X X		L
91324P102	UNITEDHEALTH GROUP INC		01/31/2018	FIS US ALGO	501.000	119,120	X X X		L
913543104	UNIVERSAL FOREST PRODUCTS		02/14/2018	FIS US ALGO	228.000	8,138	X X X		L
913903100	UNIVERSAL HEALTH SERVICES - B		01/31/2018	FIS US ALGO	571.000	68,383	X X X		L
917047102	URBAN OUTFITTERS INC		01/31/2018	FIS US ALGO	1,420.000	48,235	X X X		L
92230Y104	VASCO DATA SECURITY INTL		02/14/2018	FIS US ALGO	410.000	5,658	X X X		L
922475108	VEEVA SYSTEMS INC-CLASS A		01/31/2018	FIS US ALGO	794.000	49,839	X X X		L
92343V104	VERIZON COMMUNICATIONS		01/18/2018	FIS US ALGO	1,047.000	54,571	X X X		L
92827P102	VIRTUSA CORP		03/20/2018	FIS US ALGO	343.000	17,010	X X X		L
930427109	WAGeworks INC		02/14/2018	FIS US ALGO	132.000	7,418	X X X		L
931142103	WAL-MART STORES INC		01/18/2018	FIS US ALGO	936.000	97,541	X X X		L
931427108	WALGREENS BOOTS ALLIANCE INC		01/31/2018	FIS US ALGO	1,067.000	80,743	X X X		L
949746101	WELLS FARGO & CO		01/18/2018	FIS US ALGO	2,308.000	147,965	X X X		L
958102105	WESTERN DIGITAL CORPORATION		01/18/2018	FIS US ALGO	641.000	55,069	X X X		L
962166104	WEYERHAEUSER CO		01/18/2018	FIS US ALGO	1,302.000	45,965	X X X		L
974155103	WINGSTOP INC		03/20/2018	FIS US ALGO	377.000	17,612	X X X		L
98138H101	WORKDAY INC-CLASS A		01/31/2018	FIS US ALGO	659.000	78,906	X X X		L
983134107	WYNN RESORTS LTD		01/31/2018	FIS US ALGO	394.000	65,902	X X X		L
98919V105	ZAYO GROUP HOLDINGS INC		01/31/2018	FIS US ALGO	1,565.000	57,059	X X X		L
064149107	BANK OF NOVA SCOTIA		03/20/2018	FIS US ALGO	431.000	26,938	X X X		L
136385101	CANADIAN NATURAL RESOURCES LTD		03/20/2018	FIS US ALGO	665.000	20,932	X X X		L
13645T100	CANADIAN PACIFIC RAILWAY LTD		03/20/2018	FIS US ALGO	89.000	16,094	X X X		L
706327103	PEMBINA PIPELINE CORP		03/20/2018	FIS US ALGO	456.000	14,760	X X X		L
76131D103	RESTAURANT BRANDS INTERN		03/20/2018	FIS US ALGO	275.000	16,239	X X X		L
866796105	SUN LIFE FINANCIAL INC		03/20/2018	FIS US ALGO	662.000	27,678	X X X		L
878742204	TECK COMINCO LTD CL B		03/20/2018	FIS US ALGO	709.000	20,159	X X X		L
891160509	TORONTO-DOMINION BANK		03/20/2018	FIS US ALGO	733.000	42,844	X X X		L
94106B101	WASTE CONNECTIONS INC		03/20/2018	FIS US ALGO	365.000	26,328	X X X		L
03524A108	ANHEUSER-BUSCH INBEV SPN ADR	C	03/20/2018	FIS US ALGO	299.000	32,471	X X X		L
03938L203	ARCELORMITTAL-NY REGISTERED	C	03/20/2018	FIS US ALGO	725.000	24,590	X X X		L
055622104	BP PLC-SPONS ADR	C	03/20/2018	FIS US ALGO	1,096.000	43,023	X X X		L
05577E101	BT GROUP PLC-SPON ADR	C	03/20/2018	FIS US ALGO	1,569.000	25,942	X X X		L
110448107	BRITISH AMERICAN TOB-SP ADR	C	03/20/2018	FIS US ALGO	685.000	40,418	X X X		L
14365C103	CARNIVAL PLC-ADR	C	03/20/2018	FIS US ALGO	326.000	21,968	X X X		L
16939P106	CHINA LIFE INSURANCE CO-ADR	C	03/20/2018	FIS US ALGO	1,417.000	21,016	X X X		L
16941M109	CHINA MOBILE LTD-SPON ADR	C	03/20/2018	FIS US ALGO	570.000	26,604	X X X		L
225401108	CREDIT SUISSE GROUP-SPON ADR	C	03/20/2018	FIS US ALGO	1,756.000	32,474	X X X		L
29274F104	ENERSIS SA -SPONS ADR	C	03/20/2018	FIS US ALGO	1,489.000	17,126	X X X		L
344419106	FOMENTO ECONOMICO MEXICANO SAB	C	03/20/2018	FIS US ALGO	246.000	22,486	X X X		L
358029106	FRESENIUS MEDICAL CARE AG-ADR	C	03/20/2018	FIS US ALGO	338.000	17,781	X X X		L
456837103	ING GROEP N.V.-SPONSORED ADR	C	03/20/2018	FIS US ALGO	1,707.000	30,184	X X X		L
465562106	ITAU UNIBANCO BANCO MULT-ADR	C	03/20/2018	FIS US ALGO	1,332.000	20,855	X X X		L
48241A105	KB FININCIAL GROUP INC	C	03/20/2018	FIS US ALGO	356.000	21,066	X X X		L
500472303	PHILIPS ELECTRONICS - NY SHARES	C	03/20/2018	FIS US ALGO	457.000	17,702	X X X		L
606822104	MITSUBISHI UFJ FINL GRP-ADR	C	03/20/2018	FIS US ALGO	4,802.000	34,162	X X X		L

