



HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Group Hospitalization and Medical Services, Inc.

NAIC Group Code 0380 0380 NAIC Company Code 53007 Employer's ID Number 53-0078070
(Current) (Prior)

Organized under the Laws of District of Columbia State of Domicile or Port of Entry DC

Country of Domicile United States of America

Licensed as business type: HMDI

Is HMO Federally Qualified? Yes [] No []

Incorporated/Organized 08/11/1939 Commenced Business 03/15/1934

Statutory Home Office 840 First Street NE Washington, DC, US 20065
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 10455 Mill Run Circle
(Street and Number)
Owings Mills, MD, US 21117 410-581-3000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 10455 Mill Run Circle Owings Mills, MD, US 21117
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10455 Mill Run Circle
(Street and Number)
Owings Mills, MD, US 21117 410-998-7011
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.carefirst.com

Statutory Statement Contact William Vincent Stack 410-998-7011
(Name) (Area Code) (Telephone Number)
bill.stack@carefirst.com 410-998-6850
(E-mail Address) (FAX Number)

OFFICERS

President and Chief Executive Officer Chester Emerson Burrell Corp. Treasurer & VP Jeanne Ann Kennedy
Corp. Secretary, Exec.VP & Gen. Counsel Meryl Davis Burgin

OTHER

<u>Gregory Mark Chaney, EVP & CFO</u>	<u>Brian David Pieninck, COO</u>	<u>Jonathan David Blum, EVP, Medical Affairs</u>
<u>David Jeffrey Corkum #, EVP, Large Group SBU</u>	<u>Harry Dietz Fox, EVP, Technical & Ops Support</u>	<u>Rose Vartuhi Megian #, EVP, Small and Medium Group SBU</u>
<u>Wanda Kay Oneferu-Bey, EVP, Consumer Direct SBU</u>	<u>Fred Adrian Walton Plumb, EVP, SBU-FEHBP</u>	<u>Jennifer Ann Cryor Baldwin, SVP, Patient Centered Medical Home (PCMH)</u>
<u>Peter Andrew Berry, SVP, Chief Actuary</u>	<u>Usha Nakhasi, SVP, Gen Mgr SBPASC/FEPOC</u>	<u>Gwendolyn Denise Skillern, SVP, General Auditor</u>
<u>Maria Harris Tildon, SVP, Public Policy</u>	<u>Michelle Judith Wright, SVP, Human Resources</u>	

DIRECTORS OR TRUSTEES

<u>Shirley Marcus Allen</u>	<u>Clifford Edward Barnes</u>	<u>Sherri Lin Bohinc</u>
<u>Jonca Camille Bull #</u>	<u>Mark John Chastang #</u>	<u>Jeffrey Peter DiLisi #</u>
<u>Robert Reginald Hagans Jr.</u>	<u>Artis Gail Hampshire-Cowan</u>	<u>Wendell Lee Johns</u>
<u>Robert Carl Kovarik Jr.</u>	<u>Michael Joseph McShea</u>	<u>Shirley Rollins Patterson</u>
<u>Elena Victoria Rios</u>	<u>Patricia Amelia Rodriguez</u>	

State of Maryland SS:
County of Baltimore

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.

Chester Emerson Burrell Meryl Davis Burgin Jeanne Ann Kennedy
President and Chief Executive Officer Corp. Secretary, Exec. VP & Gen. Counsel Corp. Treasurer & VP

Subscribed and sworn to before me this 9th day of February 2018
[Signature]

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

I. M. GILBERG
NOTARY PUBLIC
BALTIMORE COUNTY
MARYLAND
MY COMMISSION EXPIRES AUG. 12, 2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	57,671,779	5.556	57,671,779	0	57,671,779	5.556
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	1,746,195	0.168	1,746,195	0	1,746,195	0.168
1.22 Issued by U.S. government sponsored agencies	1,318,726	0.127	1,318,726	0	1,318,726	0.127
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	2,410,863	0.232	2,410,863	0	2,410,863	0.232
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	3,423,404	0.330	3,423,404	0	3,423,404	0.330
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	515,428	0.050	515,428	0	515,428	0.050
1.43 Revenue and assessment obligations	8,157,646	0.786	8,157,646	0	8,157,646	0.786
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	10,023,212	0.966	10,023,212	0	10,023,212	0.966
1.512 Issued or guaranteed by FNMA and FHLMC	63,475,863	6.115	63,475,863	0	63,475,863	6.115
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	43,197,014	4.161	43,197,014	0	43,197,014	4.161
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	2,046,590	0.197	2,046,590	0	2,046,590	0.197
1.523 All other	3,220,228	0.310	3,220,228	0	3,220,228	0.310
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	169,462,197	16.325	169,462,197	0	169,462,197	16.325
2.2 Unaffiliated non-U.S. securities (including Canada)	32,255,075	3.107	32,255,075	0	32,255,075	3.107
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	99,222,543	9.559	99,222,543	0	99,222,543	9.559
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	3,785,434	0.365	3,785,434	0	3,785,434	0.365
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	79,988,410	7.706	79,988,410	0	79,988,410	7.706
11. Other invested assets	456,112,705	43.940	456,112,705	0	456,112,705	43.940
12. Total invested assets	1,038,033,312	100.000	1,038,033,312	0	1,038,033,312	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	453,240,094
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	633,698
2.2	Additional investment made after acquisition (Part 2, Column 9)	0
		633,698
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	2,405,580
5.2	Totals, Part 3, Column 9	0
		2,405,580
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	0
8.	Deduct amortization of premium and depreciation	0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	0
9.2	Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	0
10.2	Totals, Part 3, Column 11	0
		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	456,279,372
12.	Deduct total nonadmitted amounts	166,667
13.	Statement value at end of current period (Line 11 minus Line 12)	456,112,705

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	524,760,321
2.	Cost of bonds and stocks acquired, Part 3, Column 7	612,856,627
3.	Accrual of discount	158,846
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12	3,784
4.2	Part 2, Section 1, Column 15	0
4.3	Part 2, Section 2, Column 13	8,254,900
4.4	Part 4, Column 11	(6,038,251)
		2,220,433
5.	Total gain (loss) on disposals, Part 4, Column 19	10,697,332
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	646,672,392
7.	Deduct amortization of premium	2,088,951
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15	0
8.2	Part 2, Section 1, Column 19	0
8.3	Part 2, Section 2, Column 16	0
8.4	Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14	0
9.2	Part 2, Section 1, Column 17	0
9.3	Part 2, Section 2, Column 14	0
9.4	Part 4, Column 13	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	501,932,216
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	501,932,216

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	93,862,178	93,390,670	93,990,160	92,640,464
	2. Canada	599,296	596,889	599,118	600,000
	3. Other Countries	1,811,567	1,927,537	1,826,014	1,825,000
	4. Totals	96,273,041	95,915,096	96,415,292	95,065,464
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,423,404	3,591,214	3,552,945	3,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	515,427	548,130	533,696	415,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	92,043,073	92,363,770	92,368,757	87,603,601
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	174,414,196	179,176,204	175,888,438	168,907,462
	9. Canada	2,650,235	2,905,457	2,654,456	2,555,000
	10. Other Countries	29,604,840	30,893,987	29,754,517	28,325,074
	11. Totals	206,669,271	212,975,648	208,297,411	199,787,536
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	398,924,216	405,393,858	401,168,101	385,971,601
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	0
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	103,007,977	103,007,977	94,957,968	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	103,007,977	103,007,977	94,957,968	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	9,000	
	25. Total Common Stocks	103,007,977	103,007,977	94,966,968	
	26. Total Stocks	103,007,977	103,007,977	94,966,968	
	27. Total Bonds and Stocks	501,932,193	508,401,835	496,135,069	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	115,541,220	23,384,235	21,205,943	8,566,310	33,483,846	XXX	202,181,554	39.5	152,743,854	30.8	202,181,554	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	115,541,220	23,384,235	21,205,943	8,566,310	33,483,846	XXX	202,181,554	39.5	152,743,854	30.8	202,181,554	0
2. All Other Governments												
2.1 NAIC 1	0	777,831	202,875	0	0	XXX	980,706	0.2	823,222	0.2	599,296	381,410
2.2 NAIC 2	0	0	274,256	0	1,155,901	XXX	1,430,157	0.3	4,114,992	0.8	1,430,157	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	777,831	477,131	0	1,155,901	XXX	2,410,863	0.5	4,938,214	1.0	2,029,453	381,410
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	868,727	435,808	XXX	1,304,535	0.3	988,122	0.2	1,304,535	0
3.2 NAIC 2	1,577,859	0	0	541,010	0	XXX	2,118,869	0.4	2,132,786	0.4	2,118,869	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,577,859	0	0	1,409,737	435,808	XXX	3,423,404	0.7	3,120,908	0.6	3,423,404	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	385,195	130,233	XXX	515,428	0.1	1,519,029	0.3	515,428	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	385,195	130,233	XXX	515,428	0.1	1,519,029	0.3	515,428	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,999,818	34,921,176	24,867,497	14,684,983	4,569,606	XXX	92,043,080	18.0	108,885,695	21.9	92,043,080	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	12,999,818	34,921,176	24,867,497	14,684,983	4,569,606	XXX	92,043,080	18.0	108,885,695	21.9	92,043,080	0

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	7,660,683	40,554,230	26,923,539	9,740,776	31,044,256	XXX	115,923,484	22.6	123,542,581	24.9	96,072,167	19,851,317
6.2 NAIC 2	2,177,901	25,060,512	23,044,007	16,398,076	26,590,700	XXX	93,271,196	18.2	99,796,154	20.1	81,070,378	12,200,818
6.3 NAIC 3	51,550	996,430	64,939	0	0	XXX	1,112,919	0.2	0	0.0	824,770	288,149
6.4 NAIC 4	166,919	441,917	0	0	0	XXX	608,836	0.1	1,040,904	0.2	608,836	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	10,057,053	67,053,089	50,032,485	26,138,852	57,634,956	XXX	210,916,435	41.2	224,379,639	45.2	178,576,151	32,340,284
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	309,722	0.1	0	0
7.2 NAIC 2	0	0	0	767,318	0	XXX	767,318	0.1	777,878	0.2	767,318	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	767,318	0	XXX	767,318	0.1	1,087,600	0.2	767,318	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 136,201,721	99,637,472	73,199,854	34,245,991	69,663,749	0	412,948,787	80.6	XXX	XXX	392,716,060	20,232,727
10.2 NAIC 2	(d) 3,755,760	25,060,512	23,318,263	17,706,404	27,746,601	0	97,587,540	19.1	XXX	XXX	85,386,722	12,200,818
10.3 NAIC 3	(d) 51,550	996,430	64,939	0	0	0	1,112,919	0.2	XXX	XXX	824,770	288,149
10.4 NAIC 4	(d) 166,919	441,917	0	0	0	0	608,836	0.1	XXX	XXX	608,836	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.7 Totals	140,175,950	126,136,331	96,583,056	51,952,395	97,410,350	0	(b) 512,258,082	100.0	XXX	XXX	479,536,388	32,721,694
10.8 Line 10.7 as a % of Col. 7	27.4	24.6	18.9	10.1	19.0	0.0	100.0	XXX	XXX	XXX	93.6	6.4
11. Total Bonds Prior Year												
11.1 NAIC 1	128,311,644	93,457,454	65,177,503	34,307,745	67,557,879	0	XXX	XXX	388,812,225	78.3	368,394,948	20,417,277
11.2 NAIC 2	2,970,747	18,581,469	28,877,053	15,255,191	41,137,350	0	XXX	XXX	106,821,810	21.5	97,058,571	9,763,239
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	146,112	686,871	95,450	101,269	11,202	0	XXX	XXX	1,040,904	0.2	702,570	338,334
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.7 Totals	131,428,503	112,725,794	94,150,006	49,664,205	108,706,431	0	XXX	XXX	(b) 496,674,939	100.0	466,156,089	30,518,850
11.8 Line 11.7 as a % of Col. 9	26.5	22.7	19.0	10.0	21.9	0.0	XXX	XXX	100.0	XXX	93.9	6.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1	133,179,014	91,572,057	68,236,800	33,156,185	66,572,004	0	392,716,060	76.7	368,394,948	74.2	392,716,060	XXX
12.2 NAIC 2	3,650,999	23,008,833	20,310,722	14,082,892	24,333,277	0	85,386,723	16.7	97,058,571	19.5	85,386,723	XXX
12.3 NAIC 3	0	824,770	0	0	0	0	824,770	0.2	0	0.0	824,770	XXX
12.4 NAIC 4	166,919	441,917	0	0	0	0	608,836	0.1	702,570	0.1	608,836	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	136,996,932	115,847,577	88,547,522	47,239,077	90,905,281	0	479,536,389	93.6	466,156,089	93.9	479,536,389	XXX
12.8 Line 12.7 as a % of Col. 7	28.6	24.2	18.5	9.9	19.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	26.7	22.6	17.3	9.2	17.7	0.0	93.6	XXX	XXX	XXX	93.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	3,022,707	8,065,415	4,963,054	1,089,806	3,091,745	0	20,232,727	3.9	20,417,277	4.1	XXX	20,232,727
13.2 NAIC 2	104,761	2,051,679	3,007,541	3,623,512	3,413,324	0	12,200,817	2.4	9,763,239	2.0	XXX	12,200,817
13.3 NAIC 3	51,550	171,660	64,939	0	0	0	288,149	0.1	0	0.0	XXX	288,149
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	338,334	0.1	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	3,179,018	10,288,754	8,035,534	4,713,318	6,505,069	0	32,721,693	6.4	30,518,850	6.1	XXX	32,721,693
13.8 Line 13.7 as a % of Col. 7	9.7	31.4	24.6	14.4	19.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.6	2.0	1.6	0.9	1.3	0.0	6.4	XXX	XXX	XXX	XXX	6.4

(a) Includes \$ 32,128,557 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0, current year \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0, current year \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 111,575,526 ; NAIC 2 \$ 1,758,338 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	112,201,085	12,614,135	12,282,968	0	30,953,984	XXX	168,052,172	32.8	123,678,945	24.9	168,052,173	(1)
1.2 Residential Mortgage-Backed Securities	1,989,999	6,266,593	4,909,635	4,150,560	1,222,242	XXX	18,539,029	3.6	9,408,921	1.9	18,539,029	0
1.3 Commercial Mortgage-Backed Securities	1,350,136	4,503,507	4,013,340	4,415,749	1,307,620	XXX	15,590,352	3.0	19,655,989	4.0	15,590,352	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	115,541,220	23,384,235	21,205,943	8,566,309	33,483,846	XXX	202,181,553	39.5	152,743,855	30.8	202,181,554	(1)
2. All Other Governments												
2.1 Issuer Obligations	0	777,831	477,131	0	1,155,901	XXX	2,410,863	0.5	4,938,213	1.0	2,029,453	381,410
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	777,831	477,131	0	1,155,901	XXX	2,410,863	0.5	4,938,213	1.0	2,029,453	381,410
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,577,859	0	0	1,409,737	435,808	XXX	3,423,404	0.7	3,120,908	0.6	3,423,404	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	1,577,859	0	0	1,409,737	435,808	XXX	3,423,404	0.7	3,120,908	0.6	3,423,404	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	385,195	130,233	XXX	515,428	0.1	1,519,029	0.3	515,428	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	385,195	130,233	XXX	515,428	0.1	1,519,029	0.3	515,428	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	16,059	1,592,850	2,377,039	2,721,435	2,668,989	XXX	9,376,372	1.8	16,120,362	3.2	9,376,372	0
5.2 Residential Mortgage-Backed Securities	12,891,938	33,153,319	20,497,035	11,963,548	1,900,618	XXX	80,406,458	15.7	90,576,219	18.2	80,406,457	1
5.3 Commercial Mortgage-Backed Securities	38,359	128,469	1,993,423	0	0	XXX	2,160,251	0.4	2,089,115	0.4	2,160,251	0
5.4 Other Loan-Backed and Structured Securities	53,462	46,538	0	0	0	XXX	100,000	0.0	100,000	0.0	100,000	0
5.5 Totals	12,999,818	34,921,176	24,867,497	14,684,983	4,569,607	XXX	92,043,081	18.0	108,885,696	21.9	92,043,080	1
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	6,025,407	55,880,101	42,770,013	25,550,411	56,945,736	XXX	187,171,668	36.5	193,704,174	39.0	168,160,269	19,011,399
6.2 Residential Mortgage-Backed Securities	285,917	1,067,914	642,771	59,417	0	XXX	2,056,019	0.4	2,554,743	0.5	9,429	2,046,590
6.3 Commercial Mortgage-Backed Securities	181,812	121,014	2,907,973	0	668,518	XXX	3,879,317	0.8	7,448,904	1.5	2,878,603	1,000,714
6.4 Other Loan-Backed and Structured Securities	3,563,918	9,984,060	3,711,729	529,024	20,702	XXX	17,809,433	3.5	20,671,817	4.2	7,527,851	10,281,582
6.5 Totals	10,057,054	67,053,089	50,032,486	26,138,852	57,634,956	XXX	210,916,437	41.2	224,379,638	45.2	178,576,152	32,340,285
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	767,318	0	XXX	767,318	0.1	1,087,600	0.2	767,318	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	767,318	0	XXX	767,318	0.1	1,087,600	0.2	767,318	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	119,820,410	70,864,917	57,907,151	30,834,096	92,290,651	XXX	371,717,225	72.6	XXX	XXX	352,324,417	19,392,808
10.2 Residential Mortgage-Backed Securities	15,167,854	40,487,826	26,049,441	16,173,525	3,122,860	XXX	101,001,506	19.7	XXX	XXX	98,954,915	2,046,591
10.3 Commercial Mortgage-Backed Securities	1,570,307	4,752,990	8,914,736	4,415,749	1,976,138	XXX	21,629,920	4.2	XXX	XXX	20,629,206	1,000,714
10.4 Other Loan-Backed and Structured Securities	3,617,380	10,030,598	3,711,729	529,024	20,702	XXX	17,909,433	3.5	XXX	XXX	7,627,851	10,281,582
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	140,175,951	126,136,331	96,583,057	51,952,394	97,410,351	0	512,258,084	100.0	XXX	XXX	479,536,389	32,721,695
10.7 Line 10.6 as a % of Col. 7	27.4	24.6	18.9	10.1	19.0	0.0	100.0	XXX	XXX	XXX	93.6	6.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations	96,100,797	50,696,642	61,033,930	31,769,428	104,568,434	XXX	XXX	XXX	344,169,231	69.3	324,685,230	19,484,001
11.2 Residential Mortgage-Backed Securities	20,384,615	47,155,568	21,675,536	11,548,023	1,776,141	XXX	XXX	XXX	102,539,883	20.6	100,009,092	2,530,791
11.3 Commercial Mortgage-Backed Securities	4,798,324	6,306,932	9,594,431	6,143,668	2,350,653	XXX	XXX	XXX	29,194,008	5.9	27,283,451	1,910,557
11.4 Other Loan-Backed and Structured Securities	10,144,767	8,566,654	1,846,107	203,087	11,202	XXX	XXX	XXX	20,771,817	4.2	14,178,317	6,593,500
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	131,428,503	112,725,796	94,150,004	49,664,206	108,706,430	0	XXX	XXX	496,674,939	100.0	466,156,090	30,518,849
11.7 Line 11.6 as a % of Col. 9	26.5	22.7	19.0	10.0	21.9	0.0	XXX	XXX	100.0	XXX	93.9	6.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	119,414,891	66,990,174	52,735,331	26,709,220	86,474,802	XXX	352,324,418	68.8	324,685,230	65.4	352,324,418	XXX
12.2 Residential Mortgage-Backed Securities	14,891,365	39,419,912	25,406,671	16,114,108	3,122,860	XXX	98,954,916	19.3	100,009,092	20.1	98,954,916	XXX
12.3 Commercial Mortgage-Backed Securities	1,465,307	4,752,990	8,687,539	4,415,749	1,307,620	XXX	20,629,205	4.0	27,283,451	5.5	20,629,205	XXX
12.4 Other Loan-Backed and Structured Securities	1,225,368	4,684,501	1,717,981	0	0	XXX	7,627,850	1.5	14,178,317	2.9	7,627,850	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	136,996,931	115,847,577	88,547,522	47,239,077	90,905,282	0	479,536,389	93.6	466,156,090	93.9	479,536,389	XXX
12.7 Line 12.6 as a % of Col. 7	28.6	24.2	18.5	9.9	19.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	26.7	22.6	17.3	9.2	17.7	0.0	93.6	XXX	XXX	XXX	93.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	405,519	3,874,743	5,171,820	4,124,876	5,815,849	XXX	19,392,807	3.8	19,484,001	3.9	XXX	19,392,807
13.2 Residential Mortgage-Backed Securities	276,489	1,067,914	642,770	59,417	0	XXX	2,046,590	0.4	2,530,791	0.5	XXX	2,046,590
13.3 Commercial Mortgage-Backed Securities	105,000	0	227,197	0	668,518	XXX	1,000,715	0.2	1,910,557	0.4	XXX	1,000,715
13.4 Other Loan-Backed and Structured Securities	2,392,012	5,346,097	1,993,748	529,024	20,702	XXX	10,281,583	2.0	6,593,500	1.3	XXX	10,281,583
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	3,179,020	10,288,754	8,035,535	4,713,317	6,505,069	0	32,721,695	6.4	30,518,849	6.1	XXX	32,721,695
13.7 Line 13.6 as a % of Col. 7	9.7	31.4	24.6	14.4	19.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.6	2.0	1.6	0.9	1.3	0.0	6.4	XXX	XXX	XXX	XXX	6.4

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	83,730,498	83,180,498	0	550,000	0
2. Cost of short-term investments acquired	480,588,959	367,038,747	0	113,550,212	0
3. Accrual of discount	155	155	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(141)	(141)	0	0	0
6. Deduct consideration received on disposals	457,705,054	332,187,836	0	125,517,218	0
7. Deduct amortization of premium	25,303	25,303	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	106,589,114	118,006,120	0	(11,417,006)	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	106,589,114	118,006,120	0	(11,417,006)	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	196,519,700	22,043,429	174,476,271	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	136,939,310	15,298,677	121,640,633	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	59,580,390	6,744,752	52,835,638	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	59,580,390	6,744,752	52,835,638	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identifi- cation	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Own- ership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value				
000000-00-0	CareFirst Holdings, LLC		Owings Mills	MD	CareFirst Holdings, LLC		12/31/2010		376,077,460	455,479,007	455,479,007	2,405,580	0	0	0	0	0	0	0	49.999
1699999. Joint Venture Interests - Common Stock - Affiliated																				
878091-BD-8	TEACHERS INS & ANNUITY ASSN 144A				CHASE SECURITIES, INC.	.1FE	12/31/2017		309,727	354,603	309,727	0	0	0	0	0	15,190	0	0	0.000
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A				JP MORGAN SECURITIES INC	.1FE	12/31/2017		323,971	343,701	323,971	0	0	0	0	0	7,209	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated																				
000000-00-0	CareFirst, Inc.		Owings Mills	MD	CareFirst, Inc.		03/01/1999		166,667	166,667	166,667	0	0	0	0	0	10,000	0	0	0.000
2499999. Surplus Debentures, etc - Affiliated																				
4499999. Total - Unaffiliated																				
4599999. Total - Affiliated																				
									376,244,127	455,645,674	455,645,674	2,405,580	0	0	0	0	10,000	0	XXX	
									376,877,825	456,343,978	456,279,372	2,405,580	0	0	0	0	32,399	0	XXX	
4699999 - Totals																				

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
878091-BD-8	TEACHERS INS & ANNUITY ASSN 144A			CHASE SECURITIES, INC.	12/31/2017		309,727	0	0	0.000
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A			JP MORGAN SECURITIES INC	12/31/2017		323,971	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated							633,698	0	0	XXX
4499999. Total - Unaffiliated							633,698	0	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							633,698	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
NONE																			
4699999 - Totals																			

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-AT-9	AUTOZONE INC	1,2		2FE		134,965	.97	131,490	135,000	134,970	.0	.3	.0	.0	3.125	3.153	AO	820	4,219	04/18/2016	04/21/2026
053332-AV-4	AUTOZONE INC	1,2		2FE		424,979		431,337	425,000	424,980	.0	.1	.0	.0	3.750	3.786	JD	1,328	9,872	04/06/2017	06/01/2027
06050T-JZ-6	BANK AMER CHRLT NC MTN			1FE		1,150,868		1,238,876	950,000	1,131,071	.0	(6,035)	.0	.0	6.000	4.538	AO	12,033	57,000	07/15/2014	10/15/2036
06051G-FX-2	BANK AMER CORP	1		1FE		249,583		255,600	250,000	249,644	.0	.36	.0	.0	3.500	3.551	AO	1,750	8,750	04/14/2016	04/19/2026
06051G-GH-6	BANK AMER CORP	2		1FE		1,519,935		1,531,185	1,500,000	1,517,589	.0	(2,346)	.0	.0	2.523	2.275	JAJU	7,673	18,239	06/01/2017	01/20/2023
06051G-GM-5	BANK AMER CORP	1,2		1FE		520,000		563,956	520,000	520,000	.0	.0	.0	4.244	4.289	AO	4,107	11,034	04/19/2017	04/24/2038	
06051G-GV-5	BANK AMER CORP	1,2		1FE		806,992		811,079	809,000	807,001	.0	.8	.0	.0	3.004	3.073	JD	743		12/21/2017	12/20/2023
06406F-AD-5	BANK NEW YORK MELLON CORP	2		1FE		1,001,120		96,9210	1,000,000	1,000,922	.0	(157)	.0	.0	2.200	2.194	FA	8,250	22,000	09/27/2016	08/16/2023
07177M-AD-5	BAXALTA INC	1,2		2FE		166,051		100,6460	165,000	165,652	.0	(260)	.0	.0	2.875	2.722	JD	105	4,744	06/16/2016	06/23/2020
05531F-AS-2	BB&T CORP SR MEDIUM TERM NTS	2		1FE		803,904		802,648	800,000	803,882	.0	(22)	.0	.0	2.450	2.207	JJ	9,038		12/27/2017	01/15/2020
084670-BK-3	BERKSHIRE HATHAWAY INC DEL	1		1FE		1,711,995		1,728,570	1,700,000	1,704,353	.0	(4,894)	.0	.0	4.500	3.699	FA	26,250	67,500	06/03/2016	02/11/2043
096630-AF-5	BOARDWALK PIPELINES LP	1,2		2FE		64,778		101,7340	65,000	64,795	.0	.17	.0	.0	4.450	4.541	JJ	1,334	1,470	01/05/2017	07/15/2027
10112R-AR-5	BOSTON PPTYS LTD PARTNERSHIP	1		2FE		720,173		675,963	625,000	659,860	.0	(11,985)	.0	.0	5.625	3.607	MM	4,492	35,156	05/06/2013	11/15/2020
10112R-AX-2	BOSTON PPTYS LTD PARTNERSHIP	1,2		2FE		302,092		304,767	300,000	302,104	.0	(29)	.0	.0	3.650	3.607	FA	4,563	6,388	09/27/2017	02/01/2026
101137-AL-1	BOSTON SCIENTIFIC CORP	1		2FE		557,064		138,1120	400,000	545,085	.0	(3,686)	.0	.0	7.375	4.767	JJ	13,603	29,500	07/24/2014	01/15/2040
11120V-AD-5	BRIKXOR OPERATING PARTSH LP	1,2		2FE		274,274		97,9730	275,000	274,402	.0	.94	.0	.0	3.250	3.302	JJ	2,632	9,459	08/15/2016	09/15/2023
11120V-AE-3	BRIKXOR OPERATING PARTSH LP	1,2		2FE		89,108		98,9940	90,000	89,169	.0	.61	.0	.0	3.900	4.061	MS	1,034		03/01/2017	03/15/2027
11134L-AJ-8	BROADCOM CORP/BROADCOM CAYMAN	1		2FE		284,678		97,7880	285,000	284,699	.0	.21	.0	.0	2.200	2.249	JJ	1,289		10/10/2017	01/15/2021
12189L-AL-5	BURLINGTON NORTHN SANTA FE CP	1		1FE		298,740		101,9660	300,000	299,366	.0	.124	.0	.0	3.050	3.123	MS	3,050	9,150	08/16/2012	09/01/2022
12189L-AP-6	BURLINGTON NORTHN SANTA FE CP	1		1FE		263,431		123,6440	265,000	263,539	.0	.27	.0	.0	5.150	5.256	MS	4,549	13,648	08/13/2013	09/01/2043
12189L-AW-1	BURLINGTON NORTHN SANTA FE CP	1,2		1FE		797,378		108,6690	750,000	797,067	.0	(310)	.0	.0	4.150	3.811	AO	7,781	15,563	09/11/2017	04/01/2045
12189P-AG-7	BURLINGTON NORTHN SF RY PSTH CTF	2		1FE		313,224		106,0800	313,636	300,050	.0	(1,471)	.0	.0	8.251	7.295	JJ	11,285	28,050	01/23/2009	01/15/2021
14020A-2A-1	CAPITAL IMPACT PARTNERS INVT	2		1FE		650,000		98,5870	650,000	650,000	.0	.0	.0	.0	2.500	2.524	JAJU	2,934		10/23/2017	10/15/2022
14040H-BD-6	CAPITAL ONE FINL CORP	2		2FE		924,581		101,7520	935,000	928,707	.0	1,025	.0	.0	3.500	3.670	JD	1,454	32,725	09/26/2013	06/15/2023
14040H-BJ-3	CAPITAL ONE FINL CORP	2		2FE		334,110		102,8820	325,000	332,745	.0	(844)	.0	.0	4.200	3.878	AO	2,351	13,650	05/11/2016	10/29/2025
14042R-FJ-5	CAPITAL ONE NATL ASSN VA	2		2FE		2,014,060		100,5720	2,000,000	2,012,240	.0	(1,820)	.0	.0	2.528	2.425	JAJU	8,848	35,147	03/13/2017	01/30/2023
14916R-AE-4	CATHOLIC HEALTH INITIATIVES	1		2FE		89,962		100,3180	90,000	89,995	.0	.8	.0	.0	2.600	2.626	FA	975	2,340	10/23/2013	08/01/2018
14987B-AE-3	CC HLDGS GS V LLC/CROWN CASTL	1		2FE		395,108		103,1690	410,000	400,821	.0	1,494	.0	.0	3.849	4.380	AO	3,332	15,781	05/28/2014	04/15/2023
125509-AZ-2	CIGNA CORP	1		2FE		796,223		134,9310	704,000	767,806	.0	(5,060)	.0	.0	7.875	6.731	MM	7,084	55,440	07/26/2012	05/15/2027
17275R-BH-4	CISCO SYS INC	1,2		1FE		799,196		97,9990	790,000	797,585	.0	(1,278)	.0	.0	2.200	2.027	MS	4,876	17,380	09/26/2016	09/20/2023
172967-BL-4	CITIGROUP INC	2		2FE		862,597		127,4330	775,000	851,847	.0	(3,489)	.0	.0	6.625	5.732	JD	2,282	51,344	01/09/2017	06/15/2032
172967-GK-1	CITIGROUP INC	2		2FE		372,836		104,0800	400,000	384,807	.0	2,884	.0	.0	4.050	5.050	JJ	6,795	16,200	06/25/2013	07/30/2022
172967-HB-0	CITIGROUP INC	2		2FE		360,985		112,6540	325,000	351,521	.0	(2,856)	.0	.0	5.500	4.292	MS	5,363	17,875	07/07/2014	09/13/2025
172967-JU-6	CITIGROUP INC	2		2FE		279,594		113,8170	280,000	279,610	.0	.7	.0	.0	4.650	4.713	JJ	5,461	13,020	07/23/2015	07/30/2045
172967-KJ-9	CITIGROUP INC	1,2		2FE		124,753		106,4220	125,000	124,790	.0	21	.0	.0	4.600	4.678	MS	1,789	5,750	03/01/2016	03/09/2026
172967-LD-1	CITIGROUP INC	1,2		2FE		775,000		103,5080	775,000	775,000	.0	.0	.0	.0	3.887	3.925	JJ	14,309	15,062	01/04/2017	01/10/2028
174010-AD-3	CITIZENS BANK N A	2		2FE		249,973		100,2370	250,000	249,989	.0	.9	.0	.0	2.500	2.519	MS	1,858	6,250	03/09/2016	03/14/2019
174010-AE-1	CITIZENS BANK N A	2		2FE		249,768		99,6300	249,075	249,840	.0	.45	.0	.0	2.550	2.586	MM	850	6,375	05/10/2016	05/13/2021
174010-AK-7	CITIZENS BANK N A	2		2FE		2,004,860		100,2760	2,005,520	2,004,247	.0	(613)	.0	.0	2.032	1.953	FMAN	3,944	18,765	06/01/2017	05/26/2020
126117-AO-3	CNA FINL CORP	1		2FE		198,932		108,1670	170,000	182,763	.0	(4,619)	.0	.0	5.875	2.903	FA	3,773	9,988	05/13/2014	08/15/2020
126117-AS-9	CNA FINL CORP	1		2FE		249,211		104,0760	250,000	249,469	.0	.72	.0	.0	3.950	4.028	MM	1,262	9,875	03/10/2014	05/15/2024
12634M-AB-6	CNOOC LIMITED	1		1FE		198,150		100,7500	200,000	198,581	.0	.166	.0	.0	3.500	3.643	MM	1,089	7,000	04/28/2015	05/05/2025
191216-BW-9	COCA COLA CO	1		1FE		1,449,150		97,3200	1,500,000	1,452,839	.0	3,689	.0	.0	2.550	2.997	JD	3,188	38,250	03/29/2017	06/01/2026
20030N-BD-2	COMCAST CORP NEW	1		1FE		134,879		102,4590	130,000	132,375	.0	(486)	.0	.0	3.125	2.713	JJ	1,873	4,063	07/12/2012	07/15/2022
20030N-CE-9	COMCAST CORP NEW	1		1FE		168,680		102,4020	171,000	168,687	.0	.7	.0	.0	3.999	4.117	MM	1,368		10/20/2017	11/01/2049
20030N-CG-4	COMCAST CORP NEW	1		1FE		555,404		102,3230	561,000	555,418	.0	.14	.0	.0	4.049	4.145	MM	4,543		11/21/2017	11/01/2052
207597-EG-6	CONNECTICUT LT & PWIR CO	1,2		1FE		746,293		112,7830	680,000	745,691	.0	(602)	.0	.0	4.300	3.749	AO	6,173	14,620	08/08/2017	04/15/2044
20826F-AA-4	CONOCOPHILLIPS CO	1		1FE		1,253,550		98,8370	1,235,463	1,252,311	.0	(435)	.0	.0	2.400	2.374	JD	1,333	30,000	02/02/2015	12/15/2022
20826F-AD-8	CONOCOPHILLIPS CO	1		1FE		1,023,186		102,9650	1,025,000	1,023,692	.0	.166	.0	.0	3.350	3.399	MM	4,388	34,338	11/06/2014	11/15/2024
209111-FK-4	CONSOLIDATED EDISON CO N Y INC	1,2		1FE		785,663		109,1180	750,000	785,440	.0	(223)	.0	.0	4.300	4.097	JD	2,688	16,125	06/01/2017	12/01/2056
210371-AL-4	CONSTELLATION ENERGY GROUP INC	1	</																		

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CN-8	CVS HEALTH CORP			1,2	2FE	547,993	114,6090	630,350	550,000	548,067	0	31	0	0	5.125	5.215	JJ	12,606	28,188	07/13/2015	07/20/2045
24422E-SL-4	DEERE JOHN CAP CORP MTNS BE				1FE	1,823,028	1,768,200	1,768,200	1,750,000	1,750,326	0	(14,627)	0	0	2.800	1.909	MS	15,925	49,000	04/19/2016	03/04/2021
247126-AJ-4	DELPHI CORP			1	2FE	214,770	105,6020	227,044	215,000	214,847	0	21	0	0	4.150	4.206	MS	2,627	8,923	03/13/2014	03/15/2024
25466A-AD-3	DISCOVER BK				2FE	309,072	105,0120	320,287	305,000	307,946	0	(460)	0	0	4.200	4.046	FA	5,088	12,810	06/24/2015	08/08/2023
25468P-CX-2	DISNEY WALT CO MTNS BE			1	1FE	1,761,550	100,9800	1,767,150	1,750,000	1,761,534	0	(16)	0	0	3.700	3.693	JD	5,396	0	12/11/2017	12/01/2042
25746J-CT-4	DOMINION ENERGY INC				2FE	55,057	100,0420	55,023	55,000	55,045	0	(11)	0	0	1.500	1.472	JJ	413	277	05/15/2017	07/01/2020
260543-BJ-1	DOW CHEM CO				2FE	588,319	133,3610	600,125	450,000	554,548	0	(6,497)	0	0	7.375	4.857	MN	5,531	33,188	07/16/2014	11/01/2029
260543-BX-0	DOW CHEM CO			1	2FE	1,108,121	108,3180	1,033,354	954,000	984,119	0	(20,594)	0	0	8.550	6.233	MN	10,422	81,567	03/20/2012	05/15/2019
260543-BY-8	DOW CHEM CO				2FE	329,272	170,9350	341,870	200,000	319,122	0	(3,111)	0	0	9.400	4.940	MN	2,402	18,800	07/16/2014	05/15/2039
260543-CH-4	DOW CHEM CO			1	2FE	1,802,168	100,5300	1,759,275	1,750,000	1,789,300	0	(7,492)	0	0	3.000	2.523	MN	6,708	52,500	04/07/2016	11/15/2022
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1FE	1,267,416	104,8710	1,258,452	1,200,000	1,265,303	0	(1,384)	0	0	3.875	3.596	MS	13,692	46,500	06/08/2016	03/15/2046
26441C-AT-2	DUKE ENERGY CORP NEW			1,2	2FE	154,913	98,8910	153,281	155,000	154,915	0	2	0	0	3.750	3.788	MS	1,938	6,119	08/09/2016	09/01/2046
278642-AT-0	EBAY INC				2FE	2,011,560	100,3550	2,007,100	2,000,000	2,010,601	0	(959)	0	0	2.248	2.170	JAUS	7,743	17,420	06/01/2017	01/30/2023
29250R-AT-3	ENBRIDGE ENERGY PARTNERS L P				2FE	152,874	109,4760	153,266	140,000	151,950	0	(283)	0	0	5.500	4.934	MS	2,267	7,700	07/15/2014	09/15/2040
26884L-AB-5	EQT CORP			1	2FE	253,563	106,6190	266,548	250,000	251,633	0	(376)	0	0	4.875	4.744	MN	1,557	12,188	04/16/2012	11/15/2021
294752-AH-3	EQUITY ONE			1	2FE	179,264	102,4450	184,401	180,000	179,609	0	72	0	0	3.750	3.835	MN	863	7,020	10/22/2012	11/15/2022
26884T-AA-0	ERAC USA FINANCE COMPANY 144A				2FE	205,430	106,7250	197,441	185,000	192,354	0	(2,494)	0	0	5.250	3.751	AO	2,428	9,713	04/16/2012	10/01/2020
26884T-AN-2	ERAC USA FINANCE COMPANY 144A			1	2FE	113,675	102,7270	118,136	115,000	113,739	0	23	0	0	4.500	4.623	FA	1,955	5,175	02/10/2015	02/15/2045
26884A-AY-9	ERP OPER LTD PARTNERSHIP			1	1FE	471,376	105,4100	500,698	475,000	473,909	0	394	0	0	4.750	4.906	JD	1,003	22,563	07/12/2010	07/15/2020
29717P-AQ-0	ESSEX PORTFOLIO L P			1,2	2FE	198,772	99,2230	198,446	200,000	198,956	0	107	0	0	3.375	3.478	AO	1,425	6,750	04/04/2016	04/15/2026
30161N-AU-5	EXELON CORP			1,2	2FE	354,787	100,0330	355,117	355,000	354,819	0	19	0	0	3.400	3.438	AO	2,548	12,070	04/04/2016	04/15/2026
30219G-AL-2	EXPRESS SCRIPTS HLDG CO			1,2	2FE	1,033,615	101,5700	1,015,700	1,000,000	1,021,984	0	(6,798)	0	0	3.300	2.567	FA	11,550	33,000	04/12/2016	02/25/2021
30219G-AP-3	EXPRESS SCRIPTS HLDG CO			1,2	2FE	230,097	106,3790	229,715	215,000	229,737	0	(284)	0	0	4.800	4.421	JJ	4,759	10,607	08/16/2016	07/15/2046
30219G-AQ-1	EXPRESS SCRIPTS HLDG CO			1,2	2FE	169,849	99,3050	168,819	170,000	169,878	0	20	0	0	3.000	3.037	JJ	2,352	5,242	07/01/2016	07/15/2023
30231G-AC-6	EXXON MOBIL CORP			2	1FE	2,578,625	103,1300	2,578,250	2,500,000	2,578,456	0	(169)	0	0	3.176	2.621	MS	23,379	0	12/26/2017	03/15/2024
31428X-AU-0	FEDEX CORP			1	2FE	750,263	102,1590	766,193	750,000	750,261	0	(2)	0	0	4.100	4.140	AO	6,492	15,375	09/11/2017	04/15/2043
31428X-BN-5	FEDEX CORP			1,2	2FE	197,892	106,7030	213,406	200,000	197,926	0	34	0	0	4.400	4.514	JJ	4,058	4,620	01/03/2017	01/15/2047
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	392,802	108,5690	379,992	350,000	369,905	0	(5,976)	0	0	5.750	3.815	FA	9,385	20,125	12/12/2013	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	225,722	109,8110	219,622	200,000	212,994	0	(3,312)	0	0	5.875	3.954	FA	4,863	11,750	12/04/2013	08/02/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	506,250	104,8590	524,295	500,000	503,637	0	(685)	0	0	4.250	4.121	MS	5,962	21,250	12/13/2013	09/20/2022
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	378,086	105,3000	394,875	375,000	376,928	0	(299)	0	0	4.375	4.316	FA	6,608	16,406	11/12/2013	08/06/2023
361448-AR-4	GATX CORP			1	2FE	174,060	99,9650	174,939	175,000	174,776	0	180	0	0	2.500	2.625	MS	1,288	4,375	11/14/2013	03/15/2019
361448-AT-0	GATX CORP			1	2FE	115,110	99,8100	114,782	115,000	115,035	0	(22)	0	0	2.500	2.495	JJ	1,206	2,875	05/09/2014	07/30/2019
361448-BA-0	GATX CORP			1,2	2FE	288,611	98,6830	286,181	290,000	288,629	0	19	0	0	3.500	3.587	MS	1,663	0	11/01/2017	03/15/2028
36962G-3P-7	GENERAL ELEC CAP CORP MTN BE				1FE	164,081	129,3190	175,874	136,000	161,508	0	(776)	0	0	5.875	4.500	JJ	3,706	7,990	07/01/2014	01/14/2038
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1FE	225,000	109,5900	246,578	225,000	225,000	0	0	0	0	4.300	4.346	MS	2,849	9,675	07/29/2014	09/15/2044
372546-AV-3	GEORGE WASHINGTON UNIVERSITY				1FE	85,000	96,5350	82,055	85,000	85,000	0	82	0	0	3.545	3.576	MS	887	3,013	07/12/2016	09/15/2046
38148Y-AA-6	GOLDMAN SACHS GROUP			1,2	1FE	535,000	102,8390	550,189	535,000	535,000	0	0	0	0	4.017	4.057	AO	3,642	0	10/24/2017	10/31/2038
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	783,762	110,8830	803,902	725,000	753,672	0	(6,374)	0	0	5.750	4.742	JJ	18,180	41,688	06/03/2013	01/24/2022
38145G-AK-6	GOLDMAN SACHS GROUP INC				1FE	981,852	100,6960	986,821	980,000	981,400	0	(442)	0	0	2.363	2.342	MJSD	1,222	19,454	12/22/2016	12/13/2019
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	253,343	115,9650	295,711	255,000	253,408	0	26	0	0	5.150	5.260	MN	1,423	13,133	05/19/2015	05/22/2045
40139L-AA-1	GUARDIAN LIFE GLBL FDG 144A				1FE	1,006,150	97,9590	979,590	1,000,000	1,004,182	0	(1,210)	0	0	2.000	1.878	AO	3,611	20,000	05/12/2016	04/26/2021
428236-BR-3	HEWLETT PACKARD CO			1	2FE	632,357	106,9310	588,121	550,000	626,914	0	(1,669)	0	0	6.000	5.550	MS	9,717	33,000	07/15/2014	09/15/2041
437076-BR-2	HOME DEPOT INC SR GLBL FL NT				1FE	1,755,460	1,752,993	1,752,993	1,750,000	1,755,431	0	(29)	0	0	1.645	1.547	MJSD	2,159	0	12/26/2017	06/05/2020
449230-AG-9	HYUNDAI CAP AMER INC 144A			1	2FE	94,715	100,2080	95,198	95,000	94,963	0	59	0	0	2.875	2.961	FA	1,077	2,731	08/06/2013	08/09/2018
449230-AJ-3	HYUNDAI CAP AMER INC 144A				2FE	169,675	99,8510	169,747	170,000	169,925	0	66	0	0	2.550	2.608	FA	1,746	4,335	02/03/2014	02/06/2019
45685E-AE-6	ING US INC			1	2FE	36,941	100,0980	37,036	37,000	36,998	0	14	0	0	2.900	2.960	FA	405	1,067	08/14/2013	02/15/2018
458140-AY-6	INTEL CORP			1,2	1FE	1,969,105	110,1800	1,928,150	1,750,000	1,868,602	0	(503)	0	0	4.100	3.750	MN	9,965	35,875	10/12/2017	05/11/2047
459200-HF-1	INTERNATIONAL BUSINESS MACHS			1	1FE	1,518,795	105,9020	1,518,795	1,500,000	1,518,547											

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49427R-AK-8	KILROY RLTY L P			1	2FE	296,646	103.4530	310,359	300,000	297,230	0	180	0	0	4.250	4.399	FA	4,817	12,750	07/30/2014	08/15/2029
49436B-BR-3	KIMBERLY CLARK CORP			1	1FE	1,764,420	101.0200	1,767,850	1,750,000	1,764,396	0	(24)	0	0	3.050	2.950	FA	20,164	0	12/26/2017	08/15/2025
49446R-AN-9	KIMCO RLTY CORP			1,2	2FE	79,455	101.9810	81,585	80,000	79,613	0	72	0	0	3.400	3.540	MN	453	2,720	10/07/2015	11/01/2022
49446R-AU-3	KIMCO RLTY CORP			1,2	2FE	144,772	99.2210	143,870	145,000	144,784	0	11	0	0	3.300	3.351	FA	1,874	0	08/01/2017	02/01/2025
49456B-AH-4	KINDER MORGAN INC DEL			1,2	2FE	1,844,920	109.4390	2,188,780	2,000,000	1,849,732	0	2,083	0	0	5.550	6.212	JD	9,250	111,000	08/04/2015	06/01/2045
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2FE	1,074,647	110.0020	1,100,020	1,000,000	1,073,809	0	(682)	0	0	5.200	4.771	JJ	23,978	23,400	09/27/2017	07/15/2045
53079E-BF-0	LIBERTY MUT GROUP INC 144A			1	2FE	507,656	111.1390	555,695	500,000	507,571	0	(94)	0	0	4.850	4.807	FA	10,104	19,400	05/03/2017	08/01/2044
53217V-AC-3	LIFE TECHNOLOGIES CORP			1	2FE	290,718	107.0280	272,921	255,000	268,157	0	(5,746)	0	0	6.000	3.539	MS	5,100	15,300	12/16/2013	03/01/2020
539830-BK-4	LOCKHEED MARTIN CORP			1,2	2FE	377,822	112.1300	364,423	325,000	374,926	0	(2,012)	0	0	4.500	3.379	MN	1,869	14,625	07/19/2016	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP			1,2	2FE	295,557	116.6710	350,013	300,000	295,702	0	70	0	0	4.700	4.850	MN	1,802	14,100	11/16/2015	05/15/2046
548661-DN-4	LOWES COS INC			1,2	1FE	1,663,751	100.4090	1,757,158	1,750,000	1,665,312	0	1,560	0	0	3.700	4.027	AO	13,669	64,750	01/09/2017	04/15/2046
55616X-AC-1	MACYS RETAIL HLDGS INC			1	2FE	291,703	107.9320	269,830	250,000	280,512	0	(2,212)	0	0	7.000	5.491	FA	6,611	17,500	04/13/2012	02/15/2028
55279H-AQ-3	MANUFACTURER AND TRADERS			2	1FE	249,915	101.1650	252,913	250,000	249,918	0	3	0	0	3.400	3.433	FA	3,164	0	08/14/2017	08/17/2027
57174B-AV-4	MARSH & MCLENNAN COS INC			1	1FE	144,656	103.3230	149,818	145,000	144,766	0	32	0	0	3.500	3.559	JD	395	5,075	06/16/2014	06/03/2024
57174B-BC-5	MARSH & MCLENNAN COS INC			1,2	1FE	79,493	110.7680	88,614	80,000	79,501	0	8	0	0	4.350	4.436	JJ	1,460	1,914	01/09/2017	01/30/2047
575718-AE-1	MASS INST TECH MTN BE			1	2FE	150,000	110.2710	165,407	150,000	150,000	0	0	0	0	3.959	3.998	JJ	2,969	5,939	09/22/2014	07/01/2038
58013M-EY-6	MCDONALDS CORP MED TERM NT BE			1,2	2FE	856,842	104.2390	823,488	790,000	848,481	0	(6,637)	0	0	3.700	2.665	JJ	12,260	29,230	09/26/2016	01/30/2026
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1FE	39,983	106.0610	42,424	40,000	39,986	0	1	0	0	4.125	4.173	MN	211	1,650	10/29/2015	11/15/2025
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER			1	1FE	199,274	108.1170	216,234	200,000	199,295	0	8	0	0	4.200	4.263	JJ	4,200	8,400	02/04/2015	07/01/2055
59022C-AJ-2	MERRILL LYNCH & CO INC			1	2FE	263,263	127.8460	300,438	235,000	260,565	0	(769)	0	0	6.110	5.272	JJ	6,062	14,359	03/27/2014	01/29/2037
59217G-CB-3	METROPOLITAN LIFE GLOBAL 144A			1	1FE	310,986	100.3040	310,942	310,000	310,556	0	(418)	0	0	2.043	1.898	MJSD	229	5,074	12/22/2016	12/19/2018
594918-BT-0	MICROSOFT CORP			1,2	1FE	738,653	104.2510	781,883	750,000	738,772	0	120	0	0	3.700	3.822	FA	11,023	13,875	06/12/2017	08/08/2046
61744Y-AL-2	MORGAN STANLEY			1,2	2FE	245,000	103.5490	253,695	245,000	245,000	0	0	0	0	3.971	4.010	JJ	4,243	0	07/19/2017	07/22/2038
61746B-DJ-2	MORGAN STANLEY			2	1FE	396,785	103.6360	404,180	390,000	393,843	0	(674)	0	0	3.750	3.572	FA	5,119	14,625	05/23/2013	02/25/2023
61746B-EC-6	MORGAN STANLEY			2	1FE	1,539,480	102.8450	1,542,675	1,500,000	1,534,265	0	(5,215)	0	0	2.765	2.321	JAJO	7,949	29,242	03/07/2017	10/24/2023
61747Y-DY-8	MORGAN STANLEY			1	1FE	129,025	107.8580	140,215	130,000	129,075	0	18	0	0	4.300	4.392	JJ	2,391	5,590	01/22/2015	01/27/2045
63946B-AH-3	NBCUNIVERSAL MEDIA LLC			1	1FE	49,699	101.0150	50,508	50,000	49,837	0	30	0	0	2.875	2.967	JJ	663	1,438	01/09/2013	01/15/2023
641423-BP-2	NEVADA POWER CO			1	1FE	639,022	138.9760	660,136	475,000	621,565	0	(5,250)	0	0	6.650	4.255	AO	7,897	31,588	07/01/2014	04/01/2036
654730-BB-8	NISOURCE FIN CORP			1	2FE	156,925	119.7440	191,590	160,000	157,143	0	53	0	0	5.250	5.453	FA	3,173	8,400	06/20/2013	02/15/2043
654730-BE-2	NISOURCE FIN CORP			1,2	2FE	209,966	101.7840	213,746	210,000	209,968	0	0	0	0	3.490	3.522	MN	936	3,522	05/11/2017	05/15/2027
654730-BG-7	NISOURCE FIN CORP			1,2	2FE	389,579	102.4400	399,516	390,000	389,581	0	2	0	0	3.950	3.995	MS	4,579	0	09/05/2017	03/30/2048
655664-AH-3	NORDSTROM INC			1	2FE	461,104	113.3410	481,699	425,000	448,249	0	(1,590)	0	0	6.950	6.315	MS	8,697	29,538	04/25/2007	03/15/2028
655844-BN-7	NORFOLK SOUTHERN CORP			1,2	2FE	101,965	114.2750	117,703	103,000	102,004	0	19	0	0	4.800	4.926	FA	1,868	4,944	11/24/2015	08/15/2043
655844-BW-7	NORFOLK SOUTHERN CORP			1,2	2FE	170,518	102.6340	180,636	176,000	170,530	0	11	0	0	3.942	4.167	MN	867	0	11/17/2017	11/01/2047
655855-FA-7	NORFOLK SOUTH RN CO			1	2FE	807,319	116.6380	761,646	653,000	689,624	0	(13,177)	0	0	9.750	7.348	JD	2,830	63,668	09/03/2004	06/15/2020
666807-BJ-0	NORTHROP GRUMMAN CORP			1	2FE	1,030,164	100.7900	1,048,216	1,040,000	1,030,290	0	123	0	0	3.850	3.944	AO	8,453	25,603	05/18/2017	04/15/2045
668444-AP-7	NORTHWESTERN UNIV			1,2	1FE	400,000	101.5300	406,120	400,000	400,000	0	0	0	0	3.812	3.848	JD	1,271	2,075	10/04/2017	12/01/2050
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1FE	1,840,773	101.0980	1,769,215	1,750,000	1,826,680	0	(9,057)	0	0	3.000	2.383	MN	5,979	52,500	06/07/2016	11/20/2025
62952E-AC-1	NYU HOSPS CTR			1	1FE	250,000	114.2700	285,675	250,000	250,000	0	0	0	0	4.784	4.841	JJ	5,980	11,960	11/20/2014	07/01/2044
67103H-AA-5	O REILLY AUTOMOTIVE INC NEW			1	2FE	189,747	106.1920	185,836	175,000	180,694	0	(1,740)	0	0	4.875	3.766	JJ	3,958	8,531	06/18/2012	01/14/2021
67103H-AC-1	O REILLY AUTOMOTIVE INC NEW			1	2FE	39,851	105.1990	42,080	40,000	39,924	0	15	0	0	3.800	3.882	MS	507	1,520	08/16/2012	09/01/2022
67103H-AF-4	O REILLY AUTOMOTIVE INC NEW			1,2	2FE	269,568	100.3680	270,994	270,000	269,582	0	14	0	0	3.600	3.652	MS	3,618	0	08/10/2017	09/01/2027
674599-CH-6	OCCIDENTAL PETE CORP DEL			1,2	1FE	374,145	102.4120	384,045	375,000	374,274	0	75	0	0	3.400	3.456	AO	2,692	12,750	04/01/2016	04/15/2026
680223-AK-0	OLD REP INTL CORP			1,2	2FE	1,017,590	100.6630	1,006,630	1,000,000	1,016,655	0	(935)	0	0	3.875	3.680	FA	13,455	19,375	06/06/2017	08/26/2026
681919-AZ-9	OMNICOM GROUP INC			1	2FE	240,799	103.2360	237,443	230,000	236,701	0	(1,431)	0	0	3.625	2.926	MN	1,390	8,338	01/21/2015	05/01/2022
681919-BA-3	OMNICOM GROUP INC			1	2FE	77,071	102.6170	76,963	75,000	76,513	0	(194)	0	0	3.650	3.345	MN	456	2,738	01/13/2015	11/01/2024
68217F-AA-0	OMNICOM GROUP INC			1,2	2FE	224,791	101.1680	227,628	225,000	224,822	0	18	0	0	3.600	3.644	AO	1,710	8,100	04/01/2016	04/15/2026
709599-AQ-7	PENSKO TRUCK LEASING CO 144A			1	2FE	144,959	100.1930	145,280	145,000	144,988	0	8	0	0	2.500	2.522	JD	161	3,625	06/12/2014	06/15/2019
713448-DD-7	PEPSICO INC			1,2	1FE	1,701,705	113.63														