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## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
66987V109	NOVARTIS AG-ADR	C	03/20/2018	FIS US ALGO	608.000	50,602	X X X		L
684060106	ORANGE SA - SPONS ADR	C	03/20/2018	FIS US ALGO	1,225.000	21,021	X X X		L
686330101	ORIX - SPONSORED ADR	C	03/20/2018	FIS US ALGO	266.000	23,722	X X X		L
693483109	POSCO-ADR	C	03/20/2018	FIS US ALGO	255.000	20,997	X X X		L
71654V408	PETROLEO BRASILEIRO S.A.-ADR	C	03/20/2018	FIS US ALGO	1,439.000	20,403	X X X		L
74435K204	PRUDENTIAL PLC-ADR	C	03/20/2018	FIS US ALGO	678.000	34,817	X X X		L
767204100	RIO TINTO PLC-SPON ADR	C	03/20/2018	FIS US ALGO	673.000	36,662	X X X		L
780259107	ROYAL DUTCH SHELL PLC - ADR B	C	03/20/2018	FIS US ALGO	326.000	21,053	X X X		L
780259206	ROYAL DUTCH SHELL PLC - ADR A	C	03/20/2018	FIS US ALGO	717.000	45,613	X X X		L
80105N105	SANOFI - ADR	C	03/20/2018	FIS US ALGO	604.000	24,138	X X X		L
803054204	SAP AG-SPONSORED ADR	C	03/20/2018	FIS US ALGO	286.000	30,032	X X X		L
806857108	SCHLUMBERGER LTD	C	01/18/2018	FIS US ALGO	1,302.000	100,191	X X X		L
82481R106	SHIRE PLC-ADR	C	03/20/2018	FIS US ALGO	167.000	21,611	X X X		L
835699307	SONY CORP-SPONSORED ADR	C	03/20/2018	FIS US ALGO	719.000	36,156	X X X		L
86562M209	SUMITOMO MITSUI-SPONS ADR	C	03/20/2018	FIS US ALGO	3,586.000	31,517	X X X		L
874039100	TAIWAN SEMICONDUCTOR-SP ADR	C	03/20/2018	FIS US ALGO	1,341.000	59,004	X X X		L
89151E109	TOTAL FINA ELF SA - ADR	C	03/20/2018	FIS US ALGO	956.000	54,804	X X X		L
892331307	TOYOTA MOTOR CORP -SPON ADR	C	03/20/2018	FIS US ALGO	186.000	24,940	X X X		L
92857W308	VODAFONE GROUP PLC - SP ADR	C	03/20/2018	FIS US ALGO	1,193.000	33,922	X X X		L
G02602103	AMDOCS LTD	C	01/18/2018	FIS US ALGO	885.000	60,837	X X X		L
G2519Y108	CREDICORP LTD	C	03/20/2018	FIS US ALGO	89.000	19,392	X X X		L
G3323L100	FABRINET	C	03/20/2018	FIS US ALGO	431.000	13,027	X X X		L
G491BT108	INVESCO LTD	C	01/18/2018	FIS US ALGO	1,678.000	63,734	X X X		L
G50871105	JAZZ PHARMACEUTICALS PLC	C	01/31/2018	FIS US ALGO	307.000	45,052	X X X		L
G5960L103	MEDTRONIC PLC	C	01/18/2018	FIS US ALGO	1,058.000	91,915	X X X		L
G6518L108	NIELSEN HOLDINGS PLC	C	01/18/2018	FIS US ALGO	1,637.000	60,030	X X X		L
H1467J104	CHUBB LIMITED	C	01/18/2018	FIS US ALGO	244.000	35,980	X X X		L
N07059210	ASML HOLDING NV-NY REG SHS	C	03/20/2018	FIS US ALGO	128.000	25,839	X X X		L
000000000	FHLBC B-2		03/27/2018	Federal Home Loan Bank of Chicago	392.000	39,200	X X X		U
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	12,110,870	X X X		X X X
<b>Common Stocks - Mutual Funds</b>									
78464A870	SPDR S&P BIOTECH ETF		03/20/2018	FIS US ALGO	547.000	49,952	X X X		L
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	49,952	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3				X X X	12,160,822	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	12,160,822	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	12,301,747	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	17,779,201	X X X	6,465	X X X