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43284A-AA-2	HILTON GRAND VACA TR 2014-A 144A			4	1FE	58,975		98,4470	58,983	59,067	0	2	0	0	1.770	1.725	MON	17	1,074	06/10/2014	11/25/2026
477600-AA-1	JIMMY JOHNS FDG 2017-1 144A			4	2AM	44,888		100,3850	44,888	44,888	0	0	0	0	3.610	3.659	JAJU	275	509	07/01/2017	07/30/2047
55315C-AD-9	MMAF EQUIP FIN LLC 2014-A 144A			4	1FE	139,957		99,6280	139,479	140,000	0	(19)	0	0	1.590	1.593	MON	142	2,226	06/03/2014	02/08/2022
553893-AA-6	MVW OWNER TRUST 2013-144A			4	1FE	23,995		98,7210	23,689	23,995	0	5	0	0	2.150	2.077	MON	16	532	07/30/2013	04/22/2030
55389P-AA-8	MVW OWNER TRUST 2015-1 144A			4	1FE	45,021		99,5050	44,801	45,024	0	32	0	0	2.520	2.478	MON	35	1,170	08/04/2015	12/20/2032
82652J-AA-5	SIERRA TIMSHR RECVD FDG 2015-3 144A			4	1FE	42,865		99,8530	42,810	42,873	0	34	0	0	2.580	2.489	MON	34	1,150	10/14/2015	09/20/2032
78446X-AB-1	SLM PRIV ED LN TR 2012-B 144A			4	1FE	231,273		100,4480	231,333	231,297	0	(12)	0	0	3.480	3.525	MON	358	8,704	04/04/2012	10/15/2030
87165L-BU-4	SYNCHRONY CC MSTR NT 2017-2			4	1FE	79,990		99,9700	79,976	80,000	0	6	0	0	2.620	2.653	MON	93	250	11/01/2017	10/15/2025
87165L-AK-7	SYNCHRONY CC MSTR NT TR 2015-2			4	1FE	249,953		99,9360	249,840	250,000	0	(98)	0	0	1.600	1.571	MON	178	4,000	05/05/2015	04/15/2021
87246M-AA-0	TICP CLO LTD CMO V-Q 2.433% 144A			4	1FE	606,375		100,0000	600,000	600,000	0	(495)	0	0	2.909	2.753	JAJU	3,769	14,453	07/05/2017	01/15/2029
907833-AJ-6	UNION PACIFIC RR CO 2000-1			4	1FE	94,576		103,8500	80,428	81,288	0	(588)	0	0	8.000	4.495	JJ	2,943	7,794	02/08/2005	01/10/2021
90783X-AA-9	UNION PACIFIC RR CO 2007-3			4	1FE	584,349		115,5000	674,924	584,349	0	0	0	0	6.176	6.268	JJ	16,240	36,089	07/19/2007	01/02/2031
90345H-AA-2	US AIRWAYS PT TRUST 2012-1			4	1FE	368,187		110,9900	363,033	327,086	0	(1,551)	0	0	5.900	3.358	AO	4,825	0	10/11/2017	04/01/2026
90345H-AD-6	US AIRWAYS PT TRUST 2012-2			4	1FE	139,092		106,1500	140,282	132,154	0	(208)	0	0	4.625	3.966	JD	475	6,323	03/13/2014	12/03/2026
04941K-AJ-8	ATLAS SR LN FD IV LTD 2014-4R			C	4	1FE		1,002,500	1,002,500	1,000,000	0	(43)	0	0	2.396	2.347	FMAN	3,061	0	12/07/2017	02/17/2026
48251J-AC-7	KKR CLO 18 LTD 2017-18			C	4	1FE		758,438	101,1250	750,000	0	(197)	0	0	2.624	2.461	JAJU	4,100	0	11/17/2017	07/18/2030
55819B-AL-4	MADISON PRK FDG XVII 11 2015-18R			C	4	1FE		1,009,500	1,000,000	1,000,000	0	(230)	0	0	2.553	2.428	JAJU	4,963	0	11/15/2017	10/21/2030
67103Q-AA-5	OFSI FD LTD 2013-5 144A			D	4	1FE		269,478	99,0490	269,074	0	230	0	0	2.283	2.257	JAJU	1,297	4,027	07/11/2017	04/17/2025
92915U-AA-2	VOYA CLO 2017-2 LTD /VOYA CLO 144A			C	4	1FE		1,500,000	100,0000	1,500,000	0	0	0	0	2.205	2.254	JAJU	19,107	0	06/01/2017	06/07/2030
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					17,918,426	XXX	17,916,748	17,560,923	17,809,436	3,784	(35,209)	0	0	XXX	XXX	XXX	133,104	406,409	XXX	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					207,497,459	XXX	212,130,017	199,212,534	205,901,953	3,784	(487,358)	0	0	XXX	XXX	XXX	1,847,429	6,312,240	XXX	XXX
06423K-AA-9	BANK ONE CAP 111			1	2FE	799,969		147,0710	845,658	575,000	0	(10,560)	0	0	8.750	5.193	MS	16,771	50,313	09/23/2014	09/01/2030
4299999	Subtotal - Bonds - Hybrid Securities - Issuer Obligations					799,969	XXX	845,658	575,000	767,318	0	(10,560)	0	0	XXX	XXX	XXX	16,771	50,313	XXX	XXX
4899999	Total - Hybrid Securities					799,969	XXX	845,658	575,000	767,318	0	(10,560)	0	0	XXX	XXX	XXX	16,771	50,313	XXX	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999	Subtotal - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999	Total - Issuer Obligations					260,346,960	XXX	265,798,873	250,180,269	258,383,360	0	(549,931)	0	0	XXX	XXX	XXX	2,170,957	6,733,803	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities					101,081,196	XXX	100,322,367	96,943,208	101,001,502	0	(12,494)	0	0	XXX	XXX	XXX	303,997	2,765,630	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities					21,721,537	XXX	21,256,207	21,187,199	21,629,919	0	(25,204)	0	0	XXX	XXX	XXX	50,784	613,437	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities					18,018,425	XXX	18,016,439	17,660,923	17,909,436	3,784	(35,209)	0	0	XXX	XXX	XXX	133,195	408,451	XXX	XXX
8199999	Total - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999	Total Bonds					401,168,118	XXX	405,393,886	385,971,599	398,924,217	3,784	(622,838)	0	0	XXX	XXX	XXX	2,658,933	10,521,321	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value
NONE																				
8999999	Total Preferred Stocks							XXX											XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			11 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3	4			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
000000-00-0	BCS FINANCIAL			23,348,000	2,757,422	118,101	2,757,422	926,203	0	0	0	(9,783)	0	(9,783)	0	A	03/31/2007
000000-00-0	PLANS' LIABILITY INSURANCE COMPANY			15,480	1,028,012	66,409,054	1,028,012	774,000	0	0	0	(31,819)	0	(31,819)	0	A	12/31/1987
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,785,434	XXX	3,785,434	1,700,203	0	0	0	(41,602)	0	(41,602)	0	XXX	XXX
000000-00-0	SERVICE BENEFIT PLAN ADMINISTRATIVE SERVICES CORPORATION			9,000,000	0	0,000	0	9,000	0	0	0	0	0	0	0	XXX	01/01/2005
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					0	XXX	0	9,000	0	0	0	0	0	0	0	XXX	XXX
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST			680,824,426	9,824,296	14,430	9,824,296	8,314,031	0	493,430	0	1,558,100	0	1,558,100	0	L	12/21/2017
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL			78,331,016	6,638,554	84,750	6,638,554	5,025,615	0	91,631	0	933,683	0	933,683	0	L	12/21/2017
922031-74-5	VANGUARD FIXED INCOME SECS FD			2,809,683,698	29,305,001	10,430	29,305,001	32,438,927	0	705,979	0	138,968	0	138,968	0	L	12/28/2017
922908-36-3	VANGUARD INDEX FDS			76,593,000	18,787,497	245,290	18,787,497	17,099,908	0	258,111	0	1,687,589	0	1,687,589	0	L	06/16/2017
922908-65-2	VANGUARD INDEX FDS			67,883,000	7,584,568	111,730	7,584,568	7,021,189	0	55,834	0	563,379	0	563,379	0	L	08/02/2017
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND			80,926,804	19,702,440	243,460	19,702,440	16,318,997	0	306,189	0	3,073,694	0	3,073,694	0	L	12/26/2017
921943-85-8	VANGUARD TAX MANAGED INTL FD			164,516,000	7,380,188	44,860	7,380,188	7,039,099	0	100,437	0	341,089	0	341,089	0	L	08/01/2017
9299999. Subtotal - Mutual Funds					99,222,544	XXX	99,222,544	93,257,766	0	2,011,611	0	8,296,502	0	8,296,502	0	XXX	XXX
9799999 - Total Common Stocks					103,007,978	XXX	103,007,978	94,966,969	0	2,011,611	0	8,254,900	0	8,254,900	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					103,007,978	XXX	103,007,978	94,966,969	0	2,011,611	0	8,254,900	0	8,254,900	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0 , the total \$ value (included in Column 8) of all such issues \$0

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36179S-JV-0	GNMA PASS-THRU M SINGLE FAMILY		09/14/2017	SALOMON SMITH BARNEY INC/SAL		545,830	510,271	1,276
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		11/01/2017	MIZUHO SECURITIES USA INC		37,102	34,878	.83
36179S-YU-5	GNMA PASS-THRU M SINGLE FAMILY		11/03/2017	BARCLAYS CAPITAL INC		41,632	39,305	.93
36179T-AL-9	GNMA PASS-THRU M SINGLE FAMILY		09/07/2017	CREDIT SUISSE FIRST BOSTON COR		1,108,139	1,048,738	2,331
36179T-B5-3	GNMA PASS-THRU M SINGLE FAMILY		10/04/2017	VARIOUS		55,416	53,062	.83
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY		12/15/2017	BARCLAYS CAPITAL INC		161,657	154,546	326
36179T-D6-9	GNMA PASS-THRU M SINGLE FAMILY		10/04/2017	GOLDMAN, SACHS & CO.		26,817	25,662	.40
36179T-E2-7	GNMA PASS-THRU M SINGLE FAMILY		11/01/2017	GOLDMAN, SACHS & CO.		1,380,952	1,312,848	2,772
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY		10/11/2017	VARIOUS		202,574	190,115	523
36179T-E4-3	GNMA PASS-THRU M SINGLE FAMILY		09/15/2017	VARIOUS		69,597	64,824	180
36179T-G3-3	GNMA PASS-THRU M SINGLE FAMILY		10/05/2017	GOLDMAN, SACHS & CO.		319,027	314,325	576
36179T-G6-6	GNMA PASS-THRU M SINGLE FAMILY		10/11/2017	VARIOUS		810,144	757,963	2,359
36179T-G7-4	GNMA PASS-THRU M SINGLE FAMILY		10/04/2017	VARIOUS		246,794	229,636	679
36179T-J2-2	GNMA PASS-THRU M SINGLE FAMILY		10/03/2017	CANTOR FITZGERALD & CO		19,242	18,242	.56
36179T-JZ-9	GNMA PASS-THRU M SINGLE FAMILY		10/11/2017	VARIOUS		22,578	21,138	.58
36179T-KW-4	GNMA PASS-THRU M SINGLE FAMILY		11/13/2017	VARIOUS		83,413	80,013	117
38376G-CK-4	GNMA REMIC TRUST 2009-119		06/27/2017	CFG CAPITAL MARKETS LLC		370,282	360,948	1,266
38376G-JA-9	GNMA REMIC TRUST 2010-49		06/27/2017	CFG CAPITAL MARKETS LLC		563,724	548,824	1,921
38378B-E2-1	GNMA REMIC TRUST 2012-114		09/25/2017	FIRST TENN BANK, N.A. -BOND D		469,444	482,409	.760
38378N-JA-2	GNMA REMIC TRUST 2013-178		06/27/2017	CFG CAPITAL MARKETS LLC		622,094	619,011	1,083
38378N-2R-3	GNMA REMIC TRUST 2014-67		06/26/2017	FIRST TENN BANK, N.A. -BOND D		521,025	519,564	.869
38379K-FL-7	GNMA REMIC TRUST 2015-37		06/27/2017	CFG CAPITAL MARKETS LLC		3,061,775	3,033,337	5,662
38379R-Y9-8	GNMA REMIC TRUST 2017-128		08/16/2017	FIRST TENN BANK, N.A. -BOND D		1,996,406	2,000,000	4,189
912810-QA-9	UNITED STATES TREAS BDS		09/20/2017	GOLDMAN, SACHS & CO.		432,324	380,000	1,373
912810-QT-8	UNITED STATES TREAS BDS		10/03/2017	GOLDMAN, SACHS & CO.		1,153,856	1,125,000	7,425
912810-RT-7	UNITED STATES TREAS BDS		05/01/2017	SALOMON SMITH BARNEY INC/SAL		470,207	550,000	2,564
912810-RU-4	UNITED STATES TREAS BDS		07/05/2017	BANC AMERICA SECURITIES LLC		853,254	850,000	3,719
912810-RV-2	UNITED STATES TREAS BDS		05/09/2017	WACHOVIA SECURITIES INC		412,017	415,000	2,889
912810-RX-8	UNITED STATES TREAS BDS		12/27/2017	CFG CAPITAL MARKETS LLC		12,316,328	11,750,000	41,872
912810-RY-6	UNITED STATES TREAS BDS		12/29/2017	VARIOUS		11,051,776	11,175,000	111,385
912810-RZ-3	UNITED STATES TREAS BDS		12/26/2017	CFG CAPITAL MARKETS LLC		4,942,188	5,000,000	16,333
912828-2K-5	UNITED STATES TREAS NTS		08/22/2017	NOMURA SECURITIES/FIX INCOME		1,481,445	1,480,000	1,272
912828-3F-5	UNITED STATES TREAS NTS		12/26/2017	LINSCO/PRIVATE LEDGER CORP. RE		9,817,969	10,000,000	26,727
912828-G3-8	UNITED STATES TREAS NTS		06/23/2017	DEUTSCHE BANK SECURITIES INC		213,166	210,000	565
912828-K5-8	UNITED STATES TREAS NTS		12/29/2017	DEUTSCHE BANK SECURITIES INC		745,621	755,000	1,692
912828-M8-0	UNITED STATES TREAS NTS		12/27/2017	HSBC SECURITIES, INC.		2,813,930	2,840,000	4,525
912828-M4-8	UNITED STATES TREAS NTS		12/14/2017	CREDIT USA		422,626	425,000	3,456
912828-U4-0	UNITED STATES TREAS NTS		10/03/2017	RBC CAPITAL MARKETS CORP		2,489,355	2,500,000	8,675
912828-W6-3	UNITED STATES TREAS NTS		04/10/2017	NESSITT BURNS SECURITIES		1,605,563	1,600,000	2,049
912828-W9-7	UNITED STATES TREAS NTS		04/10/2017	NESSITT BURNS SECURITIES		1,998,906	2,000,000	888
912828-X9-6	UNITED STATES TREAS NTS		06/01/2017	CHASE SECURITIES, INC.		2,003,125	2,000,000	1,793
912828-XU-9	UNITED STATES TREAS NTS		06/28/2017	CFG CAPITAL MARKETS LLC		115,036	115,000	.66
0599999	Subtotal - Bonds - U.S. Governments					68,074,737	67,589,660	266,570
68323A-ED-2	ONTARIO PROV CDA	A.	02/01/2017	SCOTIA CAPITAL MKTS (USA) INC		299,256	300,000	.0
1099999	Subtotal - Bonds - All Other Governments					299,256	300,000	.0
13063B-FR-8	CALIFORNIA ST GO		03/03/2017	M LYNCH, PIERCE, FENNER, & SMITH		327,202	225,000	.334
482151-LF-8	ILLINOIS ST GO BDS JUNE-2		03/24/2017	CITIGROUP GLOBAL MARKETS INC		252,027	275,000	4,597
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					579,229	500,000	4,931
3133EH-S5-3	FEDERAL FARM CR BKS		11/09/2017	LINSCO/PRIVATE LEDGER CORP. RE		999,120	1,000,000	.0
3130AB-F9-2	FEDERAL HOME LOAN BANKS		05/11/2017	BANC AMERICA SECURITIES LLC		319,395	320,000	.0
3128MJ-2E-9	FHLMC PC GOLD COMB 30		12/07/2017	NOMURA SECURITIES INTL		1,253,725	1,174,277	1,761
3128MJ-ZU-7	FHLMC PC GOLD COMB 30		08/08/2017	CHASE SECURITIES, INC.		2,541,057	2,367,214	3,847
31335B-AP-1	FHLMC PC GOLD COMB 30		05/01/2017	GOLDMAN, SACHS & CO.		822,079	761,846	952
3132WL-T7-1	FHLMC PC GOLD PC 30YR		08/01/2017	NOMURA SECURITIES INTL		646,802	602,728	979
3137BU-RQ-3	FHLMC REMIC SERIES 4650		02/01/2017	DAIWA SECURITIES AMERICA INC.		110,971	110,871	.64
3137BV-TC-0	FHLMC REMIC SERIES 4654		02/01/2017	SALOMON SMITH BARNEY INC/SAL		44,792	44,607	.20
3137BW-U3-6	FHLMC REMIC SERIES 4663		08/01/2017	BAIRD, ROBERT W. & CO INC		976,982	975,458	.224
3137F2-MU-7	FHLMC REMIC SERIES 4707		08/02/2017	BAIRD, ROBERT W. & CO INC		991,719	1,000,000	2,083
3137B3-NX-2	FHLMC REMIC SERIES K-031		05/17/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,923,100	2,750,000	5,294
3137FB-BW-5	FHLMC REMIC SERIES K-068		10/18/2017	WACHOVIA SECURITIES INC		122,399	120,000	256
3138ER-ON-3	FNMA PASS-THRU INT 15 YEAR		01/12/2017	SALOMON SMITH BARNEY INC/SAL		24,733	24,583	.38
3138WJ-VA-3	FNMA PASS-THRU INT 15 YEAR		01/12/2017	JP MORGAN SECURITIES INC		342,125	340,000	519
3140J5-LM-9	FNMA PASS-THRU INT 15 YEAR		11/10/2017	CHASE BANK/BROKER & DEALER CLR		1,218,263	1,170,000	1,706
3140J5-SM-2	FNMA PASS-THRU INT 15 YEAR		08/10/2017	JP MORGAN SECURITIES INC		1,064,475	1,050,118	1,094

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31418C-PK-4	FNMA PASS-THRU INT 15 YEAR		09/01/2017	KGS ALPHA CAPITAL MARKETS, LLC		588,278	570,581	808
3138ER-N6-3	FNMA PASS-THRU INT 20 YEAR		02/01/2017	WACHOVIA SECURITIES INC		201,502	199,353	199
3138ER-N7-1	FNMA PASS-THRU INT 20 YEAR		02/01/2017	WACHOVIA SECURITIES INC		53,686	53,154	53
31418C-Q9-9	FNMA PASS-THRU INT 20 YEAR		03/01/2017	SALOMON SMITH BARNEY INC/SAL		1,150,351	1,106,606	1,291
3138EO-Q9-3	FNMA PASS-THRU LNG 30 YEAR		11/01/2017	BNY/SUNTRUST CAPITAL MARKETS		25,152	24,368	28
3138ER-J7-6	FNMA PASS-THRU LNG 30 YEAR		05/09/2017	GOLDMAN, SACHS & CO.		77,364	75,509	73
3138ER-NP-1	FNMA PASS-THRU LNG 30 YEAR		02/01/2017	JP MORGAN SECURITIES INC		116,172	117,642	118
3138WG-DE-1	FNMA PASS-THRU LNG 30 YEAR		09/01/2017	PIERPONT SECURITIES LLC		76,348	72,336	96
3138WG-DN-1	FNMA PASS-THRU LNG 30 YEAR		03/06/2017	CREDIT SUISSE FIRST BOSTON COR		530,766	520,758	608
3138WH-U3-4	FNMA PASS-THRU LNG 30 YEAR		05/08/2017	VARIOUS		20,551	20,040	19
3138WH-X8-0	FNMA PASS-THRU LNG 30 YEAR		01/12/2017	VARIOUS		36,097	36,185	51
3138WJ-G4-4	FNMA PASS-THRU LNG 30 YEAR		01/12/2017	SALOMON SMITH BARNEY INC/SAL		171,099	171,474	243
3138WJ-QK-8	FNMA PASS-THRU LNG 30 YEAR		02/01/2017	JP MORGAN SECURITIES INC		178,189	180,302	180
3138WJ-GP-7	FNMA PASS-THRU LNG 30 YEAR		02/01/2017	JP MORGAN SECURITIES INC		84,570	85,641	86
3138WK-W6-8	FNMA PASS-THRU LNG 30 YEAR		10/05/2017	GOLDMAN, SACHS & CO.		259,463	246,676	301
3138YG-XF-4	FNMA PASS-THRU LNG 30 YEAR		03/09/2017	BANC AMERICA SECURITIES LLC		220,519	217,545	254
3140F5-C3-5	FNMA PASS-THRU LNG 30 YEAR		02/01/2017	JP MORGAN SECURITIES INC		69,783	70,610	71
3140F9-WP-6	FNMA PASS-THRU LNG 30 YEAR		02/01/2017	BANC AMERICA SECURITIES LLC		44,280	44,784	45
3140FE-2P-8	FNMA PASS-THRU LNG 30 YEAR		09/07/2017	BNP PARIBAS SECS CORP/BOND		841,176	794,969	1,060
3140FQ-T2-3	FNMA PASS-THRU LNG 30 YEAR		03/01/2017	JP MORGAN SECURITIES INC		352,145	334,928	447
3140J5-F6-9	FNMA PASS-THRU LNG 30 YEAR		09/01/2017	BNP PARIBAS SECS CORP/BOND		348,065	329,480	439
3140J5-HL-6	FNMA PASS-THRU LNG 30 YEAR		05/08/2017	GOLDMAN, SACHS & CO.		2,218,580	2,053,053	2,566
3140J5-QK-8	FNMA PASS-THRU LNG 30 YEAR		06/08/2017	CREDIT SUISSE FIRST BOSTON COR		653,454	603,000	905
3140J6-OR-6	FNMA PASS-THRU LNG 30 YEAR		11/01/2017	CREDIT SUISSE FIRST BOSTON COR		392,218	380,275	444
31410L-TW-2	FNMA PASS-THRU LNG 30 YEAR		03/09/2017	BANC AMERICA SECURITIES LLC		524,649	517,613	604
31418B-WU-6	FNMA PASS-THRU LNG 30 YEAR		09/01/2017	NOMURA SECURITIES/FIX INCOME		43,986	41,631	56
31418C-AY-0	FNMA PASS-THRU LNG 30 YEAR		01/12/2017	NOMURA SECURITIES/FIX INCOME		206,129	195,528	369
31418C-EH-3	FNMA PASS-THRU LNG 30 YEAR		03/01/2017	NOMURA SECURITIES/FIX INCOME		53,662	51,084	68
31418C-GD-0	FNMA PASS-THRU LNG 30 YEAR		06/01/2017	NOMURA SECURITIES/FIX INCOME		497,834	496,477	496
31418C-Q9-8	FNMA PASS-THRU LNG 30 YEAR		11/01/2017	RBC CAPITAL MARKETS CORP		892,811	888,024	888
31417C-GY-5	FNMA PASS-THRU SF30 LTV125+		03/01/2017	GOLDMAN, SACHS & CO.		202,403	197,904	231
3136AU-KP-5	FNMA REMIC TRUST 2016-84		02/01/2017	MORGAN STANLEY		1,800	1,813	0
3136AV-ZT-9	FNMA REMIC TRUST 2017-16		02/13/2017	BNP PARIBAS SECS CORP/BOND		200,188	200,000	20
798170-AN-6	SAN JOSE CALIF REDEV AGY SUCEE		12/08/2017	STIFEL, NICOLAUS & CO., INC.		92,819	95,000	0
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP		01/12/2017	PERSHING LLC		300,000	300,000	0
319999	Subtotal - Bonds - U.S. Special Revenues					26,127,826	25,106,044	31,954
00912X-AV-6	AIR LEASE CORP		03/01/2017	JP MORGAN SECURITIES INC		127,713	130,000	0
00912X-AY-0	AIR LEASE CORP		11/13/2017	BANC AMERICA SECURITIES LLC		331,466	335,000	0
023135-BK-1	AMAZON COM INC		11/28/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,870,278	1,750,000	20,247
023135-BD-7	AMAZON COM INC SR GLBL 144A		08/15/2017	JP MORGAN SECURITIES INC		349,129	350,000	0
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC		09/11/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,133,400	1,000,000	5,717
036752-AD-5	ANTHEM INC		11/17/2017	VARIOUS		278,059	275,000	0
037833-CJ-7	APPLE INC		12/27/2017	LINSCO/PRIVATE LEDGER CORP. RE		822,544	800,000	10,348
037833-DD-9	APPLE INC		09/05/2017	GOLDMAN, SACHS & CO.		596,574	600,000	0
00206R-EK-4	AT&T INC		08/01/2017	JP MORGAN SECURITIES INC		324,948	325,000	0
00206R-FF-4	AT&T INC		12/04/2017	EXCHANGE		593,799	424,000	0
053332-AV-4	AUTOZONE INC		04/06/2017	JP MORGAN SECURITIES INC		424,979	425,000	0
06051G-GH-6	BANK AMER CORP		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,533,225	2,500,000	7,560
06051G-GM-5	BANK AMER CORP		04/19/2017	BANC AMERICA SECURITIES LLC		520,000	520,000	0
06051G-GV-5	BANK AMER CORP		12/21/2017	EXCHANGE		807,840	809,850	0
05531F-AS-2	BB&T CORP SR MEDIUM TERM NTS		12/27/2017	LINSCO/PRIVATE LEDGER CORP. RE		803,904	800,000	8,874
05584P-AD-9	BMW VEN LEASE TR 2017-2		10/17/2017	RBC CAPITAL MARKETS CORP		65,000	65,000	0
096630-AF-5	BOARDWALK PIPELINES LP		01/05/2017	BARCLAYS CAPITAL INC		64,778	65,000	0
10112R-AX-2	BOSTON PPTYS LTD PARTNERSHIP		09/27/2017	PAINE WEBBER		127,603	125,000	735
11120V-AE-3	BRIXMOR OPERATING PRTSH LP		03/01/2017	JP MORGAN SECURITIES INC		89,108	90,000	0
11134L-AJ-8	BROADCOM CORP/BROADCOM CAYMAN		10/10/2017	WACHOVIA SECURITIES CAPITAL		284,678	285,000	0
114521-AB-3	BROOKSIDE MILL CLO LTD 2013-1		05/01/2017	BAIRD, ROBERT W. & CO INC		1,001,400	1,000,000	962
12189L-AW-1	BURLINGTON NORTHN SANTA FE CP		09/11/2017	LINSCO/PRIVATE LEDGER CORP. RE		797,378	750,000	14,006
14020A-2A-1	CAPITAL IMPACT PARTNERS INVNT		10/23/2017	LINSCO/PRIVATE LEDGER CORP. RE		650,000	650,000	0
14042R-FJ-5	CAPITAL ONE NATL ASSN VA		03/13/2017	NATIONAL FINL SERVICES CORP		2,014,060	2,000,000	5,351
14314R-AC-6	CARMAX AUTO OWNER TR 2017-4		10/17/2017	CREDIT SUISSE FIRST BOSTON COR		44,997	45,000	0
172967-BL-4	CITIGROUP INC		01/09/2017	DEUTSCHE BANK SECURITIES INC		334,857	275,000	1,366
172967-LD-1	CITIGROUP INC		01/04/2017	SALOMON SMITH BARNEY INC/SAL		775,000	775,000	0
17401Q-AK-7	CITIZENS BANK N A		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,004,860	2,000,000	1,080
191216-BW-9	COCA COLA CO		03/29/2017	NATIONAL FINL SERVICES CORP		1,449,150	1,500,000	12,750