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

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## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)																
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.																							
<b>Bonds - U.S. Governments</b>																																					
36180CY78	GOVERNMENT NATL MTG ASSOC #AD1634		03/01/2018	PAYDOWN	X X X	10,595	10,595	11,085	10,602	(7)			(7)		10,595				50	01/15/2043	1FE																
36202DBJ9	GOVERNMENT NATL MTG ASSOC II #002741		03/01/2018	PAYDOWN	X X X	102	102	101	102						102				1	04/20/2029	1FE																
36202DDB4	GOVERNMENT NATL MTG ASSOC II #002798		03/01/2018	PAYDOWN	X X X	40	40	40	40						40				1	08/20/2029	1FE																
36202DFZ9	GOVERNMENT NATL MTG ASSOC II #002884		03/01/2018	PAYDOWN	X X X	30	30	30	30						30					02/20/2030	1FE																
0599999	Subtotal - Bonds - U.S. Governments																										52	X X X	X X X								
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																																					
614121WC1	MONTGOMERY TX INDEP SCH DIST		01/12/2018	DA DAVIDSON	X X X	1,199,070	1,000,000	1,207,450	1,202,365	(1,005)			(1,005)		1,201,360		(2,290)	(2,290)	21,111	02/15/2028	1FE																
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																																				
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																																					
3128M5UZ1	FEDERAL HOME LN MTG CORP #G03900		03/01/2018	PAYDOWN	X X X	3,079	3,079	3,060	3,079	1			1		3,079				28	02/01/2038	1FE																
3128M9YG1	FEDERAL HOME LN MTG CORP #G07611		03/01/2018	PAYDOWN	X X X	9,134	9,134	9,460	9,136	(3)			(3)		9,134				68	01/01/2044	1FE																
3128MJX88	FEDERAL HOME LN MTG CORP #G08702		03/01/2018	PAYDOWN	X X X	13,171	13,171	13,805	13,180	(9)			(9)		13,171				74	04/01/2046	1FE																
3128MJYC8	FEDERAL HOME LN MTG CORP #G08706		03/01/2018	PAYDOWN	X X X	14,035	14,035	14,754	14,045	(10)			(10)		14,035				79	05/01/2046	1FE																
3128MJZP8	FEDERAL HOME LN MTG CORP #G08749		03/01/2018	PAYDOWN	X X X	68,052	68,052	71,311	68,092	(40)			(40)		68,052				441	02/01/2047	1FE																
3128PRUA5	FEDERAL HOME LN MTG CORP #J12377		03/01/2018	PAYDOWN	X X X	9,841	9,841	10,242	9,850	(8)			(8)		9,841				58	06/01/2025	1FE																
3128PRUR8	FEDERAL HOME LN MTG CORP #J12392		03/01/2018	PAYDOWN	X X X	2,114	2,114	2,194	2,115	(2)			(2)		2,114				14	06/01/2025	1FE																
3128PRY29	FEDERAL HOME LN MTG CORP #J12529		03/01/2018	PAYDOWN	X X X	2,987	2,987	3,161	2,989	(3)			(3)		2,987				22	07/01/2025	1FE																
31292K4J8	FEDERAL HOME LN MTG CORP #C03535		03/01/2018	PAYDOWN	X X X	9,494	9,494	9,990	9,501	(7)			(7)		9,494				72	08/01/2040	1FE																
3132GJVJ5	FEDERAL HOME LN MTG CORP #Q03617		03/01/2018	PAYDOWN	X X X	3,919	3,919	4,074	3,920	(1)			(1)		3,919				26	10/01/2041	1FE																
3132M5C59	FEDERAL HOME LN MTG CORP #Q24892		03/01/2018	PAYDOWN	X X X	2,003	2,003	2,096	2,003						2,003				13	02/01/2044	1FE																
3132MACR0	FEDERAL HOME LN MTG CORP #Q29380		03/01/2018	PAYDOWN	X X X	7,112	7,112	7,563	7,117	(6)			(6)		7,112				42	11/01/2044	1FE																
3132QMLQ2	FEDERAL HOME LN MTG CORP #Q31234		03/01/2018	PAYDOWN	X X X	7,304	7,304	7,667	7,308	(3)			(3)		7,304				43	02/01/2045	1FE																
3132QUDC4	FEDERAL HOME LN MTG CORP #Q37298		03/01/2018	PAYDOWN	X X X	15,644	15,644	16,171	15,648	(4)			(4)		15,644				76	11/01/2045	1FE																
3132WEF23	FEDERAL HOME LN MTG CORP #Q41084		03/01/2018	PAYDOWN	X X X	6,290	6,290	6,628	6,292	(2)			(2)		6,290				27	06/01/2046	1FE																
3136ALEE5	FANNIE MAE 11 58 KJ		03/01/2018	PAYDOWN	X X X	5,417	5,417	5,532	5,418	(2)			(2)		5,417				27	02/25/2043	1FE																
3137AU4Y2	FREDDIE MAC 4101 QN		03/01/2018	PAYDOWN	X X X	3,729	3,729	3,900	3,730	(1)			(1)		3,729				17	09/15/2042	1FE																
3138A4SZ9	FEDERAL NATIONAL MTG ASSOC #AH3235		03/01/2018	PAYDOWN	X X X	3,936	3,936	3,964	3,937	(1)			(1)		3,936				21	02/01/2026	1FE																
3138A7QK7	FEDERAL NATIONAL MTG ASSOC #AH5857		03/01/2018	PAYDOWN	X X X	2,841	2,841	2,893	2,841						2,841				13	02/01/2041	1FE																
3138EGHR8	FEDERAL NATIONAL MTG ASSOC #AL0239		03/01/2018	PAYDOWN	X X X	4,757	4,757	4,812	4,757	(1)			(1)		4,757				30	04/01/2041	1FE																
3138EN7M5	FEDERAL NATIONAL MTG ASSOC #AL6299		03/01/2018	PAYDOWN	X X X	21,841	21,841	22,926	21,856	(15)			(15)		21,841				129	01/01/2045	1FE																
3138MF2X4	FEDERAL NATIONAL MTG ASSOC #AQ0789		03/01/2018	PAYDOWN	X X X	16,802	16,802	17,532	16,823	(21)			(21)		16,802				77	11/01/2027	1FE																
3138WHM66	FEDERAL NATIONAL MTG ASSOC #AS7580		03/01/2018	PAYDOWN	X X X	18,833	18,833	19,622	18,842	(9)			(9)		18,833				94	07/01/2046	1FE																
3138YAM28	FEDERAL NATIONAL MTG ASSOC #AX8476		03/01/2018	PAYDOWN	X X X	95,979	95,979	100,868	96,337	(358)			(358)		95,979				464	11/01/2044	1FE																
31397QL22	FANNIE MAE 11 19 EN		03/01/2018	PAYDOWN	X X X	4,356	4,356	4,563	4,361	(5)			(5)		4,356				28	05/25/2040	1FE																
3140F0T53	FEDERAL NATIONAL MTG ASSOC #BC5071		03/01/2018	PAYDOWN	X X X	15,640	15,640	16,473	15,643	(3)			(3)		15,640				60	11/01/2043	1FE																