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20030N-CE-9	COMCAST CORP NEW		10/20/2017	EXCHANGE		168,927	171,250	.0
20030N-CG-4	COMCAST CORP NEW		11/21/2017	VARIOUS		555,404	561,000	658
12595H-AA-6	COMM MTG TR 2017-PANW		10/20/2017	DEUTSCHE BANK SECURITIES INC		227,248	225,000	608
207597-EG-6	CONNECTICUT LT & PIIR CO		08/08/2017	MIZUHO SECURITIES USA INC		746,293	680,000	9,909
209111-FK-4	CONSOLIDATED EDISON CO N Y INC		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,571,325	1,500,000	896
21079U-AA-3	CONTINENTAL AIRL PT TR		05/01/2017	BAIRD, ROBERT W. & CO INC		1,073,964	967,134	33,500
126408-GK-3	CSX CORP		08/07/2017	FIRST TENN SECURITIES CORP		517,884	400,000	6,765
126408-HF-3	CSX CORP		08/17/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,931,000	2,000,000	23,433
233046-AE-1	DB MASTER FIN LLC 2017-1		10/01/2017	GUGGENHEIM CAPITAL MARKETS LLC		145,000	145,000	.0
25468P-CX-2	DISNEY WALT CO MTNS BE		12/11/2017	CFG CAPITAL MARKETS LLC		1,761,550	1,750,000	2,158
25746U-CT-4	DOMINION ENERGY INC		05/15/2017	GOLDMAN, SACHS & CO.		55,057	55,000	108
278642-AT-0	EBAY INC		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,011,560	2,000,000	.0
28108P-AA-4	EDLINC ST LN FDG TR 144A		02/16/2017	STIFEL, NICOLAUS & CO., INC.		1,043,037	1,013,888	5,210
29372E-BV-9	ENTERPRISE FLEET FNC 2017-1		01/24/2017	BANC AMERICA SECURITIES LLC		199,995	200,000	.0
30231G-AC-6	EXXON MOBIL CORP		12/26/2017	CFG CAPITAL MARKETS LLC		2,578,625	2,500,000	22,717
31428X-AU-0	FEDEX CORP		09/11/2017	LINSCO/PRIVATE LEDGER CORP. RE		750,263	750,000	12,642
31428X-BN-5	FEDEX CORP		01/03/2017	WACHOVIA SECURITIES CAPITAL		197,892	200,000	.0
361448-BA-0	GATX CORP		11/01/2017	SALOMON SMITH BARNEY INC/SAL		288,611	290,000	.0
361886-AR-5	GMF FLRPLN OWNR TR 2017-1		01/24/2017	DEUTSCHE BANK SECURITIES INC		114,981	115,000	.0
38148Y-AA-6	GOLDMAN SACHS GROUP		10/24/2017	GOLDMAN, SACHS & CO.		535,000	535,000	.0
39154T-AJ-7	GREAT AMER LEASE RECV 144A		02/07/2017	BANC AMERICA SECURITIES LLC		100,000	100,000	.0
437076-BR-2	HOME DEPOT INC SR GLBL FL NT		12/26/2017	CFG CAPITAL MARKETS LLC		1,755,460	1,750,000	1,839
458140-AY-6	INTEL CORP		10/12/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,136,120	2,000,000	35,306
459200-HF-1	INTERNATIONAL BUSINESS MACHS		06/12/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,025,060	2,000,000	38,889
465685-AL-9	ITC HLDGS CORP		11/09/2017	BARCLAYS CAPITAL INC		174,853	175,000	.0
47760Q-AA-1	JIMMY JOHNS FDG 2017-1 144A		07/01/2017	BARCLAYS CAPITAL INC		45,000	45,000	.0
46647P-AJ-5	JP MORGAN CHASE BANK NA		07/17/2017	CHASE SECURITIES, INC.		240,000	240,000	.0
46648U-AF-1	JP MORGAN MTG TR 2017-4		10/18/2017	RAYMOND JAMES & ASSOCIATES, INC		2,013,438	2,000,000	5,000
46625H-RY-8	JPMORGAN CHASE & CO		02/01/2017	JP MORGAN SECURITIES INC		510,000	510,000	.0
49327M-ZR-4	KEYBANK NATIONAL ASSOCIATION		04/20/2017	KEYBANK CAPITAL MARKETS INC		2,220,636	2,200,000	7,048
494368-BR-3	KIMBERLY CLARK CORP		12/26/2017	CFG CAPITAL MARKETS LLC		1,764,420	1,750,000	19,719
49446R-AU-3	KIMCO RLTY CORP		08/01/2017	BANC AMERICA SECURITIES LLC		144,772	145,000	.0
50077L-AM-8	KRAFT HEINZ FOODS CO		09/27/2017	HBC SECURITIES, INC.		598,890	550,000	5,879
53079E-BF-0	LIBERTY MUT GROUP INC 144A		05/03/2017	JEFFERIES & CO BONDS DIR		207,896	200,000	2,614
548661-DN-4	LOWES COS INC		01/09/2017	NATIONAL FINL SERVICES CORP		1,901,430	2,000,000	17,883
55279H-AQ-3	MANUFACTURER AND TRADERS		08/14/2017	JP MORGAN SECURITIES INC		249,915	250,000	.0
571748-BC-5	MARSH & MCLENNAN COS INC		01/09/2017	BANC AMERICA SECURITIES LLC		79,493	80,000	.0
594918-BT-0	MICROSOFT CORP		06/12/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,477,305	1,500,000	19,579
61744Y-AL-2	MORGAN STANLEY		07/19/2017	MORGAN STANLEY		245,000	245,000	.0
61746B-EC-6	MORGAN STANLEY		03/07/2017	NATIONAL FINL SERVICES CORP		2,052,640	2,000,000	6,109
65473Q-BE-2	NISOURCE FIN CORP		05/11/2017	JP MORGAN SECURITIES INC		209,966	210,000	.0
65473Q-BG-7	NISOURCE FIN CORP		09/05/2017	SALOMON SMITH BARNEY INC/SAL		389,579	390,000	.0
655844-BW-7	NORFOLK SOUTHERN CORP		11/17/2017	EXCHANGE		171,291	176,797	.0
666807-BJ-0	NORTHROP GRUMMAN CORP		05/18/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,973,980	2,000,000	8,128
668444-AP-7	NORTHWESTERN UNIV		10/04/2017	GOLDMAN, SACHS & CO.		400,000	400,000	.0
67103H-AF-4	O REILLY AUTOMOTIVE INC NEW		08/10/2017	BANC AMERICA SECURITIES LLC		269,568	270,000	.0
680223-AK-0	OLD REP INTL CORP		06/06/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,017,590	1,000,000	11,087
717081-ED-1	PFIZER INC		01/04/2017	CFG CAPITAL MARKETS LLC		2,052,180	2,000,000	11,000
69353R-EW-4	PNC BK N A PITTSBURGH PA		12/27/2017	LINSCO/PRIVATE LEDGER CORP. RE		793,904	800,000	2,819
737679-DE-7	POTOMAC ELEC PIIR CO		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,052,100	1,000,000	9,338
743263-AN-5	PROGRESS ENERGY INC		10/05/2017	KING, CL & ASSOCIATES, INC.		321,621	300,000	1,469
760759-AS-9	REPUBLIC SVCS INC		11/13/2017	JP MORGAN SECURITIES INC		159,731	160,000	.0
87165L-BU-4	SYNCHRONY CC MSTR NT 2017-2		11/01/2017	MITSUBISHI UFJ SECURITIES (USA)		79,990	80,000	.0
87246M-AA-0	TICP CLO LTD CMO V-Q 2.433% 144A		07/05/2017	BAIRD, ROBERT W. & CO INC		606,375	600,000	8,924
89236T-DV-4	TOYOTA MOTOR CREDIT CORP		04/11/2017	CANTOR FITZGERALD & CO/CASTLE		2,500,000	2,500,000	.0
907818-EC-8	UNION PAC CORP		06/06/2017	LINSCO/PRIVATE LEDGER CORP. RE		493,240	500,000	6,889
913017-CJ-6	UNITED TECHNOLOGIES CORP		05/16/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,687,823	1,750,000	3,281
90345H-AA-2	US AIRWAYS PT TRUST 2012-1		10/11/2017	BAIRD, ROBERT W. & CO INC		368,187	327,086	643
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP		08/08/2017	JP MORGAN SECURITIES INC		258,258	260,000	.0
92343V-CV-4	VERIZON COMMUNICATIONS INC		07/26/2017	BARCLAYS CAPITAL INC		617,394	645,000	1,225
92343V-DS-0	VERIZON COMMUNICATIONS INC		02/16/2017	VARIOUS		479,393	500,965	265
92343V-DU-5	VERIZON COMMUNICATIONS INC		03/13/2017	BARCLAYS CAPITAL INC		198,460	200,000	.0
92343V-DZ-4	VERIZON COMMUNICATIONS INC FL NT		06/26/2017	LINSCO/PRIVATE LEDGER CORP. RE		2,004,200	2,000,000	3,635
92826C-AG-7	VISA INC		09/06/2017	JP MORGAN SECURITIES INC		319,034	320,000	.0
949746-SL-6	WELLS FARGO & CO NEW		03/07/2017	NATIONAL FINL SERVICES CORP		2,038,340	2,000,000	5,264

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
94974B-GL-8	WELLS FARGO CO MTN BE		09/27/2017	BAIRD, ROBERT W. & CO INC		423,232	400,000	3,201
949746-SK-8	WELLS FARGO CO NEW		08/03/2017	US BANCORP INVESTMENTS INC		510,260	500,000	597
970648-AF-8	WILLIS NORTH AMER INC		05/11/2017	BANC AMERICA SECURITIES LLC		159,862	160,000	0
00774M-AB-1	AERCAP IRELAND CAPITAL LIMITED	C.	07/17/2017	MORGAN STANLEY & CO. INC		278,583	280,000	0
01609W-AU-6	ALIBABA GROUP HLDG LTD	D.	12/01/2017	MORGAN STANLEY		199,726	200,000	0
04941K-AJ-8	ATLAS SR LN FD IV LTD 2014-4R	C.	12/07/2017	BAIRD, ROBERT W. & CO INC		1,002,500	1,000,000	1,730
055650-DP-0	BP CAP MKTS P L C	C.	09/14/2017	BANK OF NEW YORK		190,000	190,000	0
05583J-AA-0	BPCE SR NON PFD MED TM NT 144A	C.	05/15/2017	MORGAN STANLEY & CO. INC		248,450	250,000	0
151191-BC-6	CELULOSA ARAUCO Y CONSTITUCION	C.	11/01/2017	BANC AMERICA SECURITIES LLC		199,416	200,000	0
225401-AD-0	CREDIT SUISSE GROUP	C.	09/11/2017	CREDIT SUISSE FIRST BOSTON COR		425,000	425,000	0
29278G-AD-0	ENEL FIN INTL N.V.	C.	10/03/2017	JP MORGAN SECURITIES INC		398,624	400,000	0
404280-BJ-7	HSBC HLDGS PLC	C.	03/06/2017	HSBC Securities		225,000	225,000	0
456837-AG-8	ING GROEP N V	C.	03/21/2017	JP MORGAN SECURITIES INC		349,325	350,000	0
48251J-AC-7	KKR CLO 18 LTD 2017-18	C.	11/17/2017	BAIRD, ROBERT W. & CO INC		758,438	750,000	1,859
55819B-AL-4	MADISON PRK FDG XVIII 2015-18R	C.	11/15/2017	BAIRD, ROBERT W. & CO INC		1,009,500	1,000,000	1,773
67103Q-AA-5	OFSI FD LTD 2013-5 144A	D.	07/11/2017	BAIRD, ROBERT W. & CO INC		500,750	500,000	2,553
71654Q-CA-8	PETROLEOS MEXICANOS	C.	01/24/2017	EXCHANGE		100,000	100,000	0
71654Q-CC-4	PETROLEOS MEXICANOS	C.	01/24/2017	EXCHANGE		437,428	462,000	0
822582-AD-4	SHELL INTERNATIONAL FIN BV	C.	01/24/2017	BANC AMERICA SECURITIES LLC		355,058	275,000	2,045
822582-AN-2	SHELL INTERNATIONAL FIN BV	C.	01/09/2017	GOLDMAN, SACHS & CO.		267,856	225,000	3,678
90352J-AA-1	UBS GROUP FDG SWITZ AG 144 A	C.	03/16/2017	UBS SECURITIES		199,996	200,000	0
92915U-AA-2	VOYA CLO 2017-2 LTD /VOYA CLO 144A	C.	06/01/2017	BAIRD, ROBERT W. & CO INC		1,500,000	1,500,000	0
961214-DL-4	WESTPAC BKG CORP	C.	04/04/2017	NATIONAL FINL SERVICES CORP		2,507,100	2,500,000	3,400
980236-AP-8	WOODSIDE FIN LTD	C.	09/06/2017	UBS SECURITIES LLC		269,814	270,000	0
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					90,620,793	89,218,970	462,268
8399997	Total - Bonds - Part 3					185,701,841	182,714,674	765,723
8399998	Total - Bonds - Part 5					379,381,617	373,899,721	1,771,924
8399999	Total - Bonds					565,083,458	556,614,395	2,537,647
8999997	Total - Preferred Stocks - Part 3					0	XXX	0
8999998	Total - Preferred Stocks - Part 5					0	XXX	0
8999999	Total - Preferred Stocks					0	XXX	0
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST		12/21/2017	VANGUARD GROUP	347,929,753	4,354,684		0
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL		12/21/2017	VANGUARD GROUP	1,512,021	118,594		0
922031-74-5	VANGUARD FIXED INCOME SECS FD		12/26/2017	VANGUARD GROUP	67,867,332	705,979		0
922908-36-3	VANGUARD INDEX FDS		06/16/2017	VANGUARD GROUP	76,593,000	17,099,908		0
922908-65-2	VANGUARD INDEX FDS		08/02/2017	VARIOUS	67,883,000	7,021,189		0
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		12/26/2017	VANGUARD GROUP	55,439,731	11,433,716		0
921943-85-8	VANGUARD TAX MANAGED INTL FD		08/01/2017	VARIOUS	164,516,000	7,039,099		0
9299999	Subtotal - Common Stocks - Mutual Funds					47,773,169	XXX	0
9799997	Total - Common Stocks - Part 3					47,773,169	XXX	0
9799998	Total - Common Stocks - Part 5					0	XXX	0
9799999	Total - Common Stocks					47,773,169	XXX	0
9899999	Total - Preferred and Common Stocks					47,773,169	XXX	0
9999999	Totals					612,856,627	XXX	2,537,647

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
362242-TA-0	GNMA PASS-THRU C PLATINUM 30YR		12/20/2017	PRINCIPAL RECEIPT		22,810	22,810	24,186	24,236	0	(1,426)	0	(1,426)	0	22,810	0	0	0	411	02/20/2046
3617A9-KW-6	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		3,778	3,778	3,996	3,992	0	(214)	0	(214)	0	3,778	0	0	0	85	10/20/2045
36183E-ZE-5	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		439	439	468	468	0	(29)	0	(29)	0	439	0	0	0	8	10/20/2044
36189M-BR-8	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		4,033	4,033	4,265	4,262	0	(229)	0	(229)	0	4,033	0	0	0	81	10/20/2045
36193E-PR-5	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		19,272	19,272	20,531	20,520	0	(1,248)	0	(1,248)	0	19,272	0	0	0	370	02/20/2046
36193U-CX-0	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		452	452	483	482	0	(30)	0	(30)	0	452	0	0	0	8	05/20/2046
36193V-FR-8	GNMA PASS-THRU C SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		545	545	582	582	0	(37)	0	(37)	0	545	0	0	0	10	05/20/2046
362242-D7-4	GNMA PASS-THRU M PLATINUM 30YR		12/20/2017	PRINCIPAL RECEIPT		17,843	17,843	18,386	18,376	0	(533)	0	(533)	0	17,843	0	0	0	317	03/20/2043
36179M-ZN-9	GNMA PASS-THRU M SINGLE FAMILY		11/20/2017	VARIOUS		333,054	338,231	313,018	314,171	0	3,300	0	3,300	0	317,472	0	15,583	15,583	7,647	02/20/2043
36179M-CZ-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		21,764	21,764	22,979	23,016	0	(1,252)	0	(1,252)	0	21,764	0	0	0	380	05/20/2042
36179M-E3-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		27,215	27,215	28,665	28,724	0	(1,509)	0	(1,509)	0	27,215	0	0	0	483	06/20/2042
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		16,481	16,481	17,057	17,041	0	(560)	0	(560)	0	16,481	0	0	0	294	08/20/2042
36179M-NH-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		20,151	20,151	21,974	21,890	0	(1,739)	0	(1,739)	0	20,151	0	0	0	360	09/20/2042
36179M-S2-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		45,415	45,415	49,389	49,363	0	(3,948)	0	(3,948)	0	45,415	0	0	0	1,049	11/20/2042
36179M-VS-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		7,543	7,543	7,969	7,966	0	(423)	0	(423)	0	7,543	0	0	0	136	12/20/2042
36179M-X2-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	VARIOUS		177,086	179,469	168,281	168,739	0	2,739	0	2,739	0	171,479	0	5,607	5,607	3,722	01/20/2043
36179M-X4-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		8,817	8,817	9,304	9,299	0	(482)	0	(482)	0	8,817	0	0	0	158	01/20/2043
36179N-DQ-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		86,559	86,559	87,127	87,101	0	(542)	0	(542)	0	86,559	0	0	0	1,352	05/20/2043
36179N-JA-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		23,445	23,445	24,698	24,687	0	(1,242)	0	(1,242)	0	23,445	0	0	0	416	07/20/2043
36179N-NA-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		54,101	54,101	56,885	56,998	0	(2,897)	0	(2,897)	0	54,101	0	0	0	976	09/20/2043
36179R-JE-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		77,238	77,238	80,705	80,848	0	(3,610)	0	(3,610)	0	77,238	0	0	0	1,429	07/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY		09/20/2017	VARIOUS		175,557	167,668	178,999	178,954	0	(2,307)	0	(2,307)	0	176,647	0	(1,090)	(1,090)	4,845	10/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY		09/20/2017	VARIOUS		475,736	453,910	485,294	485,486	0	(5,971)	0	(5,971)	0	479,516	0	(3,780)	(3,780)	13,175	12/20/2045
36179S-B9-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		53,223	53,223	56,932	57,080	0	(3,857)	0	(3,857)	0	53,223	0	0	0	912	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		1,429	1,429	1,492	1,492	0	(63)	0	(63)	0	1,429	0	0	0	27	06/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	VARIOUS		532,508	526,298	553,147	553,032	0	(2,680)	0	(2,680)	0	530,352	0	(17,844)	(17,844)	6,217	07/20/2046
36179S-JV-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		39,436	39,436	42,184	42,184	0	(2,748)	0	(2,748)	0	39,436	0	0	0	314	08/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		51,743	51,743	53,990	53,991	0	(2,248)	0	(2,248)	0	51,743	0	0	0	1,033	09/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		11,939	11,939	12,463	12,463	0	(524)	0	(524)	0	11,939	0	0	0	252	10/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		1,453	1,453	1,545	1,545	0	(93)	0	(93)	0	1,453	0	0	0	5	01/20/2047
36179S-YU-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		2,875	2,875	3,045	3,045	0	(170)	0	(170)	0	2,875	0	0	0	11	03/20/2047
36179T-AL-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	VARIOUS		164,842	157,909	166,853	166,853	0	(1,735)	0	(1,735)	0	165,119	0	(277)	(277)	543	06/20/2047
36179T-B5-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		706	706	737	737	0	(31)	0	(31)	0	706	0	0	0	3	07/20/2032
36179T-D6-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		349	349	364	364	0	(16)	0	(16)	0	349	0	0	0	2	08/20/2032
36179T-E2-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		13,306	13,306	13,996	13,996	0	(690)	0	(690)	0	13,306	0	0	0	44	08/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		3,856	3,856	4,108	4,108	0	(253)	0	(253)	0	3,856	0	0	0	23	08/20/2047
36179T-E4-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		2,344	2,344	2,516	2,516	0	(173)	0	(173)	0	2,344	0	0	0	23	08/20/2047
36179T-G3-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		1,705	1,705	1,731	1,731	0	(26)	0	(26)	0	1,705	0	0	0	7	09/20/2047
36179T-G6-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		11,617	11,617	12,417	12,417	0	(800)	0	(800)	0	11,617	0	0	0	98	09/20/2047
36179T-G7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		3,562	3,562	3,828	3,828	0	(266)	0	(266)	0	3,562	0	0	0	29	09/20/2047
36179T-J2-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		126	126	135	135	0	(10)	0	(10)	0	126	0	0	0	1	10/20/2047
36179T-JZ-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		142	142	152	152	0	(10)	0	(10)	0	142	0	0	0	1	10/20/2047
36179T-KW-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		445	445	464	464	0	(19)	0	(19)	0	445	0	0	0	1	11/20/2032
36202F-CP-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		14,500	14,500	15,932	15,946	0	(1,447)	0	(1,447)	0	14,500	0	0	0	359	11/20/2039
36202F-EH-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		46,565	46,565	50,771	50,815	0	(4,250)	0	(4,250)	0	46,565	0	0	0	1,059	02/20/2040
36202F-GE-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		8,862	8,862	9,737	9,746	0	(884)	0	(884)	0	8,862	0	0	0	220	05/20/2040
36202F-GY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		13,327	13,327	14,643	14,643	0	(1,331)	0	(1,331)	0	13,327	0	0	0	316	06/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		12,217	12,217	13,424	13,435	0	(1,217)	0	(1,217)	0	12,217	0	0	0	294	10/20/2040
36202F-TK-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2017	PRINCIPAL RECEIPT		20,794	20,794	22,178	22,156	0	(1,363)	0	(1,363)	0	20,794	0	0	0	408	05/20/2041
36225A-4V-9	GNMA PASS-THRU X PLATINUM 30YR		12/15/2017	PRINCIPAL RECEIPT		6,967	6,967	7,400	7,062	0	(95)	0	(95)	0	6,967	0	0	0	300	04/15/2020
362242-QJ-4	GNMA PASS-THRU X PLATINUM 30YR		12/15/2017	PRINCIPAL RECEIPT		59,049	59,049	64,972	64,980	0	(5,931)	0	(5,931)	0	59,049	0	0	0	1,202	09/15/2045
36241L-UE-4	GNMA PASS-THRU X PLATINUM 30YR		12/15/2017	PRINCIPAL RECEIPT		12,469	12,469	13,515	13,500	0	(1,031)	0	(1,031)	0	12,469	0	0	0	264	07/15/2040
36176X-KP-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		84,482	84,482	89,142	88,911	0	(4,428)	0	(4,428)	0	84,482	0	0	0	1,475	04/15/2042
36181B-V5-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		428	428	453	453	0	(24)	0	(24)	0	428	0	0	0	8	10/15/2043
3620AA-TP-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		28,336	28,336	30,735	30,737	0	(2,401)	0	(2,401)	0	28,336	0	0	0	526	09/15/2039
3620AM-ET-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		38,946	38,946	42,257	42,249	0	(3,303)	0	(3,303)	0	38,946	0	0	0	995	06/15/2040
36237F-YY-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2017	PRINCIPAL RECEIPT		78,895	78,895	88,166	88,120	0	(9,224)	0	(9,224)	0	78,895	0	0	0	1,885	10/15/2039
38376G-CK-4	GNMA REMIC TRUST 2009-119		12/16/2017	PRINCIPAL RECEIPT		12,488	12,488	12,811	12,811	0	(323)	0	(323)	0	12,488	0	0	0	119	09/16/2044

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
383766-JA-9	GNMA REMIC TRUST 2010-49		12/16/2017	PRINCIPAL RECEIPT		18,120	18,120	18,612	.0	0	(492)	0	(492)	0	18,120	0	0	0	.172	10/16/2052
38378B-E2-1	GNMA REMIC TRUST 2012-114		12/16/2017	PRINCIPAL RECEIPT		7,849	7,849	7,638	.0	0	211	0	211	0	7,849	0	0	0	.22	01/16/2053
38378K-ZD-4	GNMA REMIC TRUST 2013-101		06/16/2017	VARIOUS		1,499,094	1,524,904	1,514,063	1,514,610	0	609	0	609	0	1,515,219	0	(16,126)	(16,126)	19,291	12/16/2053
38378K-J6-7	GNMA REMIC TRUST 2013-126		12/16/2017	PRINCIPAL RECEIPT		77,686	77,686	80,256	79,968	0	(2,283)	0	(2,283)	0	77,686	0	0	0	1,207	10/16/2047
38378K-4S-5	GNMA REMIC TRUST 2013-141		12/16/2017	PRINCIPAL RECEIPT		78,644	78,644	82,124	81,911	0	(3,267)	0	(3,267)	0	78,644	0	0	0	1,281	02/16/2052
38378N-CE-1	GNMA REMIC TRUST 2013-155		12/16/2017	PRINCIPAL RECEIPT		335,155	335,155	340,392	340,185	0	(5,030)	0	(5,030)	0	335,155	0	0	0	2,796	09/16/2053
38378N-JA-2	GNMA REMIC TRUST 2013-178		12/16/2017	PRINCIPAL RECEIPT		111,777	111,777	112,333	111,777	0	(557)	0	(557)	0	111,777	0	0	0	263	03/16/2035
38378K-SZ-3	GNMA REMIC TRUST 2013-94		12/16/2017	PRINCIPAL RECEIPT		48,851	48,851	48,050	48,092	0	759	0	759	0	48,851	0	0	0	538	03/16/2054
38378X-GF-2	GNMA REMIC TRUST 2014-109		12/16/2017	PRINCIPAL RECEIPT		342,955	342,955	349,386	348,911	0	(5,955)	0	(5,955)	0	342,955	0	0	0	5,232	01/16/2046
38378N-PP-2	GNMA REMIC TRUST 2014-16		03/29/2017	CORP		1,016,172	1,000,000	983,906	985,316	0	142	0	142	0	985,458	0	30,714	30,714	10,667	07/16/2041
38378X-P4-7	GNMA REMIC TRUST 2014-166		12/16/2017	PRINCIPAL RECEIPT		643,308	643,308	661,200	659,707	0	(16,399)	0	(16,399)	0	643,308	0	0	0	7,997	07/16/2052
38378N-ZR-3	GNMA REMIC TRUST 2014-67		12/16/2017	PRINCIPAL RECEIPT		30,885	30,885	30,972	30,972	0	(87)	0	(87)	0	30,885	0	0	0	.75	05/16/2039
38379K-FL-7	GNMA REMIC TRUST 2015-37		12/16/2017	PRINCIPAL RECEIPT		146,890	146,890	148,267	148,267	0	(1,377)	0	(1,377)	0	146,890	0	0	0	281	02/16/2055
38379R-Y9-8	GNMA REMIC TRUST 2017-128		12/16/2017	PRINCIPAL RECEIPT		11,293	11,293	11,273	11,273	0	20	0	20	0	11,293	0	0	0	.37	05/16/2051
83162C-LT-8	SMALL BUS ADMIN GTD DEV PTC		09/01/2017	MERRILL LYNCH		22,486	22,486	24,003	22,486	0	0	0	0	0	22,486	0	0	0	889	09/01/2021
83162C-LX-9	SMALL BUS ADMIN GTD DEV PTC		12/01/2017	LYNCH,PIERCE,FENNER&SM		20,139	20,139	20,830	20,139	0	0	0	0	0	20,139	0	0	0	.951	12/01/2021
83162C-O6-1	SMALL BUS ADMIN GTD DEV PTC		11/01/2017	CALLED @ 100.0000000		54,401	54,401	56,611	55,191	0	(31)	0	(31)	0	55,160	0	(759)	(759)	2,157	05/01/2026
83162C-OH-9	SMALL BUS ADMIN GTD DEV PTC		12/01/2017	VARIOUS		33,576	33,576	33,576	33,576	0	0	0	0	0	33,576	0	0	0	1,396	06/01/2026
83162C-KM-4	SMALL BUSINESS ADMIN GTD 00-20A		07/01/2017	PRINCIPAL RECEIPT		2,807	2,807	2,807	2,807	0	0	0	0	0	2,807	0	0	0	.80	01/01/2020
83162C-HM-8	SMALL BUSINESS ADMIN GTD 97-20E		05/01/2017	PRINCIPAL RECEIPT		486	486	486	486	0	0	0	0	0	486	0	0	0	.18	05/01/2017
83162C-JF-1	SMALL BUSINESS ADMIN GTD 98-20E		11/01/2017	PRINCIPAL RECEIPT		8,906	8,906	9,040	8,926	0	(20)	0	(20)	0	8,906	0	0	0	281	05/01/2018
83162C-JR-5	SMALL BUSINESS ADMIN GTD 98-20L		12/01/2017	PRINCIPAL RECEIPT		5,340	5,340	5,340	5,340	0	0	0	0	0	5,340	0	0	0	101	12/01/2018
83162C-JK-2	SMALL BUSINESS ADMIN GTD 99-20D		10/01/2017	PRINCIPAL RECEIPT		3,708	3,708	3,708	3,708	0	0	0	0	0	3,708	0	0	0	.80	04/01/2019
912810-FT-0	UNITED STATES TREAS BDS		03/03/2017	GOLDMAN, SACHS & CO.		106,678	85,000	122,808	122,116	0	(272)	0	(272)	0	121,844	0	(15,166)	(15,166)	2,113	02/15/2036
912810-PX-0	UNITED STATES TREAS BDS		08/22/2017	GOLDMAN, SACHS & CO.		601,524	465,000	639,888	636,083	0	(3,066)	0	(3,066)	0	633,017	0	(31,493)	(31,493)	13,107	05/15/2038
912810-OA-9	UNITED STATES TREAS BDS		10/04/2017	GOLDMAN, SACHS & CO.		290,203	250,000	313,685	261,521	0	(1,418)	0	(1,418)	0	311,300	0	(21,097)	(21,097)	7,861	02/15/2039
912810-OT-8	UNITED STATES TREAS BDS		09/07/2017	VARIOUS		1,692,340	1,565,000	1,655,416	1,283,381	0	(1,648)	0	(1,648)	0	1,652,694	0	39,646	39,646	36,102	11/15/2041
912810-RM-2	UNITED STATES TREAS BDS		12/27/2017	VARIOUS		4,300,700	4,115,000	4,598,616	4,588,384	0	(11,584)	0	(11,584)	0	4,576,800	0	(276,100)	(276,100)	135,874	05/15/2045
912810-RQ-3	UNITED STATES TREAS BDS		10/26/2017	GOLDMAN, SACHS & CO.		518,589	570,000	559,068	559,110	0	207	0	207	0	559,317	0	(40,729)	(40,729)	17,077	02/15/2046
912810-RT-7	UNITED STATES TREAS BDS		12/27/2017	VARIOUS		9,672,891	10,750,000	10,556,992	10,558,179	0	4,067	0	4,067	0	10,562,246	0	(889,356)	(889,356)	308,595	08/15/2046
912810-RU-4	UNITED STATES TREAS BDS		08/08/2017	SECURITIES		200,313	200,000	200,766	200,766	0	(2)	0	(2)	0	200,764	0	(452)	(452)	1,375	11/15/2046
912810-RV-2	UNITED STATES TREAS BDS		10/26/2017	GOLDMAN, SACHS & CO.		316,944	315,000	312,736	312,736	0	22	0	22	0	312,758	0	4,186	4,186	6,600	02/15/2047
912828-2A-7	UNITED STATES TREAS NTS		04/18/2017	CFG CAPITAL MARKETS LLC		1,880,000	2,000,000	1,974,688	1,975,261	0	698	0	698	0	1,975,959	0	(95,959)	(95,959)	20,304	08/15/2026
912828-2C-3	UNITED STATES TREAS NTS		06/28/2017	CFG CAPITAL MARKETS LLC		124,194	125,000	125,068	125,059	0	(17)	0	(17)	0	125,042	0	0	0	777	08/31/2018
912828-2F-6	UNITED STATES TREAS NTS		05/23/2017	VARIOUS		997,662	1,030,000	1,028,753	1,028,814	0	40	0	40	0	1,028,854	0	(31,192)	(31,192)	5,822	08/31/2021
912828-2K-5	UNITED STATES TREAS NTS		11/14/2017	VARIOUS		1,281,436	1,285,000	1,286,255	1,286,255	0	(100)	0	(100)	0	1,286,154	0	(4,719)	(4,719)	3,949	07/31/2019
912828-H5-2	UNITED STATES TREAS NTS		01/05/2017	CFG CAPITAL MARKETS LLC		2,482,129	2,500,000	2,452,148	2,469,492	0	105	0	105	0	2,469,598	0	12,531	12,531	13,502	01/31/2020
912828-J9-2	UNITED STATES TREAS NTS		03/31/2017	MATURITY		1,000,000	1,000,000	999,219	999,902	0	98	0	98	0	1,000,000	0	0	0	2,500	03/31/2017
912828-N4-8	UNITED STATES TREAS NTS		05/17/2017	VARIOUS		753,241	755,000	755,885	755,867	0	(53)	0	(53)	0	755,813	0	(2,572)	(2,572)	10,037	12/31/2020
912828-T6-5	UNITED STATES TREAS NTS		04/10/2017	CHASE SECURITIES, INC.		3,406,270	3,410,000	3,376,491	3,402,510	0	3,498	0	3,498	0	3,406,007	0	263	263	11,916	07/31/2017
912828-TS-9	UNITED STATES TREAS NTS		10/02/2017	VARIOUS		3,447,195	3,450,000	3,446,719	3,448,282	0	1,168	0	1,168	0	3,449,450	0	(2,256)	(2,256)	16,980	09/30/2017
912828-U2-4	UNITED STATES TREAS NTS		03/01/2017	VARIOUS		580,359	600,000	570,328	570,458	0	244	0	244	0	570,702	0	9,657	9,657	2,735	11/15/2026
912828-VJ-6	UNITED STATES TREAS NTS		09/06/2017	CFG CAPITAL MARKETS LLC		1,013,320	1,000,000	995,156	997,484	0	477	0	477	0	997,961	0	15,359	15,359	22,266	06/30/2020
912828-WD-8	UNITED STATES TREAS NTS		03/01/2017	VARIOUS		766,347	765,000	770,648	770,169	0	(235)	0	(235)	0	769,934	0	(3,587)	(3,587)	2,464	10/31/2018
912828-WE-6	UNITED STATES TREAS NTS		01/05/2017	CORP		1,556,895	1,500,000	1,485,820	1,489,765	0	15	0	15	0	1,489,779	0	67,115	67,115	5,925	11/15/2023
912828-WL-0	UNITED STATES TREAS NTS		02/10/2017	CHASE/GREENWICH CAP		80,369	80,000	81,131	80,912	0	(41)	0	(41)	0	80,871	0	(503)	(503)	247	05/31/2019
912828-X9-6	UNITED STATES TREAS NTS		08/08/2017	NOMURA SECURITIES INTL		1,751,162	1,750,000	1,752,734	1,752,734	0	(167)	0	(167)	0	1,752,567	0	(1,405)	(1,405)	6,277	05/15/2020
912828-XB-1	UNITED STATES TREAS NTS		09/06/2017	CFG CAPITAL MARKETS LLC		1,010,938	1,000,000	972,148	976,084	0	1,766	0	1,766	0	977,850	0	33,088	33,088	17,266	05/15/2025