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## SCHEDULE D - PART 4

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

1	2	3	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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3140GPZX9	FEDERAL NATIONAL MTG ASSOC #BH1657		03/01/2018	PAYDOWN	XXX	9,024	9,024	9,305	9,027		(3)		(3)		9,024				53	04/01/2047	1FE	
31412N6D3	FEDERAL NATIONAL MTG ASSOC #930668		03/01/2018	PAYDOWN	XXX	5,297	5,297	5,646	5,308		(12)		(12)		5,297				49	03/01/2024	1FE	
31412PRQ6	FEDERAL NATIONAL MTG ASSOC #931195		03/01/2018	PAYDOWN	XXX	2,607	2,607	2,754	2,611		(4)		(4)		2,607				19	05/01/2024	1FE	
31417DSZ7	FEDERAL NATIONAL MTG ASSOC #AB6835		03/01/2018	PAYDOWN	XXX	6,559	6,559	6,941	6,562		(3)		(3)		6,559				37	11/01/2042	1FE	
31418B5C6	FEDERAL NATIONAL MTG ASSOC #MA2642		03/01/2018	PAYDOWN	XXX	7,998	7,998	8,382	8,004		(6)		(6)		7,998				46	06/01/2046	1FE	
31418CFP4	FEDERAL NATIONAL MTG ASSOC #MA2873		03/01/2018	PAYDOWN	XXX	26,246	26,246	27,227	26,261		(14)		(14)		26,246				141	01/01/2037	1FE	
31418QNT6	FEDERAL NATIONAL MTG ASSOC #AD3101		03/01/2018	PAYDOWN	XXX	13,631	13,631	14,524	13,647		(16)		(16)		13,631				101	04/01/2040	1FE	
31418TC47	FEDERAL NATIONAL MTG ASSOC #AD5490		03/01/2018	PAYDOWN	XXX	20,489	20,489	21,771	20,501		(12)		(12)		20,489				194	05/01/2040	1FE	
31418VS78	FEDERAL NATIONAL MTG ASSOC #AD7741		03/01/2018	PAYDOWN	XXX	6,580	6,580	6,809	6,583		(3)		(3)		6,580				59	07/01/2040	1FE	
45505MEX0	INDIANA FIN AUTH IN WSTWTR UTI		01/16/2018	PAYDOWN	XXX	504,860	500,000	535,855	501,984		(823)		(823)		501,984		3,699	(7,719)	(7,719)	3,715	10/01/2031	1FE
64972FWC6	NEW YORK CITY NY MUNI WTR FIN		03/08/2018	PAYDOWN	XXX	504,860	500,000	535,855	501,984		(823)		(823)		501,984		3,699	(7,719)	(7,719)	3,715	10/01/2031	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	1,267,496	1,216,741	1,335,373	1,273,185		(1,672)		(1,672)		1,271,516		(4,020)	(4,020)	5,833	06/15/2020	1FE	
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																						
12626BAA2	COMM MORTGAGE TRUST 13 CR10 A1		03/01/2018	PAYDOWN	XXX	28,258	28,258	28,258	28,258						28,258				63	08/10/2046	1FM	
268648AP7	EMC CORP		03/08/2018	PAYDOWN	XXX	748,125	750,000	749,573	746,430	3,533	17		3,550		749,980		(1,855)	(1,855)	3,828	06/01/2018	3FE	
41284AAD0	HARLEY-DAVIDSON MOTORCYCLE TR 14 1 A3		01/15/2018	PAYDOWN	XXX	4,300	4,300	4,299	4,300						4,300				4	09/15/2019	1FE	
46185JAA6	INVITATION HOMES TRUST 18-SFR1 A		03/17/2018	PAYDOWN	XXX	3,589	3,589	3,589							3,589				8	03/17/2037	1FE	
89176EAA8	TOWD POINT MORTGAGE TRUST 18-1 A1		03/01/2018	PAYDOWN	XXX	4,377	4,377	4,374							4,377				11	01/28/2058	1FE	
25152R2X0	DEUTSCHE BANK AG	D	03/05/2018	PAYDOWN	XXX	396,340	400,000	399,657	399,786		12		12		399,798		(3,458)	(3,458)	8,125	01/13/2021	2FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	1,184,989	1,190,524	1,189,750	1,178,774	3,533	29		3,562		1,190,302		(5,313)	(5,313)	12,039	XX	XX	
<b>Bonds - Hybrid Securities</b>																						