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
911760-RP-3	US VA VENDEE MTG TR 2002-1		12/15/2017	PRINCIPAL RECEIPT		196,350	196,350	233,656	229,277	0	(32,927)	0	(32,927)	0	196,350	0	0	0	5,590	08/15/2031
0599999. Subtotal - Bonds - U.S. Governments						47,503,842	48,211,478	48,845,171	44,307,496	0	(150,735)	0	(150,735)	0	48,727,396	0	(1,223,560)	(1,223,560)	789,761	XXX
000000-00-0	ICELAND REP	C	04/18/2017	EUROPEAN SECURITIES CORP		155,721	135,000	140,906	139,096	0	(199)	0	(199)	0	138,897	0	16,824	16,824	3,217	05/11/2022
71656L-BM-2	PETROLEOS MEXI/CANOS MTN 144A	C	01/24/2017	EXCHANGE		437,428	462,000	437,360	437,413	0	14	0	14	0	437,428	0	0	0	0	09/21/2047
1099999. Subtotal - Bonds - All Other Governments						593,149	597,000	578,266	576,509	0	(185)	0	(185)	0	576,325	0	16,824	16,824	3,217	XXX
452152-HS-3	ILLINOIS ST		03/01/2017	MATURITY		250,000	250,000	263,753	250,461	0	(461)	0	(461)	0	250,000	0	0	0	6,706	03/01/2017
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						250,000	250,000	263,753	250,461	0	(461)	0	(461)	0	250,000	0	0	0	6,706	XXX
355694-Y7-9	FREDERICK CNTY MD		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE		998,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(1,600)	(1,600)	9,030	08/01/2017
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						998,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(1,600)	(1,600)	9,030	XXX
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & REV		03/24/2017	CITIGROUP GLOBAL MARKETS INC		250,856	200,000	246,848	243,149	0	(405)	0	(405)	0	242,743	0	8,113	8,113	4,523	12/01/2040
313371-U7-9	FEDERAL HOME LOAN BANKS CONS BD		11/09/2017	LINSCO/PRIVATE LEDGER CORP. RE		1,036,370	1,000,000	1,043,040	1,024,795	0	(5,175)	0	(5,175)	0	1,019,620	0	16,750	16,750	28,819	12/11/2020
313500-Z6-1	FEDERAL NATL MTG ASSN		01/05/2017	INC		7,061,880	7,000,000	7,161,140	7,129,870	0	(528)	0	(528)	0	7,129,342	0	(67,462)	(67,462)	38,792	09/12/2019
3128MT-6K-9	FHLIC PC GOLD 10/20 II		12/15/2017	PRINCIPAL RECEIPT		8,663	8,663	9,646	9,613	0	(950)	0	(950)	0	8,663	0	0	0	457	09/01/2037
3128UN-GE-0	FHLIC PC GOLD 10/20 II		12/15/2017	PRINCIPAL RECEIPT		28,563	28,563	28,978	28,957	0	(394)	0	(394)	0	28,563	0	0	0	856	09/01/2037
31288B-6V-0	FHLIC PC GOLD CASH 30		04/15/2017	VARIOUS		533,876	471,846	478,481	477,638	0	(236)	0	(236)	0	477,401	0	56,475	56,475	9,381	11/01/2032
31292S-AG-5	FHLIC PC GOLD CASH 30		12/15/2017	PRINCIPAL RECEIPT		19,092	19,092	20,404	20,335	0	(1,243)	0	(1,243)	0	19,092	0	0	0	332	08/01/2042
3132L5-A2-9	FHLIC PC GOLD C1 30YR		12/15/2017	PRINCIPAL RECEIPT		14,813	14,813	15,387	15,356	0	(543)	0	(543)	0	14,813	0	0	0	244	04/01/2043
3128MC-4J-1	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		57,164	57,164	60,831	60,123	0	(2,959)	0	(2,959)	0	57,164	0	0	0	1,189	08/01/2024
3128MC-GV-1	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		18,103	18,103	19,701	19,256	0	(1,154)	0	(1,154)	0	18,103	0	0	0	502	02/01/2024
3128MC-0G-3	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		38,069	38,069	40,890	40,242	0	(2,173)	0	(2,173)	0	38,069	0	0	0	812	06/01/2025
3128MD-4E-0	FHLIC PC GOLD COMB 15		04/15/2017	VARIOUS		268,265	265,250	269,105	268,544	0	(248)	0	(248)	0	268,296	0	(31)	(31)	2,475	07/01/2029
3128MD-H3-4	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		74,295	74,295	78,729	77,835	0	(3,541)	0	(3,541)	0	74,295	0	0	0	1,484	12/01/2026
3128MD-HX-8	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		213,454	213,454	228,329	222,682	0	(9,229)	0	(9,229)	0	213,454	0	0	0	5,777	12/01/2024
3128MM-AG-8	FHLIC PC GOLD COMB 15		12/15/2017	PRINCIPAL RECEIPT		51,043	51,043	54,895	52,446	0	(1,402)	0	(1,402)	0	51,043	0	0	0	1,392	08/01/2019
3128MM-0T-3	FHLIC PC GOLD COMB 15		04/15/2017	VARIOUS		114,123	112,840	115,379	115,107	0	(170)	0	(170)	0	114,937	0	(815)	(815)	1,053	05/01/2028
31283H-6C-4	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		76,713	76,713	78,187	77,996	0	(1,283)	0	(1,283)	0	76,713	0	0	0	2,404	12/01/2032
31283H-6D-2	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		36,110	36,110	36,914	36,784	0	(674)	0	(674)	0	36,110	0	0	0	1,147	12/01/2031
3128LX-S7-6	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		64,722	64,722	70,375	70,114	0	(5,392)	0	(5,392)	0	64,722	0	0	0	1,599	10/01/2036
3128M5-K5-8	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		35,879	35,879	39,803	39,675	0	(3,796)	0	(3,796)	0	35,879	0	0	0	946	12/01/2037
3128M5-QY-9	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		73,693	73,693	81,554	81,511	0	(7,817)	0	(7,817)	0	73,693	0	0	0	2,349	01/01/2038
3128M8-6L-3	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		118,430	118,430	130,273	129,744	0	(11,314)	0	(11,314)	0	118,430	0	0	0	3,222	12/01/2038
3128M8-0I-2	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		9,212	9,212	10,364	10,338	0	(1,126)	0	(1,126)	0	9,212	0	0	0	276	09/01/2038
3128M8-H5-6	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		4,971	4,971	5,170	5,162	0	(191)	0	(191)	0	4,971	0	0	0	98	02/01/2041
3128M8-HG-2	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		4,507	4,507	4,747	4,739	0	(232)	0	(232)	0	4,507	0	0	0	84	12/01/2040
3128M8-R3-0	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		10,155	10,155	10,929	10,895	0	(740)	0	(740)	0	10,155	0	0	0	198	12/01/2040
3128M8-Z7-2	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		59,882	59,882	65,304	65,220	0	(5,338)	0	(5,338)	0	59,882	0	0	0	1,483	09/01/2041
3128MJ-04-5	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		30,623	30,623	32,384	32,322	0	(1,699)	0	(1,699)	0	30,623	0	0	0	645	01/01/2042
3128MJ-SY-7	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		29,714	29,714	28,762	28,803	0	911	0	911	0	29,714	0	0	0	455	06/01/2043
3128MJ-ZU-7	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		259,950	259,950	279,040	279,000	0	(19,090)	0	(19,090)	0	259,950	0	0	0	2,113	03/01/2047
312931-C3-0	FHLIC PC GOLD COMB 30		01/09/2017	Write Off		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2039
312936-NA-1	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		73,915	73,915	78,869	78,751	0	(4,837)	0	(4,837)	0	73,915	0	0	0	1,524	10/01/2039
312941-SV-0	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		5,210	5,210	5,566	5,550	0	(340)	0	(340)	0	5,210	0	0	0	96	08/01/2040
312943-DQ-3	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		73,523	73,523	79,565	79,403	0	(5,880)	0	(5,880)	0	73,523	0	0	0	1,570	10/01/2040
312943-UJ-0	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		14,822	14,822	15,834	15,789	0	(967)	0	(967)	0	14,822	0	0	0	284	11/01/2040
312944-FE-6	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		10,084	10,084	10,670	10,651	0	(567)	0	(567)	0	10,084	0	0	0	218	12/01/2040
312945-DS-4	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		2,513	2,513	2,647	2,642	0	(129)	0	(129)	0	2,513	0	0	0	47	01/01/2041
312945-XY-9	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		20,086	20,086	21,200	21,162	0	(1,076)	0	(1,076)	0	20,086	0	0	0	440	02/01/2041
31335A-BF-4	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		98,344	98,344	102,755	102,676	0	(4,332)	0	(4,332)	0	98,344	0	0	0	1,683	01/01/2044
31335A-PZ-5	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		58,349	58,349	61,712	61,696	0	(3,347)	0	(3,347)	0	58,349	0	0	0	1,088	03/01/2046
31335B-AP-1	FHLIC PC GOLD COMB 30		12/15/2017	PRINCIPAL RECEIPT		90,684	90,684	97,854	97,800	0	(7,170)	0	(7,170)	0	90,684	0	0	0	1,171	07/01/2042
3132GK-2F-2	FHLIC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		11,254	11,254	12,035	12,006	0	(752)	0	(752)	0	11,254	0	0	0	202	12/01/2041

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3132HM-K9-1	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		91,682	91,682	97,638	97,354	0	(5,672)	0	(5,672)	0	91,682	0	0	0	1,596	09/01/2042
3132HQ-4K-5	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		51,489	51,489	53,890	53,784	0	(2,295)	0	(2,295)	0	51,489	0	0	0	675	01/01/2043
3132WL-T7-1	FHLMC PC GOLD PC 30YR		12/15/2017	PRINCIPAL RECEIPT		50,479	50,479	54,171	0	0	(3,691)	0	(3,691)	0	50,479	0	0	0	518	03/01/2047
31290K-VZ-9	FHLMC PC GUAR 30 YEAR		12/15/2017	PRINCIPAL RECEIPT		676	676	690	676	0	0	0	0	676	0	0	0	0	17	07/01/2020
31300M-VS-9	FHLMC PC GUAR ADJ 30YR		12/15/2017	PRINCIPAL RECEIPT		290,072	290,072	301,358	301,272	0	(11,199)	0	(11,199)	0	290,072	0	0	0	4,577	01/01/2045
31326H-CQ-5	FHLMC PC HYBRID ARM		12/15/2017	PRINCIPAL RECEIPT		96,556	96,556	99,754	99,611	0	(3,055)	0	(3,055)	0	96,556	0	0	0	1,288	06/01/2044
31397C-K5-7	FHLMC REMIC SERIES 3243		12/15/2017	PRINCIPAL RECEIPT		68,348	68,348	73,218	72,432	0	(4,084)	0	(4,084)	0	68,348	0	0	0	635	11/15/2036
313786-G0-8	FHLMC REMIC SERIES 4283		12/15/2017	PRINCIPAL RECEIPT		157,189	157,189	174,774	169,657	0	(12,468)	0	(12,468)	0	157,189	0	0	0	3,061	12/15/2043
313789-ST-3	FHLMC REMIC SERIES 4327		06/30/2017	VARIOUS		4,419,543	4,297,538	4,567,477	4,520,420	0	(42,270)	0	(42,270)	0	4,478,150	0	(58,608)	(58,608)	90,911	02/15/2040
31378R-U6-0	FHLMC REMIC SERIES 4614		12/15/2017	PRINCIPAL RECEIPT		2,042	2,042	2,040	2,040	0	1	0	1	0	2,042	0	0	0	15	09/15/2046
31378S-G8-0	FHLMC REMIC SERIES 4621		12/15/2017	PRINCIPAL RECEIPT		12,267	12,267	12,251	12,252	0	15	0	15	0	12,267	0	0	0	80	10/15/2046
31378S-JQ-7	FHLMC REMIC SERIES 4623		12/15/2017	PRINCIPAL RECEIPT		6,670	6,670	6,649	6,650	0	20	0	20	0	6,670	0	0	0	52	10/15/2046
31378S-L8-4	FHLMC REMIC SERIES 4623		12/15/2017	PRINCIPAL RECEIPT		3,809	3,809	3,807	3,808	0	2	0	2	0	3,809	0	0	0	28	10/15/2046
31378U-RQ-3	FHLMC REMIC SERIES 4650		12/15/2017	PRINCIPAL RECEIPT		13,550	13,550	13,562	13,562	0	(12)	0	(12)	0	13,550	0	0	0	86	01/15/2047
31378V-TC-0	FHLMC REMIC SERIES 4654		12/15/2017	PRINCIPAL RECEIPT		3,908	3,908	3,925	3,925	0	(16)	0	(16)	0	3,908	0	0	0	24	02/15/2047
31378W-U3-6	FHLMC REMIC SERIES 4663		12/15/2017	PRINCIPAL RECEIPT		25,404	25,404	25,444	25,444	0	(40)	0	(40)	0	25,404	0	0	0	107	03/15/2047
3137F2-MU-7	FHLMC REMIC SERIES 4707		12/15/2017	PRINCIPAL RECEIPT		22,656	22,656	22,468	22,468	0	188	0	188	0	22,656	0	0	0	89	07/15/2047
3137AY-CD-1	FHLMC REMIC SERIES K-025		12/25/2017	PRINCIPAL RECEIPT		15,862	15,862	16,179	16,043	0	(181)	0	(181)	0	15,862	0	0	0	143	04/25/2022
3137FB-BW-5	FHLMC REMIC SERIES K-068		12/25/2017	PRINCIPAL RECEIPT		531	531	541	541	0	(11)	0	(11)	0	531	0	0	0	1	02/25/2027
313780-3W-2	FHLMC REMIC SERIES K-502		07/25/2017	PRINCIPAL RECEIPT		26,651	26,651	27,183	26,705	0	(54)	0	(54)	0	26,651	0	0	0	184	08/25/2017
31392M-EM-0	FHLMC REMIC SERIES T0041		12/25/2017	PRINCIPAL RECEIPT		26,174	26,174	27,188	26,144	0	30	0	30	0	26,174	0	0	0	706	07/25/2032
31359S-R6-9	FNMA GRANTOR TRUST 2001-T4		12/25/2017	PRINCIPAL RECEIPT		24,612	24,612	25,389	24,685	0	(72)	0	(72)	0	24,612	0	0	0	666	07/25/2028
31392F-DC-8	FNMA GRANTOR TRUST 2002-T16		12/25/2017	PRINCIPAL RECEIPT		95,354	95,354	97,737	96,971	0	(1,617)	0	(1,617)	0	95,354	0	0	0	2,971	07/25/2042
31398E-4D-5	FNMA PASS-THRU ADJ LIBOR		12/25/2017	PRINCIPAL RECEIPT		93,056	93,056	95,492	95,486	0	(2,430)	0	(2,430)	0	93,056	0	0	0	1,423	07/01/2046
31398Y-VH-9	FNMA PASS-THRU ADJ LIBOR		12/25/2017	PRINCIPAL RECEIPT		119,597	119,597	122,424	122,360	0	(2,763)	0	(2,763)	0	119,597	0	0	0	1,524	04/01/2045
3138L6-KJ-6	FNMA PASS-THRU BLLN MULTI 7+		05/25/2017	PRINCIPAL RECEIPT		1,900,000	1,900,000	1,979,266	1,962,527	0	(62,527)	0	(62,527)	0	1,900,000	0	0	0	166,321	05/01/2024
31381D-YY-5	FNMA PASS-THRU GNM-BK MGA 30		12/25/2017	PRINCIPAL RECEIPT		3,398	3,398	3,442	3,415	0	(17)	0	(17)	0	3,398	0	0	0	133	05/20/2023
31405F-D5-8	FNMA PASS-THRU GOV SNGLE FAM		12/25/2017	PRINCIPAL RECEIPT		2,499	2,499	2,634	2,616	0	(117)	0	(117)	0	2,499	0	0	0	88	10/01/2032
3138A7-G6-9	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,646	14,646	15,341	15,183	0	(538)	0	(538)	0	14,646	0	0	0	268	02/01/2026
3138AF-KH-2	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,411	14,411	15,399	15,206	0	(796)	0	(796)	0	14,411	0	0	0	313	05/01/2026
3138EG-RS-5	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,183	4,183	4,475	4,412	0	(230)	0	(230)	0	4,183	0	0	0	89	08/01/2024
3138EJ-E3-8	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		5,128	5,128	5,496	5,436	0	(308)	0	(308)	0	5,128	0	0	0	110	01/01/2027
3138EJ-KA-5	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		36,064	36,064	38,536	38,100	0	(2,036)	0	(2,036)	0	36,064	0	0	0	702	09/01/2026
3138EJ-HY-0	FNMA PASS-THRU INT 15 YEAR		04/25/2017	VARIOUS		422,253	417,192	418,431	418,810	0	(133)	0	(133)	0	418,678	0	3,575	3,575	3,897	10/01/2027
3138EP-QL-1	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		364,067	364,067	391,713	388,479	0	(24,412)	0	(24,412)	0	364,067	0	0	0	7,068	02/01/2029
3138ER-QN-3	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		2,325	2,325	2,339	2,339	0	(14)	0	(14)	0	2,325	0	0	0	29	11/01/2031
3138ET-SR-8	FNMA PASS-THRU INT 15 YEAR		04/25/2017	VARIOUS		265,596	262,542	272,183	271,971	0	(773)	0	(773)	0	271,198	0	(5,602)	(5,602)	2,443	06/01/2028
3138LY-2K-2	FNMA PASS-THRU INT 15 YEAR		12/25/2017	VARIOUS		141,460	138,094	145,689	144,300	0	(1,378)	0	(1,378)	0	142,922	0	(1,462)	(1,462)	821	06/01/2027
3138MD-2T-8	FNMA PASS-THRU INT 15 YEAR		04/25/2017	VARIOUS		376,964	372,688	389,372	386,201	0	(802)	0	(802)	0	385,399	0	(8,435)	(8,435)	2,777	10/01/2027
3138WG-P8-1	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		431,753	431,753	453,138	452,539	0	(20,786)	0	(20,786)	0	431,753	0	0	0	6,723	03/01/2031
3138WJ-C8-9	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		64,798	64,798	66,792	66,906	0	(2,108)	0	(2,108)	0	64,798	0	0	0	844	10/01/2031
3138WJ-VA-3	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		29,688	29,688	29,874	29,874	0	(186)	0	(186)	0	29,688	0	0	0	384	02/01/2032
3138WJ-EJ-5	FNMA PASS-THRU INT 15 YEAR		04/25/2017	VARIOUS		80,247	79,316	83,152	82,562	0	(237)	0	(237)	0	82,325	0	(2,078)	(2,078)	742	04/01/2028
31402D-FV-7	FNMA PASS-THRU INT 15 YEAR		07/25/2017	PRINCIPAL RECEIPT		7,098	7,098	7,462	7,100	0	(2)	0	(2)	0	7,098	0	0	0	107	07/01/2017
31403D-DK-2	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		91,187	91,187	92,840	91,674	0	(487)	0	(487)	0	91,187	0	0	0	2,689	03/01/2021
3140F1-2H-4	FNMA PASS-THRU INT 15 YEAR		08/25/2017	VARIOUS		230,004	227,415	235,659	235,506	0	(945)	0	(945)	0	234,561	0	(4,557)	(4,557)	3,872	07/01/2031
3140J5-LM-9	FNMA PASS-THRU INT 15 YEAR		12/25/2017	VARIOUS		103,410	100,165	104,297	104,297	0	(887)	0	(887)	0	103,410	0	0	0	0	11/01/2031
3140J5-SM-2	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		46,136	46,136	46,766	46,766	0	(631)	0	(631)	0	46,136	0	0	0	196	05/01/2032
31410L-EC-2	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		44,443	44,443	48,207	46,670	0	(2,228)	0	(2,228)	0	44,443	0	0	0	1,190	07/01/2024
31411A-JN-6	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		94,163	94,163	95,664	94,859	0	(695)	0	(695)	0	94,163	0	0	0	2,332	11/01/2021
31412Q-EQ-8	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		10,043	10,043	10,803	10,659	0	(616)	0	(616)	0	10,043	0	0	0	209	08/01/2024
31416B-QD-3	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		74,199	74,199	80,611	76,076	0	(1,876)	0	(1,876)	0	74,199	0	0	0	1,865	01/01/2021
31416Y-U3-0	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		41,187	41,187	44,173	43,635	0	(2,448)	0	(2,448)	0	41,187	0	0	0	738	07/01/2026
31417C-7C-3	FNMA PASS-THRU INT 15 YEAR		02/25/2017	VARIOUS		305,296	296,496	313,591	310,392	0	(912)	0	(912)	0	309,480	0	(4,184)	(4,184)	1,823	09/01/2027
31417D-CC-5	FNMA PASS-THRU INT 15 YEAR		03/25/2017	VARIOUS		209,851	207,529	217,290	215,515	0	(310)	0	(310)	0	215,205	0	(5,353)	(5,353)	1,069	10/01/2027
31418C-DH-4	FNMA PASS-THRU INT 15 YEAR		12/25/2017	PRINCIPAL RECEIPT		655,606	655,606	671,141	671,103	0	(15,497)	0	(15,497)	0	655,606	0	0	0	8,789	11/01/2031
31418C-PK-4	FNMA PASS-THRU INT 15 YEAR		12/25/2017	VARIOUS		379,389	367,278	378,669	378,669	0	(189)	0	(189)	0	378,480	0	909	909	530	09/01/2032
3138ER-N6-3	FNMA PASS-THRU INT 20 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,086	14,086	14,238												

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ER-N7-1	FNMA PASS-THRU INT 20 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,512	4,512	4,557	.0	0	(45)	0	(45)	0	4,512	0	0	0	.63	11/01/2036
3138ET-E8-5	FNMA PASS-THRU INT 20 YEAR		12/25/2017	PRINCIPAL RECEIPT		672,433	672,433	728,118	727,446	0	(55,013)	0	(55,013)	0	672,433	0	0	0	13,085	06/01/2035
31418C-G9-9	FNMA PASS-THRU INT 20 YEAR		12/25/2017	PRINCIPAL RECEIPT		84,252	84,252	87,582	0	0	(3,331)	0	(3,331)	0	84,252	0	0	0	1,288	03/01/2037
31368H-LZ-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		140,754	140,754	148,672	148,104	0	(7,350)	0	(7,350)	0	140,754	0	0	0	4,001	12/01/2033
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,241	14,241	14,923	14,891	0	(650)	0	(650)	0	14,241	0	0	0	575	08/01/2037
3138A2-BX-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		37,211	37,211	40,025	39,961	0	(2,751)	0	(2,751)	0	37,211	0	0	0	711	12/01/2040
3138AF-W6-3	FNMA PASS-THRU LNG 30 YEAR		08/25/2017	VARIOUS		1,326,757	1,239,852	1,338,265	1,336,382	0	(11,383)	0	(11,383)	0	1,324,999	0	1,758	1,758	36,954	05/01/2041
3138E0-Q9-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		270	270	279	0	0	(9)	0	(9)	0	270	0	0	0	0	12/01/2041
3138E2-LR-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		43,648	43,648	46,287	46,346	0	(2,698)	0	(2,698)	0	43,648	0	0	0	842	01/01/2042
3138EH-BD-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		35,253	35,253	37,341	37,275	0	(2,021)	0	(2,021)	0	35,253	0	0	0	654	05/01/2041
3138EH-JU-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		33,511	33,511	37,825	37,764	0	(4,253)	0	(4,253)	0	33,511	0	0	0	1,020	10/01/2039
3138EH-XF-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		22,213	22,213	24,497	24,508	0	(2,294)	0	(2,294)	0	22,213	0	0	0	521	01/01/2042
3138EK-2D-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		72,759	72,759	77,386	77,569	0	(4,810)	0	(4,810)	0	72,759	0	0	0	1,415	12/01/2042
3138EK-F5-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		13,274	13,274	14,324	14,287	0	(1,013)	0	(1,013)	0	13,274	0	0	0	238	12/01/2041
3138EL-B3-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,493	4,493	4,786	4,788	0	(305)	0	(305)	0	4,493	0	0	0	79	06/01/2043
3138EL-N4-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		10,411	10,411	11,063	11,063	0	(652)	0	(652)	0	10,411	0	0	0	183	07/01/2043
3138EL-X7-3	FNMA PASS-THRU LNG 30 YEAR		06/25/2017	VARIOUS		77,944	72,619	77,951	77,951	0	(491)	0	(491)	0	77,524	0	420	420	1,387	04/01/2042
3138EN-BJ-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		46,669	46,669	50,760	50,654	0	(3,985)	0	(3,985)	0	46,669	0	0	0	964	02/01/2041
3138EP-V3-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		251,147	251,147	274,417	274,388	0	(23,241)	0	(23,241)	0	251,147	0	0	0	5,143	05/01/2043
3138ER-J7-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		5,255	5,255	5,384	0	0	(129)	0	(129)	0	5,255	0	0	0	54	10/01/2046
3138ER-MV-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		126,876	126,876	126,876	126,876	0	0	0	0	0	126,876	0	0	0	2,073	10/01/2046
3138ER-NP-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		6,942	6,942	6,855	0	0	87	0	87	0	6,942	0	0	0	96	10/01/2046
3138ER-NW-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		19,963	19,963	19,857	19,907	0	56	0	56	0	19,963	0	0	0	296	11/01/2046
3138ET-GU-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,875	4,875	5,204	5,216	0	(342)	0	(342)	0	4,875	0	0	0	95	03/01/2044
3138ET-T9-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		333,266	333,266	367,843	367,765	0	(34,999)	0	(34,999)	0	333,266	0	0	0	7,445	10/01/2042
3138MA-KX-5	FNMA PASS-THRU LNG 30 YEAR		03/25/2017	VARIOUS		98,819	96,627	98,559	98,758	0	(78)	0	(78)	0	98,680	0	139	139	944	09/01/2042
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		6,320	6,320	5,865	5,887	0	434	0	434	0	6,320	0	0	0	83	02/01/2043
3138WA-HC-4	FNMA PASS-THRU LNG 30 YEAR		06/25/2017	VARIOUS		2,855,090	2,659,850	2,905,471	2,903,999	0	(23,509)	0	(23,509)	0	2,880,490	0	(25,400)	(25,400)	57,229	11/01/2043
3138WD-H9-5	FNMA PASS-THRU LNG 30 YEAR		06/25/2017	VARIOUS		20,588	20,008	20,797	20,829	0	(41)	0	(41)	0	20,788	0	(200)	(200)	304	11/01/2044
3138WE-KJ-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		17,245	17,245	18,067	18,103	0	(858)	0	(858)	0	17,245	0	0	0	310	04/01/2045
3138WF-3A-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,218	14,218	14,880	14,912	0	(694)	0	(694)	0	14,218	0	0	0	277	11/01/2045
3138WF-5X-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		44,209	44,209	46,331	46,435	0	(2,227)	0	(2,227)	0	44,209	0	0	0	783	11/01/2045
3138WF-PR-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		65,572	65,572	70,188	70,166	0	(4,594)	0	(4,594)	0	65,572	0	0	0	1,458	09/01/2045
3138WG-A6-1	FNMA PASS-THRU LNG 30 YEAR		01/03/2017	PRINCIPAL RECEIPT		19,514	19,514	20,488	20,486	0	(972)	0	(972)	0	19,514	0	0	0	3,280	12/01/2045
3138WG-C9-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		31,727	31,727	32,800	32,790	0	(1,064)	0	(1,064)	0	31,727	0	0	0	585	12/01/2045
3138WG-DE-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,625	4,625	4,882	0	0	(257)	0	(257)	0	4,625	0	0	0	20	12/01/2045
3138WG-DN-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		47,248	47,248	48,157	0	0	(908)	0	(908)	0	47,248	0	0	0	688	01/01/2046
3138WH-ER-9	FNMA PASS-THRU LNG 30 YEAR		10/25/2017	VARIOUS		962,137	964,343	995,081	995,162	0	(891)	0	(891)	0	994,271	0	(32,134)	(32,134)	10,965	06/01/2046
3138WH-N5-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		2,919	2,919	2,926	2,932	0	(12)	0	(12)	0	2,919	0	0	0	38	07/01/2046
3138WH-U3-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		1,673	1,673	1,715	0	0	(43)	0	(43)	0	1,673	0	0	0	19	08/01/2046
3138WH-X8-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		2,224	2,224	2,218	0	0	5	0	5	0	2,224	0	0	0	33	09/01/2046
3138WJ-G4-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		9,538	9,538	9,517	0	0	21	0	21	0	9,538	0	0	0	142	11/01/2046
3138WJ-GK-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		10,347	10,347	10,226	0	0	121	0	121	0	10,347	0	0	0	141	11/01/2046
3138WJ-GP-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,751	4,751	4,692	0	0	59	0	59	0	4,751	0	0	0	63	11/01/2046
3138WK-W6-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		9,095	9,095	9,566	0	0	(471)	0	(471)	0	9,095	0	0	0	13	05/01/2047
3138WQ-AT-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,074	4,074	3,781	3,794	0	280	0	280	0	4,074	0	0	0	58	05/01/2043
3138XO-Y3-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		285,533	285,533	292,002	291,905	0	(6,372)	0	(6,372)	0	285,533	0	0	0	4,342	07/01/2043
3138YG-XF-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		27,392	27,392	27,766	0	0	(375)	0	(375)	0	27,392	0	0	0	370	04/01/2045
3138YT-6D-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		141,991	141,991	148,425	148,717	0	(6,726)	0	(6,726)	0	141,991	0	0	0	2,286	10/01/2045
31402C-Y3-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		108,724	108,724	116,352	115,782	0	(7,057)	0	(7,057)	0	108,724	0	0	0	3,257	03/01/2034
31402R-AQ-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		33,285	33,285	34,183	34,055	0	(769)	0	(769)	0	33,285	0	0	0	1,045	12/01/2032
31402R-AS-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		47,995	47,995	49,364	49,209	0	(1,214)	0	(1,214)	0	47,995	0	0	0	1,443	03/01/2035
31402R-H2-8	FNMA PASS-THRU LNG 30 YEAR		12/																	

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140F0-T2-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	VARIOUS		117,229	112,892	118,695	.0	0	(1,641)	0	(1,641)	.0	117,054	.0	.175	.175	1,984	07/01/2046
3140J5-FG-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		15,752	15,752	16,641	.0	0	(889)	0	(889)	.0	15,752	.0	.0	.0	.67	02/01/2047
3140J5-HL-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		259,518	259,518	280,442	.0	0	(20,924)	0	(20,924)	.0	259,518	.0	.0	.0	3,452	02/01/2046
3140J5-QK-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		61,097	61,097	66,209	.0	0	(5,112)	0	(5,112)	.0	61,097	.0	.0	.0	.681	01/01/2043
3140J6-CR-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		4,534	4,534	4,677	.0	0	(142)	0	(142)	.0	4,534	.0	.0	.0	.0	01/01/2044
31410G-AO-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		22,738	22,738	25,274	25,188	0	(2,451)	0	(2,451)	.0	22,738	.0	.0	.0	.542	12/01/2036
31410K-T8-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		57,324	57,324	63,235	63,276	0	(5,952)	0	(5,952)	.0	57,324	.0	.0	.0	1,557	05/01/2037
31410K-UK-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		23,908	23,908	25,028	24,977	0	(1,069)	0	(1,069)	.0	23,908	.0	.0	.0	.856	12/01/2037
31410K-US-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		103,697	103,697	114,334	113,995	0	(10,298)	0	(10,298)	.0	103,697	.0	.0	.0	2,860	08/01/2037
31410K-XM-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		108,147	108,147	120,285	119,952	0	(11,805)	0	(11,805)	.0	108,147	.0	.0	.0	3,219	10/01/2038
31410L-DU-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		9,065	9,065	9,731	9,714	0	(649)	0	(649)	.0	9,065	.0	.0	.0	.198	02/01/2041
31410L-S3-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		13,340	13,340	14,201	14,236	0	(896)	0	(896)	.0	13,340	.0	.0	.0	237	09/01/2043
31410L-TW-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		53,876	53,876	54,608	.0	0	(732)	0	(732)	.0	53,876	.0	.0	.0	.760	09/01/2046
31411B-GT-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		52,332	52,332	57,368	57,363	0	(5,032)	0	(5,032)	.0	52,332	.0	.0	.0	1,809	12/01/2036
31412R-FJ-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	VARIOUS		84,392	79,250	85,838	85,667	0	(1,289)	0	(1,289)	.0	84,378	.0	.15	.15	1,310	03/01/2040
31416C-JV-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		61,734	61,734	68,601	68,431	0	(6,698)	0	(6,698)	.0	61,734	.0	.0	.0	1,594	11/01/2038
31416W-H3-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		73,196	73,196	80,070	79,951	0	(6,755)	0	(6,755)	.0	73,196	.0	.0	.0	1,738	06/01/2040
31416X-J7-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		207,115	207,115	219,396	218,984	0	(11,870)	0	(11,870)	.0	207,115	.0	.0	.0	3,748	01/01/2041
31417D-2G-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		14,700	14,700	15,432	15,392	0	(692)	0	(692)	.0	14,700	.0	.0	.0	225	11/01/2042
31417D-3H-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		28,986	28,986	30,512	30,482	0	(1,496)	0	(1,496)	.0	28,986	.0	.0	.0	454	11/01/2042
31417D-LP-6	FNMA PASS-THRU LNG 30 YEAR		03/25/2017	VARIOUS		509,304	498,028	523,805	522,632	0	(943)	0	(943)	.0	521,689	.0	(12,385)	(12,385)	4,858	10/01/2042
31417D-HU-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		7,490	7,490	7,884	7,860	0	(370)	0	(370)	.0	7,490	.0	.0	.0	.128	10/01/2042
31417D-MV-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		15,192	15,192	16,004	15,955	0	(763)	0	(763)	.0	15,192	.0	.0	.0	.273	10/01/2042
31417D-QW-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		19,995	19,995	21,038	20,975	0	(980)	0	(980)	.0	19,995	.0	.0	.0	.336	10/01/2042
31417E-OK-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		22,217	22,217	22,967	22,973	0	(755)	0	(755)	.0	22,217	.0	.0	.0	.346	12/01/2042
31417F-3Q-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		284,883	284,883	291,337	291,239	0	(6,356)	0	(6,356)	.0	284,883	.0	.0	.0	4,508	04/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		05/25/2017	VARIOUS		225,315	218,862	224,881	224,668	0	(349)	0	(349)	.0	224,319	.0	996	996	3,324	07/01/2043
31418B-U7-9	FNMA PASS-THRU LNG 30 YEAR		09/25/2017	VARIOUS		917,553	876,654	937,746	939,687	0	(8,234)	0	(8,234)	.0	931,453	.0	(13,900)	(13,900)	25,719	09/01/2045
31418B-HU-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		2,947	2,947	3,113	.0	0	(167)	0	(167)	.0	2,947	.0	.0	.0	.14	11/01/2045
31418B-YJ-9	FNMA PASS-THRU LNG 30 YEAR		01/25/2017	PRINCIPAL RECEIPT		1,725	1,725	1,845	1,848	0	(123)	0	(123)	.0	1,725	.0	.0	.0	.433	01/01/2046
31418C-AY-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		34,455	34,455	36,323	.0	0	(1,868)	0	(1,868)	.0	34,455	.0	.0	.0	.686	08/01/2046
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR		10/25/2017	VARIOUS		475,618	480,466	498,258	499,191	0	(437)	0	(437)	.0	498,754	.0	(23,136)	(23,136)	4,924	09/01/2046
31418C-EH-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		5,914	5,914	6,213	.0	0	(298)	0	(298)	.0	5,914	.0	.0	.0	.101	12/01/2046
31418C-GD-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	VARIOUS		130,113	129,896	130,251	.0	0	(43)	0	(43)	.0	130,209	.0	(96)	(96)	1,087	02/01/2047
31418C-O9-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		2,287	2,287	2,299	.0	0	(12)	0	(12)	.0	2,287	.0	.0	.0	.0	11/01/2047
31418M-2T-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		8,387	8,387	9,288	9,250	0	(863)	0	(863)	.0	8,387	.0	.0	.0	.228	10/01/2039
31418M-SR-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		23,853	23,853	26,536	26,546	0	(2,693)	0	(2,693)	.0	23,853	.0	.0	.0	.602	06/01/2039
31418T-JF-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		174,691	174,691	193,907	193,641	0	(18,950)	0	(18,950)	.0	174,691	.0	.0	.0	3,944	05/01/2040
31418U-4W-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		23,926	23,926	26,292	26,238	0	(2,312)	0	(2,312)	.0	23,926	.0	.0	.0	.586	07/01/2040
31419A-NJ-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		22,340	22,340	24,511	24,445	0	(2,105)	0	(2,105)	.0	22,340	.0	.0	.0	.550	12/01/2039
31419A-P5-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		17,080	17,080	19,306	19,267	0	(2,188)	0	(2,188)	.0	17,080	.0	.0	.0	.543	10/01/2039
31419A-VS-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2017	PRINCIPAL RECEIPT		1,370	1,370	1,445	1,446	0	(76)	0	(76)	.0	1,370	.0	.0	.0	.25	11/01/2040
31419F-FV-3	FNMA PASS-THRU LNG 30 YEAR		06/25/2017	VARIOUS		147,571	137,602	147,535	147,324	0	(994)	0	(994)	.0	146,331	.0	1,240	1,240	2,623	11/01/2040
31419J-SV-1	FNMA PASS-THRU LNG 30 YEAR		06/25/2017	VARIOUS		38,094	35,519	37,689	37,641	0	(215)	0	(215)	.0	37,425	.0	669	669	.676	11/01/2040
31418M-2Z-4	FNMA PASS-THRU MEGA MULTI 7		12/25/2017	PRINCIPAL RECEIPT		1,695,594	1,695,594	1,903,304	1,825,936	0	(130,342)	0	(130,342)	.0	1,695,594	.0	.0	.0	43,685	02/01/2020
3138EN-Z9-3	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		7,800	7,800	8,098	8,111	0	(311)	0	(311)	.0	7,800	.0	.0	.0	.146	01/01/2044
3138LU-TV-7	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		4,023	4,023	4,175	4,182	0	(159)	0	(159)	.0	4,023	.0	.0	.0	.74	06/01/2042
3138LX-QH-5	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		6,189	6,189	6,422	6,432	0	(244)	0	(244)	.0	6,189	.0	.0	.0	.130	06/01/2042
3138NQ-X9-9	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		12,625	12,625	13,106	13,128	0	(504)	0	(504)	.0	12,625	.0	.0	.0	.239	01/01/2043
31417C-GV-5	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		26,901	26,901	27,513	.0	0	(612)	0	(612)	.0	26,901	.0	.0	.0	.418	07/01/2042
31417C-GZ-2	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		5,356	5,356	5,558	5,568	0	(212)	0	(212)	.0	5,356	.0	.0	.0	.87	07/01/2042
31417C-NZ-4	FNMA PASS-THRU SF30 LTV125+		12/25/2017	PRINCIPAL RECEIPT		13,005	13,005	13,496	13,521	0	(516)	0	(516)							

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
313986-4P-1	FNMA REMIC TRUST 2010-2		12/25/2017	PRINCIPAL RECEIPT		189,647	189,647	199,900	197,775	0	(8,128)	0	(8,128)	0	189,647	0	0	0	2,749	12/25/2049
3136A3-7D-7	FNMA REMIC TRUST 2012-39		12/25/2017	PRINCIPAL RECEIPT		93,820	93,820	99,449	97,966	0	(4,135)	0	(4,135)	0	93,820	0	0	0	1,639	03/25/2042
3136AM-07-1	FNMA REMIC TRUST 2015-12		12/25/2017	PRINCIPAL RECEIPT		392,185	392,185	396,878	396,526	0	(4,340)	0	(4,340)	0	392,185	0	0	0	4,830	07/25/2044
3136AU-V9-9	FNMA REMIC TRUST 2016-103		12/25/2017	PRINCIPAL RECEIPT		4,247	4,247	4,239	4,241	0	6	0	6	0	4,247	0	0	0	33	01/25/2047
3136AT-XX-7	FNMA REMIC TRUST 2016-63		12/25/2017	PRINCIPAL RECEIPT		19,948	19,948	19,917	19,917	0	29	0	29	0	19,948	0	0	0	143	09/25/2046
3136AT-TV-6	FNMA REMIC TRUST 2016-64		12/25/2017	PRINCIPAL RECEIPT		23,657	23,657	23,650	23,653	0	4	0	4	0	23,657	0	0	0	173	09/25/2046
3136AT-ZC-1	FNMA REMIC TRUST 2016-70		12/25/2017	PRINCIPAL RECEIPT		17,571	17,571	17,521	17,524	0	47	0	47	0	17,571	0	0	0	122	10/25/2046
3136AU-JS-1	FNMA REMIC TRUST 2016-79		12/25/2017	PRINCIPAL RECEIPT		25,348	25,348	25,277	25,281	0	67	0	67	0	25,348	0	0	0	175	11/25/2046
3136AU-KP-5	FNMA REMIC TRUST 2016-84		12/25/2017	PRINCIPAL RECEIPT		15,306	15,306	15,307	15,115	0	(3)	0	(3)	0	15,306	0	0	0	120	11/25/2046
3136AV-ZT-9	FNMA REMIC TRUST 2017-16		12/25/2017	PRINCIPAL RECEIPT		16,796	16,796	16,812	16,812	0	(16)	0	(16)	0	16,796	0	0	0	114	03/25/2047
3199999. Subtotal - Bonds - U.S. Special Revenues						41,787,893	40,961,211	43,164,225	40,100,562	0	(889,021)	0	(889,021)	0	42,016,515	0	(228,621)	(228,621)	800,933	XXX
002819-AC-4	ABBOTT LABS		12/13/2017	CORP	FIRST TENN SECURITIES	313,300	250,000	317,555	315,277	0	(1,887)	0	(1,887)	0	313,389	0	(89)	(89)	16,016	11/30/2037
00432C-AV-3	ACCESS PRIVATE ST LN 2003-A		12/13/2017	PRINCIPAL RECEIPT		444,813	444,813	445,647	445,616	0	(804)	0	(804)	0	444,813	0	0	0	4,699	07/01/2038
001055-AH-5	AFLAC INC		02/15/2017	MATURITY		1,000,000	1,000,000	1,021,880	1,002,050	0	(2,050)	0	(2,050)	0	1,000,000	0	0	0	13,250	02/15/2017
01551D-AX-8	ALG STUDENT LN TR 2006 144A		10/30/2017	PRINCIPAL RECEIPT		768,000	768,000	757,440	758,317	0	9,683	0	9,683	0	768,000	0	0	0	4,770	10/28/2023
02005A-CI-6	ALLY MSTR OWN TR 2012-5		09/15/2017	PRINCIPAL RECEIPT		1,500,000	1,500,000	1,504,325	1,503,432	0	(3,432)	0	(3,432)	0	1,500,000	0	0	0	17,325	09/15/2019
02005A-DV-7	ALLY MSTR OWN TR 2014-1		01/15/2017	PRINCIPAL RECEIPT		170,000	170,000	169,954	169,999	0	1	0	1	0	170,000	0	0	0	183	01/15/2019
023135-AQ-9	AMAZON COM INC		11/28/2017	CORP	RE	2,364,820	2,000,000	2,388,360	2,384,028	0	(7,151)	0	(7,151)	0	2,376,876	0	(12,056)	(12,056)	97,625	12/05/2044
023772-AB-2	AMER AIRLINES PT TR 2013-1		07/15/2017	Sink PMT @ 100.000000		14,092	14,092	14,092	14,092	0	0	0	0	0	14,092	0	0	0	144	01/15/2027
02377U-AB-0	AMER AIRLINES PT TR 2013-2		07/15/2017	Sink PMT @ 100.000000		13,927	13,927	13,927	13,927	0	0	0	0	0	13,927	0	0	0	165	07/15/2024
031162-BV-1	AMGEN INC		11/02/2017	CORP	NATIONAL FINL SERVICES	1,042,635	1,000,000	1,053,470	1,049,434	0	(5,284)	0	(5,284)	0	1,044,150	0	(1,515)	(1,515)	34,639	05/22/2024
035242-AN-6	ANHEUSER BUSCH INBEV FIN INC		02/01/2017	CORP		744,891	700,000	749,616	749,594	0	(73)	0	(73)	0	749,521	0	(4,630)	(4,630)	17,626	02/01/2046
00184A-AG-0	AOL TIME WARNER 7.70%		12/26/2017	VARIOUS		1,198,359	850,000	1,066,180	1,034,679	0	(7,663)	0	(7,663)	0	1,027,016	0	171,943	171,943	70,728	05/01/2032
037833-BX-7	APPLE INC		06/12/2017	CORP	RE	2,219,180	2,000,000	2,242,660	2,240,110	0	(2,051)	0	(2,051)	0	2,238,059	0	(18,879)	(18,879)	75,433	02/23/2046
04621W-AC-4	ASSURED GTY US HLDGS INC		03/29/2017	CORP		1,234,640	1,150,000	1,167,193	1,163,591	0	(369)	0	(369)	0	1,163,222	0	71,418	71,418	43,125	07/01/2024
001957-BD-0	AT&T CORP. STEP UP		12/04/2017	EXCHANGE	CFG CAPITAL MARKETS LLC	593,799	424,000	539,820	519,046	0	(3,807)	0	(3,807)	0	515,239	0	78,560	78,560	35,404	11/15/2031
00206R-CP-5	AT&T INC		08/28/2017	CORP		1,944,660	2,000,000	2,025,440	2,024,961	0	(616)	0	(616)	0	2,024,345	0	(79,685)	(79,685)	71,500	05/15/2035
059513-AE-1	BANC AMER OIBS 2007-4		05/10/2017	PRINCIPAL RECEIPT		342,545	342,545	392,669	347,276	0	(4,732)	0	(4,732)	0	342,545	0	0	0	4,083	02/10/2051
05952C-AE-0	BANC AMER OIBS 2007-5		08/10/2017	PRINCIPAL RECEIPT		461,254	461,254	526,551	469,875	0	(8,621)	0	(8,621)	0	461,254	0	0	0	11,073	02/10/2051
06051G-DZ-9	BANK AMER CORP		12/21/2017	EXCHANGE		807,840	750,000	875,615	799,454	0	(19,244)	0	(19,244)	0	780,211	0	27,629	27,629	60,206	06/01/2019
06051G-EC-9	BANK AMER CORP		12/06/2017	LLC	BANC AMERICA SECURITIES	119,441	110,000	127,689	118,562	0	(2,182)	0	(2,182)	0	116,380	0	3,061	3,061	8,886	07/01/2020
06051G-GH-6	BANK AMER CORP		09/08/2017	CORP	RE	1,008,890	1,000,000	1,013,290	0	0	(673)	0	(673)	0	1,012,617	0	(3,727)	(3,727)	9,555	01/20/2023
06051G-GV-5	BANK AMER CORP		12/26/2017	EXCHANGE		850	850	848	848	0	0	0	0	0	848	0	2	2	0	12/20/2023
07388Q-AE-9	BEAR STEARNS OIBS 2007-PWR17		07/13/2017	PRINCIPAL RECEIPT		473,681	473,681	544,585	480,174	0	(6,492)	0	(6,492)	0	473,681	0	0	0	13,039	06/13/2050
084670-BK-3	BERKSHIRE HATHAWAY INC DEL		12/01/2017	CORP	FIRST TENN SECURITIES	563,350	500,000	570,665	569,749	0	(1,492)	0	(1,492)	0	568,256	0	(4,906)	(4,906)	29,625	02/11/2043
05958Y-AA-6	BNSF RAILWAY CO 2007-1		10/01/2017	PRINCIPAL RECEIPT		18,456	18,456	18,456	18,456	0	0	0	0	0	18,456	0	0	0	20	04/01/2024
114521-AB-3	BROOKSIDE MILL CLO LTD 2013-1		10/17/2017	PRINCIPAL RECEIPT		75,488	75,488	75,594	75,594	0	(106)	0	(106)	0	75,488	0	0	0	138	04/17/2025
12189P-AG-7	BURLINGTON NORTHN SF RY PSTH CTF		07/15/2017	Sink PMT @ 100.000000		86,867	86,867	91,735	88,308	0	(1,440)	0	(1,440)	0	86,867	0	0	0	27	01/15/2021
126802-CE-5	CABELAS CC MSTR TR 2012-11 144A		06/15/2017	PRINCIPAL RECEIPT		240,000	240,000	239,901	239,994	0	6	0	6	0	240,000	0	0	0	1,740	06/15/2020
13975G-AF-5	CAPITAL AUTO RECV ABN 2014-1		12/20/2017	PRINCIPAL RECEIPT		29,801	29,801	29,797	29,814	0	(12)	0	(12)	0	29,801	0	0	0	721	10/22/2019
13975H-AD-8	CAPITAL AUTO RECV ABN 2014-2		06/20/2017	PRINCIPAL RECEIPT		200,000	200,000	199,947	200,016	0	(16)	0	(16)	0	200,000	0	0	0	1,001	10/22/2018
14041N-ET-4	CAPITAL ONE CC TR 2014-5A		09/15/2017	PRINCIPAL RECEIPT		1,500,000	1,500,000	1,504,911	1,504,607	0	(4,607)	0	(4,607)	0	1,500,000	0	0	0	16,650	07/15/2020
14313V-AH-7	CARMAX AUTO OWNER TR 2015-3		07/15/2017	PRINCIPAL RECEIPT		1,493,015	1,493,015	1,495,056	1,495,662	0	(2,648)	0	(2,648)	0	1,493,015	0	0	0	6,033	11/15/2018
12505N-AB-0	CGG RECV TR 2014-1 144A		07/14/2017	PRINCIPAL RECEIPT		21,904	21,904	21,902	21,908	0	(4)	0	(4)	0	21,904	0	0	0	99	11/15/2021
151020-AR-5	CELGENE CORP		08/07/2017	LLC	BANC AMERICA SECURITIES	397,814	380,000	378,970	379,157	0	82	0	82	0	379,239	0	18,576	18,576	13,228	08/15/2022
125509-AZ-2	CIGNA CORP		09/20/2017	TENDER OFFER		238,015	171,000	182,773	178,292	0	(350)	0	(350)	0	177,942	0	60,073	60,073	11,372	05/15/2027