064058AD2	BANK OF NY MELLON CORP		01/29/2018	MILLENNIUM ADVISORS	XXX	153,848	150,000	153,375	152,198		(71)		(71)		152,127		1,720	1,720	846	12/29/2049	2FE	
172967KM2	CITIGROUP INC		01/17/2018	WELLS FARGO FINANCIAL	XXX	219,500	200,000	213,394	212,321		(56)		(56)		212,265		7,235	7,235	5,347	12/29/2049	3FE	
29278NAB9	ENERGY TRANSFER PARTNERS		01/29/2018	JEFFERIES & COMPANY INC.	XXX	100,400	100,000	98,470	96,961	1,515	4		1,519		98,480		1,920	1,920	1,380	12/30/2049	3FE	
369604BQ5	GENERAL ELECTRIC CO		01/29/2018	US BANCORP PIPER	XXX	149,850	150,000	161,625	158,041		(210)		(210)		157,831		(7,981)	(7,981)	958	12/29/2049	2FE	
38148BAC2	GOLDMAN SACHS GROUP INC		01/29/2018	MILLENNIUM ADVISORS	XXX	104,685	100,000	100,000	100,000						100,000		4,685	4,685	1,193	12/29/2049	3FE	
46625HJQ4	JPMORGAN CHASE & CO		01/29/2018	DEUTSCHE BANK	XXX	168,405	150,000	167,768	165,164		(178)		(178)		164,987		3,418	3,418	5,063	01/29/2049	2FE	
59156RBP2	METLIFE INC		01/29/2018	MILLENNIUM ADVISORS	XXX	154,725	150,000	150,300	150,199		(6)		(6)		150,192		4,533	4,533	1,006	12/29/2049	2FE	
808513AE5	CHARLES SCHWAB CORP		01/29/2018	WELLS FARGO FINANCIAL	XXX	56,532	50,000	57,775	57,101		(135)		(135)		56,966		(434)	(434)	1,750	12/29/2049	2FE	
949746RN3	WELLS FARGO & COMPANY		01/29/2018	BARCLAYS CAPITAL	XXX	163,313	150,000	161,625	160,040		(94)		(94)		159,946		3,367	3,367	1,126	12/29/2049	2FE	
290876AD3	EMERA INC	A	01/29/2018	MILLENNIUM ADVISORS	XXX	227,406	200,000	212,250	211,350		(89)		(89)		211,261		16,145	16,145	1,725	06/15/2076	2FE	
89356BAB4	TRANSCANADA TRUST	A	01/29/2018	MILLENNIUM ADVISORS	XXX	163,599	150,000	158,250	157,427		(57)		(57)		157,370		6,229	6,229	4,064	08/15/2076	2FE	
4899999	Subtotal - Bonds - Hybrid Securities				XXX	1,662,263	1,550,000	1,634,832	1,620,802	1,515	(892)		623		1,621,425		40,837	40,837	24,458	XX	XX	
8399997	Subtotal - Bonds - Part 4				XXX	5,324,585	4,968,032	5,378,661	5,285,900	5,048	(3,547)		1,501		5,295,370		29,214	29,214	69,950	XX	XX	
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Subtotal - Bonds				XXX	5,324,585	4,968,032	5,378,661	5,285,900	5,048	(3,547)		1,501		5,295,370		29,214	29,214	69,950	XX	XX	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																						
020002879	ALLSTATE CORP 6.625000%		01/17/2018	WEEDEN & CO		4,000,000	103,814	25.00	110,320	5,320			5,320		110,320		(6,506)	(6,506)	1,656	XX	XX	P2LFE
054937875	BB&T CORPORATION 5.625%		01/17/2018	WEEDEN & CO		6,000,000	157,196	25.00	160,680	(1,320)			(1,320)		160,680		(3,484)	(3,484)		XX	XX	P2LFE
060505286	BANK OF AMERICA CORP 6.2%		01/17/2018	WEEDEN & CO		8,000,000	214,715	25.00	210,800						210,800		3,915	3,915	3,100	XX	XX	P3LFE
14040H865	CAPITAL ONE FINANCIAL CO 5.2%		01/29/2018	VARIOUS		11,600,000	289,221	25.00	264,380						264,380		24,841	24,841		XX	XX	P3LFE
233331867	DTE ENERGY CO 6.000% 12/15/76		01/29/2018	WEEDEN & CO		3,700,000	95,573	25.00	100,418						100,418		(4,845)	(4,845)		XX	XX	RP2LFE
29364D100	ENTERGY ARKANSAS INC 4.875% 09/01/66		01/29/2018	WEEDEN & CO		10,000,000	243,194	25.00	225,322						225,322		17,872	17,872		XX	XX	RP1LFE

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## SCHEDULE D - PART 4

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

1	2	3	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (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)	
45822P204	INTEGRYS ENERGY GROUP 6.00%		01/30/2018	VARIOUS	8,000.000	210,395	25.00	211,840	211,840						211,840		(1,445)	(1,445)	3,000	X X X	RP2UFE	
493267702	KEYCORP 6.125%		01/29/2018	WEEDEN & CO	8,000.000	226,740	25.00	217,280	217,280						217,280		9,460	9,460		X X X	P3LFE	
61761J406	MORGAN STANLEY 6.375%		01/17/2018	WEEDEN & CO	4,000.000	109,044	25.00	112,080	111,400	680			680		112,080		(3,036)	(3,036)	1,594	X X X	P3LFE	
665859872	NORTHERN TRUST CORP 5.85%		01/17/2018	WEEDEN & CO	6,000.000	154,627	25.00	165,300	157,560	7,740			7,740		165,300		(10,673)	(10,673)	2,194	X X X	P2LFE	
693475857	PNC FINANCIAL SERVICES 6.125%		01/17/2018	VARIOUS	8,000.000	219,997	25.00	216,160	226,400	(10,240)			(10,240)		216,160		3,837	3,837	3,063	X X X	P2LFE	
69352P202	PPL CAPITAL FUNDING INC 5.90%		04/30/73	VARIOUS	4,000.000	100,493	25.00	104,960	104,960						104,960		(4,467)	(4,467)	1,475	X X X	RP2LFE	
78409W201	SCE TRUST V 5.45%		01/30/2018	WEEDEN & CO	6,000.000	150,439	25.00	173,580	158,580	15,000			15,000		173,580		(23,141)	(23,141)		X X X	P2LFE	
808513600	CHARLES SCHWAB CORP 5.95%		01/29/2018	WEEDEN & CO	2,000.000	52,545	25.00	54,280	54,000	280			280		54,280		(1,735)	(1,735)		X X X	P2LFE	
857477855	STATE STREET CORP 5.35%		01/17/2018	WEEDEN & CO	4,000.000	106,452	25.00	109,520	108,480	1,040			1,040		109,520		(3,068)	(3,068)		X X X	P2LFE	
857477889	STATE STREET CORP 6.00%		01/17/2018	WEEDEN & CO	6,000.000	156,019	25.00	167,100	158,760	8,340			8,340		167,100		(11,081)	(11,081)		X X X	P2LFE	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,590,464	X X X	2,604,020	2,502,930	26,840			26,840		2,604,020		(13,556)	(13,556)	16,082	X X X	X X X	
8999997	Subtotal - Preferred Stocks - Part 4				X X X	2,590,464	X X X	2,604,020	2,502,930	26,840			26,840		2,604,020		(13,556)	(13,556)	16,082	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	X X X
8999999	Subtotal - Preferred Stocks				X X X	2,590,464	X X X	2,604,020	2,502,930	26,840			26,840		2,604,020		(13,556)	(13,556)	16,082	X X X	X X X	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																						
115637209	BROWN-FORMAN CORP - CLASS B		03/09/2018	CASH IN LIEU FRACTIONAL SHARES	0.250	13	X X X	14						14		(1)	(1)			X X X	L	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	13	X X X	14						14		(1)	(1)			X X X	X X X	
<b>Common Stocks - Mutual Funds</b>																						
464287168	ISHARES DJ SELECT DIVIDEND INDEX		01/17/2018	FIS US ALGO	39,200.000	3,929,772	X X X	3,505,530	3,863,552	(358,022)			(358,022)		3,505,530		424,242	424,242		X X X	L	
78462F103	SPDR S&P 500 ETF TRUST		01/30/2018	FIS US ALGO	6,500.000	1,832,587	X X X	1,298,882	1,734,590	(435,708)			(435,708)		1,298,882		533,705	533,705	8,784	X X X	L	