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12618S-AC-1	ONH EQUIPMENT TR 2013-D		06/15/2017	PRINCIPAL RECEIPT		17,349	17,349	17,348	17,350	0	(1)	0	(1)	0	17,349	0	0	0	32	10/15/2018
20030N-AM-3	COMCAST CORP NEW		10/20/2017	EXCHANGE		574,350	425,000	547,171	538,985	0	(2,868)	0	(2,868)	0	536,117	0	38,233	38,233	30,001	03/15/2037
20030N-CE-9	COMCAST CORP NEW		10/23/2017	CAREFIRST		250	250	247	0	0	0	0	0	247	0	3	3	0	0	11/01/2049
12624N-AA-8	COMM MTG TR 2012-LTRT 144A		05/17/2017	VARIOUS		940,038	956,485	988,049	975,525	0	(2,482)	0	(2,482)	0	973,043	0	(33,005)	(33,005)	9,473	10/07/2030
				LINSCO/PRIVATE LEDGER																
209111-FK-4	CONSOLIDATED EDISON CO N Y INC		09/11/2017	CORP. RE		801,608	750,000	785,663	0	0	(105)	0	(105)	0	785,557	0	16,050	16,050	9,138	12/01/2056
21079U-AA-3	CONTINENTAL AIRL PT TR		11/10/2017	Sink PMT @ 100.0000000		59,796	59,796	66,401	0	0	(6,605)	0	(6,605)	0	59,796	0	0	0	3,252	05/10/2021
210795-PZ-7	CONTINENTAL AIRLINE PT TR 2012-1		10/11/2017	Sink PMT @ 100.0000000		9,105	9,105	9,043	9,063	0	42	0	42	0	9,105	0	0	0	192	10/11/2025
22546N-AD-6	CSFB COML MTG PTC 2008-C1		11/17/2017	PRINCIPAL RECEIPT		585,000	585,000	654,469	592,613	0	(7,613)	0	(7,613)	0	585,000	0	0	0	19,490	02/15/2041
				NATIONAL FINL SERVICES																
126408-HC-0	CSX CORP		01/04/2017	CORP		1,618,488	1,750,000	1,498,840	1,501,928	0	30	0	30	0	1,501,958	0	116,530	116,530	13,057	05/01/2050
126408-HF-3	CSX CORP		12/01/2017	VARIOUS		732,210	750,000	724,125	0	0	118	0	118	0	724,243	0	7,967	7,967	15,728	11/01/2046
				NATIONAL FINL SERVICES																
231021-AQ-9	CUMMINS INC		02/08/2017	CORP		1,235,825	1,097,000	1,201,281	1,199,657	0	(220)	0	(220)	0	1,199,437	0	36,388	36,388	19,609	10/01/2043
126650-QN-8	CVS HEALTH CORP		12/06/2017	FIRST TENN SECURITIES		2,260,000	2,000,000	2,441,660	2,436,918	0	(8,245)	0	(8,245)	0	2,428,673	0	(168,673)	(168,673)	141,792	07/20/2045
				LINSCO/PRIVATE LEDGER																
24422E-SL-4	DEERE JOHN CAP CORP MTNS BE		12/15/2017	CORP. RE		251,935	250,000	260,433	258,993	0	(1,996)	0	(1,996)	0	256,998	0	(5,063)	(5,063)	9,042	03/04/2021
25272U-AA-9	DIAMOND RESORTS TR 2013-2 144A		12/20/2017	PRINCIPAL RECEIPT		14,550	14,550	14,547	14,591	0	(42)	0	(42)	0	14,550	0	0	0	150	05/20/2026
25755T-AC-4	DOMINOS PIZZA MSTR 2012-1 144A		07/25/2017	PRINCIPAL RECEIPT		331,740	331,740	343,135	338,334	2,870	(9,464)	0	(6,594)	0	331,740	0	0	0	13,013	01/25/2042
				BOSTON INSTITUTIONAL																
260543-CC-5	DOW CHEM CO		01/26/2017	SVCS		115,315	109,000	117,611	113,241	0	(71)	0	(71)	0	113,170	0	2,145	2,145	978	11/15/2020
				LINSCO/PRIVATE LEDGER																
260543-CH-4	DOW CHEM CO		12/15/2017	CORP. RE		250,143	250,000	257,453	256,685	0	(1,022)	0	(1,022)	0	255,662	0	(5,520)	(5,520)	8,208	11/15/2022
				US BANCORP INVESTMENTS																
27886S-AV-2	ECOLAB INC		08/21/2017	INC		150,364	155,000	154,512	154,521	0	27	0	27	0	154,548	0	(4,184)	(4,184)	3,557	11/01/2026
28108P-AA-4	EDLINC ST LN FDG TR 144A		10/02/2017	PRINCIPAL RECEIPT		217,562	217,562	223,817	0	0	(6,255)	0	(6,255)	0	217,562	0	0	0	2,416	10/01/2025
29372E-BV-9	ENTERPRISE FLEET FNC 2017-1		12/20/2017	PRINCIPAL RECEIPT		4,302	4,302	4,302	0	0	0	0	0	0	4,302	0	0	0	74	07/20/2022
				CFG CAPITAL MARKETS LLC																
30219G-AL-2	EXPRESS SCRIPTS HLDG CO		06/06/2017	CORP		1,027,120	1,000,000	1,034,660	1,029,636	0	(2,993)	0	(2,993)	0	1,026,644	0	476	476	26,033	02/25/2021
30219G-AP-3	EXPRESS SCRIPTS HLDG CO		12/07/2017	MARKETAXESS CORP		204,364	195,000	208,693	208,606	0	(223)	0	(223)	0	208,383	0	(4,019)	(4,019)	13,416	07/15/2046
30231G-AT-9	EXXON MOBIL CORP		12/26/2017	VARIOUS		3,031,175	3,000,000	3,153,090	3,145,465	0	(14,508)	0	(14,508)	0	3,130,957	0	(99,782)	(99,782)	120,579	03/01/2026
31331F-AX-9	FEDERAL EXPRESS PASS 1998-1		01/15/2017	Sink PMT @ 100.0000000		85,521	85,521	96,094	88,189	0	(2,668)	0	(2,668)	0	85,521	0	0	0	0	01/15/2022
				KEYBANC CAPITAL MARKETS																
316773-CP-3	FIFTH THIRD BANCORP		04/06/2017	INC		1,047,929	1,000,000	1,042,070	1,041,600	0	(1,365)	0	(1,365)	0	1,040,235	0	7,694	7,694	31,294	01/16/2024
34531A-AB-0	FORD CREDIT AUTO LEASE 2016-A		10/15/2017	PRINCIPAL RECEIPT		2,057,389	2,057,389	2,061,810	2,061,004	0	(3,615)	0	(3,615)	0	2,057,389	0	0	0	13,901	11/15/2018
34530G-AE-2	FORD CREDIT AUTO OWIN TR 2013-D		10/15/2017	PRINCIPAL RECEIPT		60,000	60,000	59,995	60,000	0	0	0	0	0	60,000	0	0	0	303	02/15/2019
				BANC AMERICA SECURITIES																
34530A-AG-0	FORD CREDIT AUTO TR 2012-D		02/15/2017	LLC		100,000	100,000	99,962	100,025	0	(2)	0	(2)	0	100,023	0	(23)	(23)	328	05/15/2019
36159J-DJ-7	GE CAP COMT 2012-6		08/15/2017	PRINCIPAL RECEIPT		395,000	395,000	394,907	395,066	0	(66)	0	(66)	0	395,000	0	0	0	4,819	08/15/2020
				CFG CAPITAL MARKETS LLC																
375558-BD-4	GILEAD SCIENCES INC		11/01/2017	CORP		2,233,400	2,000,000	2,235,780	2,232,729	0	(3,661)	0	(3,661)	0	2,229,067	0	4,333	4,333	112,153	03/01/2046
375558-BG-7	GILEAD SCIENCES INC		09/20/2017	GOLDMAN, SACHS & CO.		440,528	400,000	398,660	398,715	0	32	0	32	0	398,747	0	41,781	41,781	19,473	09/01/2035
				NATIONAL FINL SERVICES																
38141G-VS-0	GOLDMAN SACHS GROUP INC		02/01/2017	CORP		1,035,420	1,000,000	1,016,000	1,015,687	0	(23)	0	(23)	0	1,015,664	0	19,756	19,756	13,854	10/21/2045
36192P-AJ-5	GS MTG SECS TR 2012-GCJ9		12/10/2017	PRINCIPAL RECEIPT		320	320	328	324	0	(4)	0	(4)	0	320	0	0	0	7	11/13/2045
36253B-AQ-6	GS MTG SECS TR 2014-GC22		12/12/2017	PRINCIPAL RECEIPT		16,421	16,421	16,421	16,416	0	5	0	5	0	16,421	0	0	0	110	06/12/2047
411707-AA-0	HARDEES FUND LLC 144A		12/20/2017	VARIOUS		18,690	18,690	18,685	18,458	228	6	0	234	0	18,692	0	(2)	(2)	349	03/20/2043
41283Y-AD-9	HARLEY-DAVIDSON MTR TR 2013-1		06/15/2017	PRINCIPAL RECEIPT		590,407	590,407	590,592	590,609	0	(202)	0	(202)	0	590,407	0	0	0	1,985	07/15/2019
43284A-AA-2	HILTON GRAND VACA TR 2014-A 144A		12/25/2017	PRINCIPAL RECEIPT		27,125	27,125	27,122	27,163	0	(38)	0	(38)	0	27,125	0	0	0	215	11/25/2026
437076-BM-3	HOME DEPOT INC		12/26/2017	VARIOUS		1,991,958	2,000,000	2,109,600	2,104,175	0	(10,324)	0	(10,324)	0	2,093,852	0	(101,894)	(101,894)	74,229	04/01/2026
444859-BE-1	HUMANA INC		09/27/2017	VARIOUS		351,239	310,000	308,506	308,558	0	17	0	17	0	308,576	0	42,663	42,663	14,537	10/01/2044
45685E-AE-6	ING US INC		08/11/2017	EXCHANGE		44,312	44,000	43,930	43,982	0	10	0	10	0	43,992	0	320	320	1,268	02/15/2018
				LINSCO/PRIVATE LEDGER																
458140-AV-2	INTEL CORP		10/12/2017	CORP. RE		2,108,840	2,000,000	2,048,020	2,047,524	0	(702)	0	(702)	0	2,046,822	0	62,018	62,018	74,483	05/19/2046
				FIRST TENN SECURITIES																
458140-AY-6	INTEL CORP		11/22/2017	CORP		267,895	250,000	267,015	0	0	(37)	0	(37)	0	266,979	0	917	917	5,438	05/11/2047

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
459200-BB-6	INTERNATIONAL BUSINESS MACHS		01/23/2017	NATIONAL FINL SERVICES CORP		1,785,159	1,407,000	1,748,507	1,715,023	0	(846)	0	(846)	0	1,714,178	0	70,982	70,982	13,088	11/29/2032
459200-HF-1	INTERNATIONAL BUSINESS MACHS		09/07/2017	FIRST TENN SECURITIES CORP		505,340	500,000	506,265	0	0	(35)	0	(35)	0	506,230	0	(890)	(890)	14,500	06/20/2042
477600-AA-1	JIMMY JOHNS FDG 2017-1 144A		10/30/2017	PRINCIPAL RECEIPT		113	113	113	0	0	0	0	0	0	113	0	0	0	0	07/30/2047
47788N-AC-2	JOHN DEERE OWNER TR 2016-B		10/23/2017	PAINE WEBBER		109,506	110,000	109,991	110,017	0	(8)	0	(8)	0	110,009	0	(503)	(503)	1,184	06/15/2020
46630V-AD-4	JP MORGAN CHASE 2007-CIBC19		04/12/2017	PRINCIPAL RECEIPT		328,462	328,462	371,278	331,498	0	(3,035)	0	(3,035)	0	328,462	0	0	0	4,430	02/12/2049
46648U-AF-1	JP MORGAN MTG TR 2017-4		12/25/2017	PRINCIPAL RECEIPT		72,556	72,556	73,043	0	0	(487)	0	(487)	0	72,556	0	0	0	89	11/25/2048
494368-BL-6	KIMBERLY CLARK CORP		12/26/2017	CFG CAPITAL MARKETS LLC		1,977,250	2,000,000	2,130,520	2,128,921	0	(3,051)	0	(3,051)	0	2,125,870	0	(148,620)	(148,620)	79,293	06/01/2043
501044-CT-6	KROGER CO		09/25/2017	VARIOUS		2,084,984	2,000,000	2,343,800	2,339,607	0	(4,674)	0	(4,674)	0	2,334,932	0	(249,948)	(249,948)	108,493	08/01/2043
524901-AV-7	LEGG MASON INC		02/01/2017	CFG CAPITAL MARKETS LLC		2,082,360	2,000,000	2,015,640	2,014,667	0	(107)	0	(107)	0	2,014,560	0	67,800	67,800	36,417	03/15/2026
548661-CJ-4	LOWES COS INC		01/09/2017	NATIONAL FINL SERVICES CORP		2,366,670	2,000,000	2,318,120	2,306,458	0	(236)	0	(236)	0	2,306,222	0	60,448	60,448	26,583	10/15/2035
548661-DN-4	LOWES COS INC		09/07/2017	CFG CAPITAL MARKETS LLC		242,548	250,000	237,679	0	0	150	0	150	0	237,829	0	4,719	4,719	8,376	04/15/2046
577778-BQ-5	MAY DEPT STORES CO		12/12/2017	VARIOUS		1,256,229	1,175,000	1,342,355	1,317,125	0	(4,989)	0	(4,989)	0	1,312,136	0	(55,907)	(55,907)	103,217	01/15/2032
59156R-BG-2	METLIFE INC		01/11/2017	JEFFERIES & CO BONDS		520,923	475,000	512,535	510,867	0	(19)	0	(19)	0	510,847	0	10,076	10,076	4,117	11/13/2043
59217G-CB-3	METROPOLITAN LIFE GLOBAL 144A		03/22/2017	DIR		190,295	190,000	190,604	190,597	0	(44)	0	(44)	0	190,553	0	(258)	(258)	742	12/19/2018
594918-AU-8	MICROSOFT CORP		02/08/2017	NATIONAL FINL SERVICES CORP		1,421,565	1,500,000	1,508,715	1,508,611	0	(21)	0	(21)	0	1,508,591	0	(87,026)	(87,026)	15,938	05/01/2043
594918-BT-0	MICROSOFT CORP		09/11/2017	LINSCO/PRIVATE LEDGER		744,600	750,000	738,653	0	0	53	0	53	0	738,706	0	5,894	5,894	16,573	08/08/2046
59025W-AE-6	ML MTG TRUST 2008-C1		12/12/2017	CORP. RE		386,481	386,481	440,135	392,507	0	(6,026)	0	(6,026)	0	386,481	0	0	0	13,014	02/12/2051
617446-7X-1	MORGAN STANLEY		07/25/2017	PRINCIPAL RECEIPT		441,270	405,000	403,524	403,826	0	60	0	60	0	403,885	0	37,385	37,385	13,662	11/24/2025
61746B-DM-5	MORGAN STANLEY		03/07/2017	NATIONAL FINL SERVICES CORP		795,846	790,000	806,187	804,381	0	(1,257)	0	(1,257)	0	803,124	0	(7,278)	(7,278)	12,399	01/24/2019
61746B-EC-6	MORGAN STANLEY		03/28/2017	NATIONAL FINL SERVICES CORP		509,000	500,000	513,160	0	0	(119)	0	(119)	0	513,041	0	(4,041)	(4,041)	2,240	10/24/2023
61763M-AA-8	MS BOFAML TRUST 2014-C16		12/15/2017	PRINCIPAL RECEIPT		20,340	20,340	20,340	20,334	0	7	0	7	0	20,340	0	0	0	130	06/17/2047
553893-AA-6	MVW OWNER TRUST 2013-144A		12/20/2017	PRINCIPAL RECEIPT		10,785	10,785	10,784	10,810	0	(26)	0	(26)	0	10,785	0	0	0	105	04/22/2030
55388P-AA-8	MVW OWNER TRUST 2015-1 144A		12/20/2017	PRINCIPAL RECEIPT		24,819	24,819	24,818	24,879	0	(60)	0	(60)	0	24,819	0	0	0	278	12/20/2032
63858S-BC-2	NATIONSBANK CORP MTN SUB NT BE		01/12/2017	CFG CAPITAL MARKETS LLC		698,174	585,000	689,600	680,885	0	(79)	0	(79)	0	680,806	0	17,368	17,368	14,848	03/07/2037
638671-AE-7	NATIONWIDE MUT INS CO 144A		01/03/2017	RAYMOND JAMES & ASSOCIATES, INC		3,016,485	2,250,000	2,997,008	2,977,304	0	(163)	0	(163)	0	2,977,142	0	39,343	39,343	46,758	04/01/2033
000000-00-0	NESTLE HLDGS INC		05/16/2017	LPL FINANCIAL		1,623,156	1,615,000	1,648,221	1,636,614	0	(2,600)	0	(2,600)	0	1,634,014	0	(10,858)	(10,858)	46,140	01/14/2020
64828A-AF-0	NEW RESI MTG LN TR 2014-1 144A		05/25/2017	CORPORATION		935,435	882,808	942,398	935,184	0	(2,403)	0	(2,403)	0	932,781	0	2,654	2,654	18,264	01/25/2054
651229-AS-5	NEWELL RUBBERMAID INC		01/03/2017	VARIOUS		75,927	75,000	74,765	74,788	0	0	0	0	0	74,788	0	1,139	1,139	528	11/01/2025
651229-AX-4	NEWELL RUBBERMAID INC		01/03/2017	BARCLAYS CAPITAL INC		124,263	110,000	110,000	110,000	0	0	0	0	0	110,000	0	14,263	14,263	1,560	04/01/2036
655844-BN-7	NORFOLK SOUTHERN CORP		11/17/2017	GOLDMAN, SACHS & CO.		197,607	172,000	170,271	170,305	0	28	0	28	0	170,333	0	27,273	27,273	10,343	08/15/2043
655844-BW-7	NORFOLK SOUTHERN CORP		11/20/2017	EXCHANGE		797	797	772	0	0	0	0	0	772	0	25	25	0	0	11/01/2047
666807-BJ-0	NORTHROP GRUMMAN CORP		12/01/2017	CA CASH IN LIEU		1,243,375	1,250,000	1,233,738	0	0	173	0	173	0	1,233,910	0	9,465	9,465	30,399	04/15/2045
66989H-AJ-7	NOVARTIS CAPITAL CORP		12/15/2017	LINSCO/PRIVATE LEDGER		251,785	250,000	262,968	262,248	0	(1,236)	0	(1,236)	0	261,012	0	(9,227)	(9,227)	8,104	11/20/2025
67103H-AE-7	O REILLY AUTOMOTIVE INC NEW		07/18/2017	CORP. RE		100,279	100,000	99,832	99,844	0	8	0	8	0	99,851	0	427	427	2,972	03/15/2026
68389X-AW-5	ORACLE CORP		04/18/2017	VARIOUS		530,045	500,000	512,200	512,194	0	(71)	0	(71)	0	512,123	0	17,922	17,922	17,688	07/08/2044
713448-DD-7	PEPSICO INC		09/07/2017	NATIONAL FINL SERVICES CORP		560,345	500,000	567,235	566,550	0	(903)	0	(903)	0	565,648	0	(5,303)	(5,303)	20,210	04/14/2046
717081-ED-1	PFIZER INC		09/07/2017	FIRST TENN SECURITIES CORP		532,165	500,000	513,045	0	0	(156)	0	(156)	0	512,889	0	19,276	19,276	16,615	12/15/2046
74256L-AN-9	PRINCIPAL LIFE GLOBAL FDG II 144A		02/01/2017	CFG CAPITAL MARKETS LLC		1,005,120	1,000,000	1,015,620	1,010,956	0	(331)	0	(331)	0	1,010,625	0	(5,505)	(5,505)	9,302	09/11/2019

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
747525-AK-9	QUALCOMM INC		11/13/2017	SALOMON SMITH BARNEY INC/SAL		284,798	275,000	287,766	287,754	0	(204)	0	(204)	0	287,550	0	(2,752)	(2,752)	13,017	05/20/2045
74834L-AW-0	QUEST DIAGNOSTICS INC		12/15/2017	LINSCO/PRIVATE LEDGER CORP. RE		248,635	250,000	251,450	250,950	0	(279)	0	(279)	0	250,670	0	(2,035)	(2,035)	7,622	03/30/2020
758940-AB-6	REGIONS FINL CORP		02/01/2017	CORP		600,000	500,000	627,360	608,701	0	(995)	0	(995)	0	607,706	0	(7,706)	(7,706)	14,854	09/15/2042
78403D-AC-4	SBA TOWER TR 2012-1 144A		04/17/2017	BARCLAYS CAPITAL		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	1,590	12/15/2044
82652J-AA-5	SIERRA TIMSHR RECV FDG 2015-3 144A		12/20/2017	PRINCIPAL RECEIPT		28,148	28,148	28,142	28,231	0	(83)	0	(83)	0	28,148	0	0	0	322	09/20/2032
82967N-AG-3	SIRIUS XM RADIO INC 144A		09/01/2017	CALLED @ 102.6250000		246,300	240,000	260,194	254,411	0	(1,545)	0	(1,545)	0	252,866	0	(6,566)	(6,566)	13,160	08/15/2022
78446X-AB-1	SLM PRIV ED LN TR 2012-B 144A		12/15/2017	PRINCIPAL RECEIPT		435,365	435,365	435,320	435,400	0	(35)	0	(35)	0	435,365	0	0	0	7,320	10/15/2030
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO		08/25/2017	LINSCO/PRIVATE LEDGER CORP. RE		959,784	800,000	955,136	954,254	0	(2,648)	0	(2,648)	0	951,606	0	8,178	8,178	31,167	12/15/2039
84265V-AG-0	SOUTHERN COPPER CORP		05/04/2017	SALOMON SMITH BARNEY INC/SAL		363,750	375,000	345,761	346,866	0	164	0	164	0	347,030	0	16,720	16,720	9,898	11/08/2042
863667-AJ-0	STRYKER CORP		09/07/2017	BAIRD, ROBERT W. & CO INC		276,495	250,000	275,185	274,920	0	(322)	0	(322)	0	274,599	0	1,896	1,896	11,434	03/15/2046
87236Y-AE-8	TD AMERITRADE HLDG CORP		11/21/2017	CORP		354,925	350,000	367,924	366,925	0	(2,840)	0	(2,840)	0	364,084	0	(9,160)	(9,160)	11,788	04/01/2022
878091-BD-8	TEACHERS INS & ANNUITY ASSN 144A		12/31/2017	TRANSFER		309,727	310,000	309,712	309,722	0	5	0	5	0	309,727	0	0	0	0	09/15/2044
881561-XJ-8	TERWIN MTG TR 2005-14HE		12/25/2017	PRINCIPAL RECEIPT		14,579	14,579	14,424	14,526	0	53	0	53	0	14,579	0	0	0	327	08/25/2036
88732J-AJ-7	TIME WARNER CABLE INC		07/11/2017	PBC CAPITAL MARKETS		477,032	400,000	498,112	491,857	0	(1,438)	0	(1,438)	0	490,418	0	(13,386)	(13,386)	18,413	05/01/2037
89172H-AK-3	TOWD POINT MTG TR 2015-3 144A		12/25/2017	PRINCIPAL RECEIPT		43,962	43,962	43,977	43,938	0	25	0	25	0	43,962	0	0	0	628	03/25/2054
89171V-AK-3	TOWD POINT MTG TR 2015-5 144A		07/25/2017	VARIOUS		1,164,317	1,164,317	1,171,958	1,169,443	0	(2,079)	0	(2,079)	0	1,167,364	0	(3,047)	(3,047)	17,385	05/25/2055
907833-AH-0	UNION PACIFIC RR		01/01/2017	Write Off		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/02/2020
907833-AJ-6	UNION PACIFIC RR CO 2000-1		07/10/2017	PRINCIPAL RECEIPT		37,733	37,733	46,079	39,892	0	(2,158)	0	(2,158)	0	37,733	0	0	0	132	01/10/2021
907833-AA-9	UNION PACIFIC RR CO 2007-3		07/19/2017	PRINCIPAL RECEIPT		39,522	39,522	39,522	39,522	0	0	0	0	0	39,522	0	0	0	1,796	01/02/2031
911312-AN-6	UNITED PARCEL SERVICE INC		02/01/2017	NATIONAL FINL SERVICES		1,122,050	1,000,000	1,111,000	1,104,776	0	(214)	0	(214)	0	1,104,561	0	17,489	17,489	10,969	11/15/2040
90345H-AD-6	US AIRWAYS PT TRUST 2012-2		12/03/2017	Sink PMT @ 100.0000000		9,292	9,292	9,780	9,779	0	(487)	0	(487)	0	9,292	0	0	0	106	12/03/2026
920355-AK-0	VALSPAR CORP		03/20/2017	MORGAN STANLEY		176,367	175,000	174,230	174,318	0	14	0	14	0	174,332	0	2,035	2,035	4,762	01/15/2026
92343V-BT-0	VERIZON COMMUNICATIONS INC		03/21/2017	VARIOUS		924,178	755,000	966,039	958,400	0	(647)	0	(647)	0	957,753	0	(33,575)	(33,575)	22,206	09/15/2043
92343V-BY-9	VERIZON COMMUNICATIONS INC		05/10/2017	SECURITIES (USA)		260,795	250,000	259,925	257,922	0	(347)	0	(347)	0	257,575	0	3,220	3,220	6,917	03/15/2044
92343V-CK-8	VERIZON COMMUNICATIONS INC		07/26/2017	BARCLAYS CAPITAL INC		269,665	275,000	258,577	258,916	0	132	0	132	0	259,048	0	10,617	10,617	12,628	08/21/2046
92343V-DC-5	VERIZON COMMUNICATIONS INC		07/26/2017	BARCLAYS CAPITAL INC		328,699	375,000	374,801	374,803	0	2	0	2	0	374,805	0	(46,106)	(46,106)	15,469	08/15/2046
92343V-DS-0	VERIZON COMMUNICATIONS INC		02/15/2017	SUNTRUST CAPITAL		948	965	919	0	0	0	0	0	919	0	29	29	0	04/15/2049	
928668-AG-7	VOLKSWAGEN GROUP AMER FIN LLC 144A		11/20/2017	MATURITY		700,000	700,000	698,320	698,535	0	1,465	0	1,465	0	700,000	0	0	0	10,983	11/20/2017
931142-DK-6	WAL-MART STORES INC		10/24/2017	TENDER OFFER		2,383,320	2,000,000	2,416,820	2,411,798	0	(7,895)	0	(7,895)	0	2,403,902	0	(20,582)	(20,582)	100,806	10/02/2043
94973V-AN-7	WELLPOINT INC		12/01/2017	TENDER OFFER		401,817	300,000	380,379	375,590	0	(2,124)	0	(2,124)	0	373,467	0	28,350	28,350	18,328	06/15/2037
949746-SL-6	WELLS FARGO & CO NEW		09/08/2017	LINSCO/PRIVATE LEDGER CORP. RE		252,343	250,000	254,793	0	0	(427)	0	(427)	0	254,365	0	(2,023)	(2,023)	3,617	01/24/2023
94974B-GE-4	WELLS FARGO CO MTN BE		02/01/2017	KEYBANC CAPITAL MARKETS INC		1,495,725	1,500,000	1,472,340	1,472,953	0	39	0	39	0	1,472,992	0	22,733	22,733	17,825	11/04/2044
984121-CB-7	XEROX CORP		06/20/2017	MORGAN STANLEY & CO. INC		241,493	225,000	271,969	269,631	0	(481)	0	(481)	0	269,150	0	(27,658)	(27,658)	7,931	12/15/2039
046353-AM-0	ASTRAZENECA PLC	C.	02/01/2017	NATIONAL FINL SERVICES		2,000,220	2,000,000	1,983,920	1,984,218	0	23	0	23	0	1,984,240	0	15,980	15,980	19,444	11/16/2045
056752-AD-0	BAIDU INC	C.	02/23/2017	CORP		202,172	200,000	198,640	199,314	0	39	0	39	0	199,353	0	2,819	2,819	1,207	06/09/2019
20271R-AC-4	COMMONWEALTH BK AUSTRALIA	C.	09/18/2017	MIZUHO SECURITIES USA		1,000,000	1,000,000	1,033,040	1,005,452	0	(5,452)	0	(5,452)	0	1,000,000	0	0	0	19,000	09/18/2017
34988W-AQ-7	FOSSE MASTER 2012-1	C.	07/18/2017	PRINCIPAL RECEIPT		275,616	275,616	275,616	275,616	0	0	0	0	0	275,616	0	0	0	5,047	10/18/2054
393647-AC-6	GREENBRIAR CLO LTD 2007 144A	D.	03/01/2017	NATIONAL FINL SERVICES		980,000	1,000,000	957,500	966,993	0	244	0	244	0	967,237	0	12,763	12,763	8,902	11/01/2021
43474T-AA-1	HOLCIM US FINANCE 144A	C.	12/13/2017	CORP		37,237	35,000	40,412	37,597	0	(795)	0	(795)	0	36,802	0	435	435	2,013	12/30/2019
43474T-AC-7	HOLCIM US FINANCE 144A	C.	12/13/2017	CHASE SECURITIES, INC. GREENWICH CAPITAL MKTS, INC.		285,449	260,000	258,190	258,690	0	159	0	159	0	258,849	0	26,600	26,600	12,832	09/12/2023