97717X701	WISDOMTREE EUROPE HEDGED EQU		02/28/2018	VARIOUS	29,900.000	1,882,969	X X X	1,864,863	1,904,929	(40,066)			(40,066)		1,864,863		18,105	18,105		X X X	L	
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	7,645,328	X X X	6,669,275	7,503,071	(833,796)			(833,796)		6,669,275		976,052	976,052	8,784	X X X	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	7,645,341	X X X	6,669,289	7,503,071	(833,796)			(833,796)		6,669,289		976,051	976,051	8,784	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	X X X
9799999	Subtotal - Common Stocks				X X X	7,645,341	X X X	6,669,289	7,503,071	(833,796)			(833,796)		6,669,289		976,051	976,051	8,784	X X X	X X X	
9899999	Subtotal - Preferred and Common Stocks				X X X	10,235,805	X X X	9,273,309	10,006,001	(806,956)			(806,956)		9,273,309		962,495	962,495	24,866	X X X	X X X	
9999999	Total - Bonds, Preferred and Common Stocks				X X X	15,560,390	X X X	14,651,970	15,291,901	(801,908)	(3,547)		(805,455)		14,568,679		991,709	991,709	94,816	X X X	X X X	

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

QE05.2

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

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

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

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

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

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

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

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
						6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>									
American Bank & Trust .....	Rock Island, IL .....			833		582,936	1,070,237	155,000	X X X 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	833		582,936	1,070,237	155,000	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....									
0299999 Totals - Suspended Depositories .....		X X X	X X X						X X X
0399999 Total Cash On Deposit .....		X X X	X X X	833		582,936	1,070,237	155,000	X X X
0499999 Cash in Company's Office .....		X X X	X X X	X X X	X X X	275	225	210	X X X
0599999 Total Cash .....		X X X	X X X	833		583,211	1,070,462	155,210	X X X

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
7799999	Subtotals - Bonds - Total Bonds - Issuer Obligations							
7899999	Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities							
7999999	Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities							
8099999	Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities							
8199999	Subtotals - Bonds - SVO Identified Funds							
8399999	Subtotals - Bonds - Total Bonds							
8499999	Subtotals - Sweep Accounts							
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
608919718	FEDERATED GOVT OBLI FD-PRM		03/15/2018	0.000	X X X	385,326		
8599999	Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO					385,326		
8699999	Subtotals - All Other Money Market Mutual Funds							
8799999	Subtotals - Other Cash Equivalents							
8899999	Total - Cash Equivalents					385,326		

QE13