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SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
638602-BP-6	NATIONWIDE BLDG SOC 144A	D	06/23/2017	SALOMON SMITH BARNEY INC/SAL		221,840	210,000	209,208	209,306	0	33	0	33	0	209,338	0	12,501	12,501	7,667	07/21/2025	
65557F-AA-4	NORDEA BK AB EURO MTN 144A	C	12/14/2017	BANC AMERICA SECURITIES LLC		325,347	305,000	328,631	320,431	0	(3,164)	0	(3,164)	0	317,267	0	8,080	8,080	16,924	05/13/2021	
671030-AA-5	OFSI FD LTD 2013-5 144A	D	10/17/2017	PRINCIPAL RECEIPT		230,926	230,926	231,272	0	0	(346)	0	(346)	0	230,926	0	0	0	806	04/17/2025	
71429M-AB-1	PERRIGO FINANCE PLC	C	07/01/2017	MORGAN STANLEY CREDIT SUISSE FIRST		320,122	310,000	309,228	309,279	0	32	0	32	0	309,311	0	10,810	10,810	10,925	03/15/2026	
71654Q-BE-1	PETROLEOS MEXICANOS	C	05/15/2017	BOSTON COR		76,670	85,000	87,295	87,211	0	(13)	0	(13)	0	87,198	0	(10,528)	(10,528)	1,831	06/27/2044	
71656L-BJ-9	PETROLEOS MEXICANOS MTN 144A	C	01/24/2017	EXCHANGE NATIONAL FINL SERVICES		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	02/04/2021	
822582-BF-8	SHELL INTERNATIONAL FIN BV	C	01/09/2017	CORP		1,542,165	1,500,000	1,477,575	1,478,083	0	9	0	9	0	1,478,091	0	64,074	64,074	11,120	05/11/2045	
78447U-AF-7	SMART ABS US TRUST 2013-2US	C	04/14/2017	PRINCIPAL RECEIPT		87,358	87,358	87,354	87,357	0	1	0	1	0	87,358	0	0	0	302	02/14/2019	
865622-AV-6	SUMITOMO MITSUI BANKING CORP	C	07/18/2017	MATURITY		1,000,000	1,000,000	1,005,730	1,001,819	0	(1,819)	0	(1,819)	0	1,000,000	0	0	0	18,000	07/18/2017	
88032H-AB-2	TENCENT HLDGS LTD 144A	C	08/22/2017	UBS SECURITIES INC		409,310	400,000	405,544	402,723	0	(731)	0	(731)	0	401,992	0	7,318	7,318	10,988	05/02/2019	
88167A-AE-1	TEVA PHARMACEUTICAL FIN NETH	C	08/04/2017	VARIOUS NATIONAL FINL SERVICES		128,561	140,000	139,628	139,642	0	19	0	19	0	139,660	0	(11,100)	(11,100)	4,631	10/01/2026	
902118-BT-4	TYCO INTL GROUP S A	C	03/28/2017	CORP		1,993,920	2,000,000	2,433,040	2,430,380	0	(2,065)	0	(2,065)	0	2,428,316	0	(434,396)	(434,396)	56,090	09/14/2045	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					105,552,046	99,735,649	106,844,736	98,577,636	3,098	(236,845)	0	(233,747)	0	105,808,633	0	(256,594)	(256,594)	2,837,923	XXX	
8399997	Total - Bonds - Part 4					196,685,330	190,755,338	200,696,151	184,812,664	3,098	(1,277,247)	0	(1,274,149)	0	198,378,869	0	(1,693,551)	(1,693,551)	4,447,570	XXX	
8399998	Total - Bonds - Part 5					379,837,062	373,899,721	379,381,617	0	0	(30,024)	0	(30,024)	0	379,351,591	0	485,469	485,469	2,749,223	XXX	
8399999	Total - Bonds					576,522,392	564,655,060	580,077,768	184,812,664	3,098	(1,307,271)	0	(1,304,173)	0	577,730,460	0	(1,208,082)	(1,208,082)	7,196,793	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST		08/01/2017	VANGUARD GROUP		1,682,481,949	23,000,000	18,578,409	19,769,163	(1,190,754)	0	0	(1,190,754)	0	18,578,409	0	4,421,591	4,421,591	111,254		
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL		07/28/2017	VANGUARD GROUP		230,323,432	17,300,000	14,384,027	16,749,120	(2,365,093)	0	0	(2,365,093)	0	14,384,027	0	2,915,973	2,915,973	26,962		
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		06/16/2017	VANGUARD GROUP		136,229,465	29,850,000	25,282,150	27,767,652	(2,485,502)	0	0	(2,485,502)	0	25,282,150	0	4,567,850	4,567,850	127,527		
9299999	Subtotal - Common Stocks - Mutual Funds					70,150,000	XXX	58,244,586	64,285,935	(6,041,349)	0	0	(6,041,349)	0	58,244,586	0	11,905,414	11,905,414	265,743	XXX	
9799997	Total - Common Stocks - Part 4					70,150,000	XXX	58,244,586	64,285,935	(6,041,349)	0	0	(6,041,349)	0	58,244,586	0	11,905,414	11,905,414	265,743	XXX	
9799998	Total - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999	Total - Common Stocks					70,150,000	XXX	58,244,586	64,285,935	(6,041,349)	0	0	(6,041,349)	0	58,244,586	0	11,905,414	11,905,414	265,743	XXX	
9899999	Total - Preferred and Common Stocks					70,150,000	XXX	58,244,586	64,285,935	(6,041,349)	0	0	(6,041,349)	0	58,244,586	0	11,905,414	11,905,414	265,743	XXX	
9999999	Totals					646,672,392	XXX	638,322,354	249,098,599	(6,038,251)	(1,307,271)	0	(7,345,522)	0	635,975,046	0	10,697,332	10,697,332	7,462,536	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
36179S-20-9	GNMA PASS-THRU M SINGLE FAMILY		09/01/2017	VARIOUS	12/20/2017	VARIOUS	1,351,503	1,425,054	1,414,063	1,420,635	0	(4,419)	0	(4,419)	0	0	(6,572)	(6,572)	(6,572)	18,179	2,837
36179S-2R-7	GNMA PASS-THRU M SINGLE FAMILY		10/01/2017	VARIOUS	10/20/2017	VARIOUS	696,461	745,418	739,564	742,831	0	(2,587)	0	(2,587)	0	0	(3,268)	(3,268)	(3,268)	12,341	1,547
36179S-5N-3	GNMA PASS-THRU M SINGLE FAMILY		10/10/2017	GOLDMAN, SACHS & CO.	11/20/2017	VARIOUS	74,721	79,567	79,051	79,465	0	(102)	0	(102)	0	0	(413)	(413)	(413)	453	205
36179S-UI-5	GNMA PASS-THRU M SINGLE FAMILY		05/12/2017	BNP PARIBAS SECS CORP/BOND	10/20/2017	VARIOUS	274,789	290,718	287,524	288,345	0	(2,373)	0	(2,373)	0	0	(822)	(822)	(822)	4,980	519
36179S-IZ-6	GNMA PASS-THRU M SINGLE FAMILY		09/01/2017	VARIOUS	09/14/2017	VARIOUS	1,083,962	1,155,824	1,152,200	1,152,370	0	(3,455)	0	(3,455)	0	0	(170)	(170)	(170)	11,066	2,631
36179S-YU-5	GNMA PASS-THRU M SINGLE FAMILY		09/01/2017	VARIOUS	10/20/2017	VARIOUS	1,616,156	1,723,195	1,718,051	1,719,169	0	(4,026)	0	(4,026)	0	0	(1,118)	(1,118)	(1,118)	16,062	3,896
3617A0-A6-3	GNMA PASS-THRU X PL NON-LEVEL		05/04/2017	CFG CAPITAL MARKETS LLC	05/23/2017	CFG CAPITAL MARKETS LLC	950,954	1,008,755	1,006,526	1,008,505	0	(250)	0	(250)	0	0	(1,979)	(1,979)	(1,979)	2,556	818
912810-PX-0	UNITED STATES TREAS BDS		03/22/2017	GOLDMAN, SACHS & CO.	09/07/2017	VARIOUS	385,000	488,424	507,202	486,863	0	(1,561)	0	(1,561)	0	0	20,339	20,339	20,339	13,615	6,126
912810-RU-4	UNITED STATES TREAS BDS		08/03/2017	VARIOUS	08/08/2017	VARIOUS	23,250,000	22,884,805	23,071,250	22,884,917	0	113	0	113	0	0	186,333	186,333	186,333	53,306	43,697
912810-RV-2	UNITED STATES TREAS BDS		12/06/2017	VARIOUS	12/14/2017	VARIOUS	50,750,000	52,759,726	52,820,937	52,758,640	0	(1,086)	0	(1,086)	0	0	62,297	62,297	62,297	428,041	391,216
912810-RX-8	UNITED STATES TREAS BDS		11/27/2017	VARIOUS	12/06/2017	VARIOUS	76,155,000	79,086,629	79,280,137	79,084,169	0	(2,460)	0	(2,460)	0	0	195,967	195,967	195,967	422,846	341,001
912810-RY-6	UNITED STATES TREAS BDS		11/21/2017	VARIOUS	11/22/2017	VARIOUS	47,500,000	46,883,008	47,081,933	46,883,124	0	116	0	116	0	0	198,810	198,810	198,810	229,042	214,283
912828-2A-7	UNITED STATES TREAS NTS		04/11/2017	CFG CAPITAL MARKETS LLC	09/06/2017	CFG CAPITAL MARKETS LLC	7,500,000	7,003,125	7,078,906	7,009,015	0	5,890	0	5,890	0	0	69,891	69,891	69,891	31,461	17,403
912828-2K-5	UNITED STATES TREAS NTS		08/01/2017	BARCLAYS CAPITAL INC	10/12/2017	VARIOUS	620,000	620,242	618,940	620,222	0	(20)	0	(20)	0	0	(1,282)	(1,282)	(1,282)	1,505	46
912828-2R-0	UNITED STATES TREAS NTS		09/20/2017	LINSCO/PRIVATE LEDGER CORP. RE	12/26/2017	CORP. RE	10,000,000	10,004,688	9,805,469	10,004,576	0	(112)	0	(112)	0	0	(199,107)	(199,107)	(199,107)	82,541	22,622
912828-2T-6	UNITED STATES TREAS NTS		09/28/2017	VARIOUS	12/07/2017	VARIOUS	45,000,000	44,866,406	44,637,109	44,875,898	0	9,492	0	9,492	0	0	(238,789)	(238,789)	(238,789)	122,928	45,062
912828-U2-4	UNITED STATES TREAS NTS		03/23/2017	CFG CAPITAL MARKETS LLC	04/11/2017	CFG CAPITAL MARKETS LLC	7,500,000	7,236,328	7,299,023	7,237,608	0	1,280	0	1,280	0	0	61,415	61,415	61,415	61,326	53,453
912828-V9-8	UNITED STATES TREAS NTS		08/01/2017	VARIOUS	08/01/2017	CFG CAPITAL MARKETS LLC	32,000,000	31,659,785	31,692,910	31,660,087	0	302	0	302	0	0	32,823	32,823	32,823	151,689	84,375
912828-WD-8	UNITED STATES TREAS NTS		03/01/2017	BANC AMERICA SECURITIES LLC	03/10/2017	BANC AMERICA SECURITIES LLC	865,000	866,588	864,979	866,574	0	(14)	0	(14)	0	0	(1,596)	(1,596)	(1,596)	3,818	3,614
912828-WL-0	UNITED STATES TREAS NTS		05/01/2017	BMO/CM/BONDS	05/15/2017	LLC	390,000	391,813	391,478	391,780	0	(33)	0	(33)	0	0	(302)	(302)	(302)	2,684	2,443
912828-X8-8	UNITED STATES TREAS NTS		08/10/2017	CFG CAPITAL MARKETS LLC	08/25/2017	CFG CAPITAL MARKETS LLC	6,000,000	6,066,797	6,071,719	6,066,600	0	(197)	0	(197)	0	0	5,119	5,119	5,119	35,625	31,946
912828-XR-6	UNITED STATES TREAS NTS		07/11/2017	NOMURA SECURITIES/FIX INCOME	10/13/2017	VARIOUS	1,050,000	1,042,125	1,047,316	1,042,324	0	199	0	199	0	0	4,992	4,992	4,992	4,534	2,109
0599999	Subtotal - Bonds - U.S. Governments						315,013,546	318,289,020	318,666,287	318,283,717	0	(5,303)	0	(5,303)	0	0	382,568	382,568	382,568	1,710,598	1,271,849
3130A3-DU-5	FEDERAL HOME LOAN BANKS		03/07/2017	FIRST TENN BANK, N.A. -BOND D	04/12/2017	FIRST TENN BANK, N.A. -BOND D	2,000,000	2,007,740	2,045,586	2,007,676	0	(64)	0	(64)	0	0	37,910	37,910	37,910	35,833	29,500
3128WJ-ZM-5	FHLIC PC GOLD COMB 30		02/07/2017	CREDIT SUISSE FIRST BOSTON COR	06/15/2017	VARIOUS	538,729	535,193	537,763	535,258	0	65	0	65	0	0	2,505	2,505	2,505	5,890	539
3137B3-6J-2	FHLIC REMIC SERIES K-029		05/16/2017	LINSCO/PRIVATE LEDGER CORP. RE	08/09/2017	CORP. RE	1,700,000	1,797,870	1,784,947	1,793,902	0	(3,967)	0	(3,967)	0	0	(8,955)	(8,955)	(8,955)	16,148	2,822
3137B4-GY-6	FHLIC REMIC SERIES K-032		06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE	07/18/2017	FIRST TENN BANK, N.A. -BOND D	4,000,000	4,243,040	4,195,469	4,237,807	0	(5,233)	0	(5,233)	0	0	(42,338)	(42,338)	(42,338)	18,389	368
3140J5-LM-9	FNMA PASS-THRU INT 15 YEAR		11/01/2017	JP MORGAN SECURITIES INC	12/25/2017	VARIOUS	1,022,551	1,064,731	1,064,488	1,064,510	0	(221)	0	(221)	0	0	(121)	(121)	(121)	1,591	0
31418C-EC-4	FNMA PASS-THRU INT 15 YEAR		06/01/2017	GOLDMAN, SACHS & CO.	08/25/2017	VARIOUS	431,645	434,983	436,915	434,876	0	(108)	0	(108)	0	0	2,039	2,039	2,039	2,233	540
31418C-NG-5	FNMA PASS-THRU INT 15 YEAR		07/13/2017	BARCLAYS CAPITAL INC	09/25/2017	VARIOUS	1,180,000	1,212,358	1,218,722	1,211,581	0	(777)	0	(777)	0	0	7,141	7,141	7,141	7,516	1,672
3138IK-XA-8	FNMA PASS-THRU LNG 30 YEAR		10/10/2017	NOMURA SECURITIES INTL	12/25/2017	VARIOUS	997,764	1,070,959	1,060,408	1,065,294	0	(5,665)	0	(5,665)	0	0	(4,887)	(4,887)	(4,887)	8,697	1,372
31418C-LH-5	FNMA PASS-THRU LNG 30 YEAR		10/01/2017	Nomura	10/10/2017	VARIOUS	69,426	73,147	73,009	73,130	0	(17)	0	(17)	0	0	(121)	(121)	(121)	85	85
3138WJ-3A-4	FNMA PASS-THRU INT 15 YEAR		06/01/2017	WACHOVIA SECURITIES INC	08/25/2017	VARIOUS	430,466	434,031	435,741	433,931	0	(100)	0	(100)	0	0	1,810	1,810	1,810	2,230	538
3199999	Subtotal - Bonds - U.S. Special Revenues						12,370,581	12,874,052	12,853,048	12,857,965	0	(16,087)	0	(16,087)	0	0	(4,917)	(4,917)	(4,917)	98,612	37,436
001055-AR-3	AFLAC INC		01/19/2017	KEYBANC CAPITAL MARKETS INC	11/02/2017	FIRST TENN SECURITIES CORP	500,000	477,270	509,820	477,576	0	306	0	306	0	0	32,244	32,244	32,244	22,611	6,944
0258MC-EE-5	AMERICAN EXPRESS CR CORP MTNBE		03/01/2017	BANC AMERICA SECURITIES LLC	08/07/2017	GOLDMAN, SACHS & CO.	375,000	374,610	377,985	374,665	0	55	0	55	0	0	3,320	3,320	3,320	3,552	0
037833-CH-1	APPLE INC		06/12/2017	LINSCO/PRIVATE LEDGER CORP. RE	11/02/2017	VARIOUS	2,000,000	2,116,240	2,136,030	2,115,552	0	(688)	0	(688)	0	0	20,478	20,478	20,478	56,785	29,750
00206R-EP-3	AT&T INC		09/11/2017	LINSCO/PRIVATE LEDGER CORP. RE	12/14/2017	CORP. RE	1,000,000	995,980	1,002,600	995,993	0	13	0	13	0	0	6,607	6,607	6,607	18,740	5,150
06051G-FC-8	BANK AMER CORP		04/12/2017	KEYBANC CAPITAL MARKETS INC	06/01/2017	CORP. RE	2,500,000	2,784,125	2,775,750	2,783,345	0	(780)	0	(780)	0	0	(7,595)	(7,595)	(7,595)	46,875	30,208
06051G-FG-9	BANK AMER CORP		01/19/2017	NATIONAL FINL SERVICES CORP	04/12/2017	KEYBANC CAPITAL MARKETS INC	2,500,000	2,689,000	2,744,125	2,688,155	0	(845)	0	(845)	0	0	55,970	55,970	55,970	66,693	38,255
12189L-AU-5	BURLINGTON NORTH SANTA FE CP		01/03/2017	CFG CAPITAL MARKETS LLC	06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,169,460	2,172,940	2,168,028	0	(1,432)	0	(1,432)	0	0	4,912	4,912	4,912	68,503	31,597
07333N-AA-0	BYVV OPP MFD FT TR 2017-SPL1		06/22/2017	VARIOUS	07/31/2017	VARIOUS	967,852	1,011,405	1,010,789	1,010,290	0	(1,116)	0	(1,116)	0	0	500	500	500	3,332	3,119
125509-BT-5	CIGNA CORP		02/16/2017	MORGAN STANLEY & CO. INC	06/13/2017	BARCLAYS CAPITAL INC	100,000	113,968	119,325	113,864	0	(104)	0	(104)	0	0	5,461	5,461	5,461	1,807	105

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
20030N-BU-4	COMCAST CORP NEW		08/23/2017	LINSCO/PRIVATE LEDGER CORP. RE	11/21/2017	LINSCO/PRIVATE LEDGER CORP. RE	150,000	137,279	135,062	137,337	0	59	0	59	0	0	(2,276)	(2,276)	1,884	609
126408-HF-3	CSX CORP		01/04/2017	NATIONAL FINL SERVICES CORP	05/16/2017	CORP. RE	1,750,000	1,649,988	1,642,830	1,650,622	0	634	0	634	0	0	(7,792)	(7,792)	38,976	14,963
391164-AG-5	GREAT PLAINS ENERGY INC		03/06/2017	GOLDMAN, SACHS & CO.	07/19/2017	GOLDMAN, SACHS & CO.	95,000	94,926	95,950	94,935	0	9	0	9	0	0	1,015	1,015	858	0
444859-BF-8	HUMANA INC		03/13/2017	JP MORGAN SECURITIES INC	11/20/2017	VARIOUS	65,000	64,920	67,624	64,924	0	4	0	4	0	0	2,700	2,700	1,513	0
459200-JH-5	INTERNATIONAL BUSINESS MACHS		01/23/2017	NATIONAL FINL SERVICES CORP	06/12/2017	CORP. RE	2,000,000	2,229,080	2,216,320	2,227,458	0	(1,622)	0	(1,622)	0	0	(11,138)	(11,138)	77,289	40,994
46647P-AA-4	JP MORGAN CHASE BANK NA		08/01/2017	LINSCO/PRIVATE LEDGER CORP. RE	08/16/2017	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,090,880	2,080,000	2,090,812	0	(68)	0	(68)	0	0	(10,812)	(10,812)	42,363	38,340
46648H-AE-3	JP MORGAN MTG TR 2017-2 144A		05/22/2017	RAYMOND JAMES & ASSOCIATES, INC	06/26/2017	VARIOUS	2,000,000	2,048,750	2,048,482	2,048,318	0	(432)	0	(432)	0	0	164	164	11,248	5,833
594918-BL-7	MICROSOFT CORP		04/17/2017	NATIONAL FINL SERVICES CORP	06/12/2017	CORP. RE	1,500,000	1,624,965	1,639,095	1,624,591	0	(374)	0	(374)	0	0	14,504	14,504	41,163	30,965
594918-CA-0	MICROSOFT CORP		02/08/2017	NATIONAL FINL SERVICES CORP	04/17/2017	NATIONAL FINL SERVICES CORP	1,500,000	1,548,660	1,572,480	1,548,495	0	(165)	0	(165)	0	0	23,985	23,985	13,104	1,240
61746B-EH-5	MORGAN STANLEY		03/09/2017	NATIONAL FINL SERVICES CORP	09/06/2017	CFG CAPITAL MARKETS LLC	1,200,000	1,204,008	1,203,480	1,203,147	0	(861)	0	(861)	0	0	333	333	13,110	1,535
654106-AG-8	NIKE INC		01/04/2017	NATIONAL FINL SERVICES CORP	05/18/2017	NATIONAL FINL SERVICES CORP. RE	2,000,000	1,824,940	1,819,960	1,826,119	0	1,179	0	1,179	0	0	(6,159)	(6,159)	39,750	14,625
68389X-AH-5	ORACLE CORP		01/23/2017	NATIONAL FINL SERVICES CORP	04/18/2017	CORP	1,500,000	1,573,815	1,590,135	1,573,464	0	(351)	0	(351)	0	0	16,671	16,671	19,313	3,375
68389X-BG-9	ORACLE CORP		06/01/2017	CFG CAPITAL MARKETS LLC	12/01/2017	CORP. RE	2,000,000	2,083,640	2,145,260	2,083,272	0	(368)	0	(368)	0	0	61,988	61,988	38,646	4,861
68389X-BJ-3	ORACLE CORP		04/18/2017	NATIONAL FINL SERVICES CORP	06/01/2017	CFG CAPITAL MARKETS LLC	2,000,000	1,992,400	1,974,400	1,992,416	0	16	0	16	0	0	(18,016)	(18,016)	31,111	21,333
68389X-BL-8	ORACLE CORP		08/03/2017	SALOMON SMITH BARNEY INC/SAL	08/16/2017	CREDIT USA	525,000	523,955	521,698	523,961	0	6	0	6	0	0	(2,263)	(2,263)	5,320	5,005
747525-AK-9	QUALCOMM INC		01/03/2017	CFG CAPITAL MARKETS LLC	02/01/2017	CFG CAPITAL MARKETS LLC	2,000,000	2,162,440	2,030,720	2,162,204	0	(236)	0	(236)	0	0	(131,484)	(131,484)	20,267	12,267
828807-CL-9	SIMON PPTY GROUP LP		01/03/2017	CFG CAPITAL MARKETS LLC	06/28/2017	CORP. RE	2,000,000	2,151,400	2,135,868	2,149,776	0	(1,624)	0	(1,624)	0	0	(13,908)	(13,908)	73,097	29,292
878091-BD-8	TEACHERS INS & ANNUITY ASSN 144A		09/11/2017	LINSCO/PRIVATE LEDGER CORP. RE	12/05/2017	CORP. RE	500,000	573,100	570,500	572,748	0	(352)	0	(352)	0	0	(2,248)	(2,248)	17,831	12,114
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A		05/03/2017	JP MORGAN SECURITIES INC	12/31/2017	JP MORGAN SECURITIES INC	325,000	323,960	323,971	323,971	0	11	0	11	0	0	0	0	0	0
907818-EF-1	UNION PAC CORP		07/10/2017	LINSCO/PRIVATE LEDGER CORP. RE	12/01/2017	CORP. RE	1,500,000	1,551,705	1,577,310	1,551,293	0	(412)	0	(412)	0	0	26,017	26,017	33,750	9,788
907833-AH-0	UNION PACIFIC RR		06/09/2017	SCOTT & STRINGFELLOW, INC	06/09/2017	INC	62,743	59,998	71,370	59,998	0	0	0	0	0	0	11,372	11,372	329	0
06738E-AV-7	BARCLAYS PLC	C	06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE	08/29/2017	CORP. RE	2,000,000	2,146,500	2,182,620	2,145,914	0	(586)	0	(586)	0	0	36,706	36,706	63,525	39,050
423012-AG-8	HEINEKEN N V 144A 47	C	05/05/2017	KEYBANC CAPITAL MARKETS INC	11/02/2017	VARIOUS	750,000	765,158	795,127	765,070	0	(87)	0	(87)	0	0	30,057	30,057	14,295	3,716
77426N-AC-7	ROCKWELL CDO II LTD 2007-2 144A	C	06/13/2017	BAIRD, ROBERT W. & CO INC	06/26/2017	BAIRD, ROBERT W. & CO INC	800,000	800,000	799,000	800,000	0	0	0	0	0	0	(1,000)	(1,000)	2,451	1,911
803168-AE-3	SARANAC CLO I LTD 2013-1	C	08/01/2017	STIFEL, NICOLAUS & CO., INC.	08/25/2017	CO., INC.	1,500,000	1,506,000	1,500,000	1,505,858	0	(142)	0	(142)	0	0	(5,858)	(5,858)	3,830	1,149
822582-BQ-4	SHELL INTERNATIONAL FIN BV	C	01/09/2017	NATIONAL FINL SERVICES CORP	02/01/2017	CFG CAPITAL MARKETS LLC	1,500,000	1,483,575	1,435,515	1,483,593	0	18	0	18	0	0	(48,078)	(48,078)	13,833	10,333
822582-BY-7	SHELL INTERNATIONAL FIN BV	C	06/01/2017	LINSCO/PRIVATE LEDGER CORP. RE	10/16/2017	VARIOUS	1,000,000	953,600	971,575	953,876	0	276	0	276	0	0	17,699	17,699	20,677	8,333
88167A-AE-1	TEVA PHARMACEUTICAL FIN NETH	C	02/01/2017	BANC AMERICA SECURITIES LLC	08/07/2017	VARIOUS	350,000	316,845	322,011	318,269	0	1,425	0	1,425	0	0	3,742	3,742	11,582	5,880
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,515,595	48,218,545	48,317,727	48,209,909	0	(8,634)	0	(8,634)	0	0	107,818	107,818	940,013	462,639
8399998	Total - Bonds						373,899,721	379,381,617	379,837,062	379,351,591	0	(30,024)	0	(30,024)	0	0	485,469	485,469	2,749,223	1,771,924
8999998	Total - Preferred Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
9799998	Total - Common Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
9899999	Total - Preferred and Common Stocks						0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999	Totals						379,899,721	379,381,617	379,837,062	379,351,591	0	(30,024)	0	(30,024)	0	0	485,469	485,469	2,749,223	1,771,924

E15.1

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREAS BILLS	@		12/21/2017	LINSCO/PRIVATE LEDGER CORP. RE	03/22/2018	100,664,629	0	0	0	0	101,000,000	100,664,629	40,421	0	0.000	1.324	N/A	0	0
UNITED STATES TREAS NTS			03/30/2017	DEUTSCHE BANK SECURITIES INC	01/02/2018	910,000	0	107	0	0	910,000	909,893	4,550	0	1.000	1.018	JD	4,550	2,262
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						101,574,629	0	107	0	0	101,910,000	101,574,522	44,971	0	XXX	XXX	XXX	4,550	2,262
0599999. Total - U.S. Government Bonds						101,574,629	0	107	0	0	101,910,000	101,574,522	44,971	0	XXX	XXX	XXX	4,550	2,262
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
AT&T INC			12/14/2017	LINSCO/PRIVATE LEDGER CORP. RE	11/27/2018	1,758,338	0	(429)	0	0	1,750,000	1,758,768	3,925	0	2.375	1.851	MN	0	2,424
J P MORGAN CHASE & CO MTN BE			09/12/2017	CFG CAPITAL MARKETS LLC	03/01/2018	500,203	0	(732)	0	0	500,000	500,935	2,833	0	1.700	1.217	MS	0	307
BANK MONTREAL MTN SR		A	09/14/2017	CFG CAPITAL MARKETS LLC	04/09/2018	1,000,405	0	(635)	0	0	1,000,000	1,001,040	3,303	0	1.450	1.239	AO	7,250	6,404
CREDIT SUISSE NEW YORK BRANCH		C	09/21/2017	CFG CAPITAL MARKETS LLC	04/27/2018	750,820	0	(703)	0	0	750,000	751,523	2,267	0	1.700	1.364	AO	6,375	5,242
TOTAL CAPITAL SR NT		C	09/13/2017	CFG CAPITAL MARKETS LLC	08/10/2018	1,004,719	0	(2,311)	0	0	1,000,000	1,007,030	8,323	0	2.125	1.348	FA	0	2,066
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,014,485	0	(4,810)	0	0	5,000,000	5,019,296	20,651	0	XXX	XXX	XXX	13,625	16,443
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,014,485	0	(4,810)	0	0	5,000,000	5,019,296	20,651	0	XXX	XXX	XXX	13,625	16,443
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						106,589,114	0	(4,703)	0	0	106,910,000	106,593,818	65,622	0	XXX	XXX	XXX	18,175	18,705
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						106,589,114	0	(4,703)	0	0	106,910,000	106,593,818	65,622	0	XXX	XXX	XXX	18,175	18,705
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						106,589,114	0	(4,703)	0	0	XXX	106,593,818	65,622	0	XXX	XXX	XXX	18,175	18,705

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Group Hospitalization & Medical Services, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREAS BILLS		12/27/2017	0.000	01/18/2018	6,345,937	923	0
	UNITED STATES TREAS BILLS		12/27/2017	0.000	03/22/2018	398,815	70	0
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					6,744,752	993	0
0599999	Total - U.S. Government Bonds					6,744,752	993	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
7799999	Total - Issuer Obligations					6,744,752	993	0
7899999	Total - Residential Mortgage-Backed Securities					0	0	0
7999999	Total - Commercial Mortgage-Backed Securities					0	0	0
8099999	Total - Other Loan-Backed and Structured Securities					0	0	0
8199999	Total - SVO Identified Funds					0	0	0
8399999	Total Bonds					6,744,752	993	0
31607A-70-3	FIDELITY GOVERNMENT INST		12/01/2017	0.000	XXX	30,000,000	73,379	634,120
60934N-10-4	FEDERATED GOVT OBLIGATIONS FUND		12/01/2017	0.000	XXX	18,926,000	7,127	47,945
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					48,926,000	80,506	682,065
609068-DF-5	FEDERATED TRSY OBLIG MM-1 #68 FFS		12/01/2017	0.000	XXX	3,359,638	69,049	147,432
72702*-11-8	PLAN INVESTMENT MONEY MKT FUND		12/01/2017	0.000	XXX	550,000	0	3,996
8699999	Subtotal - All Other Money Market Mutual Funds					3,909,638	69,049	151,428
8899999	Total Cash Equivalents					59,580,390	150,548	833,493

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

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