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2019

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**QUARTERLY STATEMENT**  
**AS OF JUNE 30, 2019**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**DELTA DENTAL PLAN OF OHIO, INC.**

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry		OH	
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[ ] Dental Service Corporation[ ] Other[X]	Property/Casualty[ ] Vision Service Corporation[ ] Is HMO Federally Qualified? Yes[ ] No[ ] N/A[X]	Hospital, Medical & Dental Service or Indemnity[ ] Health Maintenance Organization[ ]			
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office	4100 Okemos Road Okemos, MI, 48864 (Street and Number)		Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)	
Primary Location of Books and Records	4100 Okemos Road Okemos, MI, 48864 (Street and Number)		4100 Okemos Road (City or Town, State, Country and Zip Code)		Lansing, MI, 48909-7916 (Area Code) (Telephone Number)	
Internet Web Site Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA gsimon@deltadentalmi.com (Name) (E-Mail Address)				(517)347-5405 (Area Code)(Telephone Number)(Extension) (517)381-5572 (Fax Number)	

**OFFICERS**

Name	Title	#
Goran Mike Jurkovic CPA, CGMA	President & CEO	
Frank Buzaki, Jr.	Secretary	
James Robert Stahl, DDS	Treasurer	
Bruce Randall Smith	Chairperson	
Ann Marie Flermoen, DDS	Vice Chairperson	
Douglas Robert Anderson, DDS, MS, JD	Immediate Past Chairperson	

**OTHERS**

Anthony Darrell Robinson, SVP & CMO  
 Amy Lyn Basel, CPA, CGMA, SVP, CFO & CRO  
 Sue Ellen Jenkins, VP, General Counsel & Assistant Secretary

**DIRECTORS OR TRUSTEES**

Douglas Robert Anderson, DDS, MS, JD  
 Frank Buzaki, Jr.  
 Ann Marie Flermoen, DDS  
 Timothy Eldon Moffit, DBA  
 Bruce Randall Smith  
 James Robert Stahl, DDS  
 Michael Scott Stull  
 Carole Simonetti Watkins  
 Canise Yvette Wright-Bean, DMD  
 Poe A Timmons, CPA  
 Christopher Todd Fisher

State of Michigan  
 County of Ingham ss

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

(Signature)  
 Goran Mike Jurkovic, CPA, CGMA  
 (Printed Name)  
 1.  
 President & CEO  
 (Title)

(Signature)  
 Amy Lyn Basel, CPA, CGMA  
 (Printed Name)  
 2.  
 SVP, CFO & CRO  
 (Title)

(Signature)  
 Sue Ellen Jenkins  
 (Printed Name)  
 3.  
 VP, General Counsel & Assistant Secretary  
 (Title)

Subscribed and sworn to before me this  
 day of \_\_\_\_\_, 2019

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

Yes[X] No[ ]

(Notary Public Signature)

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	92,706,892		92,706,892	70,960,556
2. Stocks:				
2.1 Preferred stocks .....	83,600		83,600	78,400
2.2 Common stocks .....	131,270,891		131,270,891	115,557,222
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances) .....				
4.2 Properties held for the production of income (less \$.....0 encumbrances) .....				
4.3 Properties held for sale (less \$.....0 encumbrances) .....				
5. Cash (\$....(3,040,938)), cash equivalents (\$....3,347,590) and short-term investments (\$.....0) .....	306,652		306,652	24,133,945
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	250,000		250,000	250,000
9. Receivables for securities .....	2,273,571		2,273,571	104,173
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	226,891,606		226,891,606	211,084,296
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	963,238		963,238	296,234
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,739,934	39,698	2,700,236	2,516,924
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums) .....				
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....				
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....				
17. Amounts receivable relating to uninsured plans .....	15,399,906	3,312	15,396,594	11,087,178
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....				
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$.....0) .....				
22. Net adjustments in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	8,148		8,148	8,214
24. Health care (\$.....0) and other amounts receivable .....				
25. Aggregate write-ins for other-than-invested assets .....	105		105	
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	246,002,937	43,010	245,959,927	224,992,846
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	246,002,937	43,010	245,959,927	224,992,846
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. Miscellaneous receivables .....	105		105	
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	105		105	

## LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	9,082,700		9,082,700	8,451,416
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	402,131		402,131	355,660
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	248,427		248,427	65,068
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	1,257,497		1,257,497	1,526,406
9. General expenses due or accrued	1,922,706		1,922,706	3,009,609
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	2,052,710		2,052,710	2,360,442
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates	3,777,584		3,777,584	3,243,605
16. Derivatives				
17. Payable for securities	2,797,407		2,797,407	
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....0) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	5,258,640		5,258,640	5,217,670
23. Aggregate write-ins for other liabilities (including \$.....554,540 current)	554,540		554,540	470,119
24. Total liabilities (Lines 1 to 23)	27,354,342		27,354,342	24,699,995
25. Aggregate write-ins for special surplus funds	XXX	XXX	1,349,850	
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	9,712,604	9,712,604
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	207,543,131	190,580,247
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	XXX	XXX		
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	218,605,585	200,292,851
34. Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	245,959,927	224,992,846
<b>DETAILS OF WRITE-INS</b>				
2301. Uninsured claims admin expense reserve	554,498		554,498	470,119
2302. Miscellaneous liabilities	42		42	
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	554,540		554,540	470,119
2501. 2020 ACA Fee	XXX	XXX	1,349,850	
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	1,349,850	
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

## STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total		4 Total
	XXX	5,476,638	5,334,097	10,606,656
1. Member Months .....	XXX	132,541,680	128,808,654	256,091,915
2. Net premium income (including \$.....0 non-health premium income) .....	XXX			
3. Change in unearned premium reserves and reserves for rate credits .....	XXX			
4. Fee-for-service (net of \$.....0 medical expenses) .....	XXX			
5. Risk revenue .....	XXX			
6. Aggregate write-ins for other health care related revenues .....	XXX			
7. Aggregate write-ins for other non-health revenues .....	XXX			
8. Total revenues (Lines 2 to 7) .....	XXX	132,541,680	128,808,654	256,091,915
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits .....				
10. Other professional services .....		115,630,946	111,518,918	214,725,675
11. Outside referrals .....				
12. Emergency room and out-of-area .....				
13. Prescription drugs .....				
14. Aggregate write-ins for other hospital and medical .....				
15. Incentive pool, withhold adjustments and bonus amounts .....				
16. Subtotal (Lines 9 to 15) .....		115,630,946	111,518,918	214,725,675
<b>Less:</b>				
17. Net reinsurance recoveries .....				
18. Total hospital and medical (Lines 16 minus 17) .....		115,630,946	111,518,918	214,725,675
19. Non-health claims (net) .....				
20. Claims adjustment expenses, including \$.....387,844 cost containment expenses .....		591,781	891,623	1,111,054
21. General administrative expenses .....		13,837,631	13,965,071	25,567,252
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only) .....				
23. Total underwriting deductions (Lines 18 through 22) .....		130,060,358	126,375,612	241,403,981
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	XXX	2,481,322	2,433,042	14,687,934
25. Net investment income earned .....		2,937,028	2,088,313	5,627,457
26. Net realized capital gains (losses) less capital gains tax of \$.....0 .....		720,385	756,130	1,658,702
27. Net investment gains or (losses) (Lines 25 plus 26) .....		3,657,413	2,844,443	7,286,159
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)] .....		(4,785)	(1,403)	7,671
29. Aggregate write-ins for other income or expenses .....			674	(1,499,326)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) .....	XXX	6,133,950	5,276,756	20,482,438
31. Federal and foreign income taxes incurred .....	XXX			
32. Net income (loss) (Lines 30 minus 31) .....	XXX	6,133,950	5,276,756	20,482,438
<b>DETAILS OF WRITE-INS</b>				
0601. Discount card revenue .....	XXX			
0602. .....	XXX			
0603. .....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page .....	XXX			
0699. <b>TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)</b> .....	XXX			
0701. .....	XXX			
0702. .....	XXX			
0703. .....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page .....	XXX			
0799. <b>TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)</b> .....	XXX			
1401. .....				
1402. .....				
1403. .....				
1498. Summary of remaining write-ins for Line 14 from overflow page .....				
1499. <b>TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)</b> .....				
2901. Contribution to Delta Dental Fund .....				(1,500,000)
2902. Miscellaneous Income (Expense) .....			674	674
2903. .....				
2998. Summary of remaining write-ins for Line 29 from overflow page .....				
2999. <b>TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)</b> .....			674	(1,499,326)

**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year .....	200,292,851	189,007,645	189,007,645
34. Net income or (loss) from Line 32 .....	6,133,950	5,276,756	20,482,438
35. Change in valuation basis of aggregate policy and claim reserves .....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	12,152,936	(1,007,050)	(9,261,359)
37. Change in net unrealized foreign exchange capital gain or (loss) .....			
38. Change in net deferred income tax .....			
39. Change in nonadmitted assets .....	25,848	90,821	64,127
40. Change in unauthorized and certified reinsurance .....			
41. Change in treasury stock .....			
42. Change in surplus notes .....			
43. Cumulative effect of changes in accounting principles .....			
44. Capital Changes:			
44.1 Paid in .....			
44.2 Transferred from surplus (Stock Dividend) .....			
44.3 Transferred to surplus .....			
45. Surplus adjustments:			
45.1 Paid in .....			
45.2 Transferred to capital (Stock Dividend) .....			
45.3 Transferred from capital .....			
46. Dividends to stockholders .....			
47. Aggregate write-ins for gains or (losses) in surplus .....			
48. Net change in capital and surplus (Lines 34 to 47) .....	18,312,734	4,360,527	11,285,206
49. Capital and surplus end of reporting period (Line 33 plus 48) .....	218,605,585	193,368,172	200,292,851
<b>DETAILS OF WRITE-INS</b>			
4701. ....			
4702. ....			
4703. ....			
4798. Summary of remaining write-ins for Line 47 from overflow page .....			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....			

**CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>				
1.	Premiums collected net of reinsurance .....	132,258,343	127,971,944	257,134,040
2.	Net investment income .....	2,163,442	2,156,608	5,855,334
3.	Miscellaneous income .....		674	674
4.	<b>TOTAL (Lines 1 to 3) .....</b>	<b>134,421,785</b>	<b>130,129,226</b>	<b>262,990,048</b>
5.	Benefit and loss related payments .....	114,999,662	114,772,788	217,705,529
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7.	Commissions, expenses paid and aggregate write-ins for deductions .....	19,087,788	19,965,952	29,515,263
8.	Dividends paid to policyholders .....			
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....			
10.	<b>TOTAL (Lines 5 through 9) .....</b>	<b>134,087,450</b>	<b>134,738,740</b>	<b>247,220,792</b>
11.	<b>Net cash from operations (Line 4 minus Line 10) .....</b>	<b>334,335</b>	<b>(4,609,514)</b>	<b>15,769,256</b>
<b>Cash from Investments</b>				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds .....	69,065,996	12,281,237	32,752,965
12.2	Stocks .....	20,870,898	14,285,837	18,093,673
12.3	Mortgage loans .....			
12.4	Real estate .....			
12.5	Other invested assets .....			500,000
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7	Miscellaneous proceeds .....	628,009		
12.8	<b>TOTAL investment proceeds (Lines 12.1 to 12.7) .....</b>	<b>90,564,903</b>	<b>26,567,074</b>	<b>51,346,638</b>
13.	Cost of investments acquired (long-term only):			
13.1	Bonds .....	89,367,747	16,373,307	30,380,727
13.2	Stocks .....	25,054,453	18,225,377	20,479,757
13.3	Mortgage loans .....			
13.4	Real estate .....			
13.5	Other invested assets .....			270,913
13.6	Miscellaneous applications .....		166,740	
13.7	<b>TOTAL investments acquired (Lines 13.1 to 13.6) .....</b>	<b>114,422,200</b>	<b>34,765,424</b>	<b>51,131,397</b>
14.	Net increase (or decrease) in contract loans and premium notes .....			
15.	<b>Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....</b>	<b>(23,857,297)</b>	<b>(8,198,350)</b>	<b>215,241</b>
<b>Cash from Financing and Miscellaneous Sources</b>				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes .....			
16.2	Capital and paid in surplus, less treasury stock .....			
16.3	Borrowed funds .....			
16.4	Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5	Dividends to stockholders .....			
16.6	Other cash provided (applied) .....	(304,331)	105,893	(1,356,839)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(304,331)	105,893	(1,356,839)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>				
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(23,827,293)	(12,701,971)	14,627,658
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year .....	24,133,945	9,506,287	9,506,287
19.2	<b>End of period (Line 18 plus Line 19.1) .....</b>	<b>306,652</b>	<b>(3,195,684)</b>	<b>24,133,945</b>

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

20.0001	.....	.....	.....	.....
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**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year .....	875,760					875,760				
2. First Quarter .....	913,131					913,131				
3. Second Quarter .....	913,563					913,563				
4. Third Quarter .....										
5. Current Year .....										
6. Current Year Member Months .....	5,476,638					5,476,638				
Total Member Ambulatory Encounters for Period:										
7. Physician .....										
8. Non-Physician .....										
9. Total .....										
10. Hospital Patient Days Incurred .....										
11. Number of Inpatient Admissions										
12. Health Premiums Written (a) .....	132,541,680					132,541,680				
13. Life Premiums Direct .....										
14. Property/Casualty Premiums Written .....										
15. Health Premiums Earned .....	132,541,680					132,541,680				
16. Property/Casualty Premiums Earned .....										
17. Amount Paid for Provision of Health Care Services .....	114,999,661					114,999,661				
18. Amount Incurred for Provision of Health Care Services .....	115,630,946					115,630,946				

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....0.

**CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)****Aging Analysis of Unpaid Claims**

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid .....	.....	.....	.....	.....	.....	.....
0299999 Aggregate Accounts Not Individually Listed - Uncovered .....	.....	.....	.....	.....	.....	.....
0399999 Aggregate Accounts Not Individually Listed - Covered .....	2,980,034	95,732	12,352	.....	.....	3,088,118
0499999 Subtotals .....	2,980,034	95,732	12,352	.....	.....	3,088,118
0599999 Unreported claims and other claim reserves .....	.....	.....	.....	.....	.....	5,994,582
0699999 Total Amounts Withheld .....	.....	.....	.....	.....	.....	.....
0799999 Total Claims Unpaid .....	.....	.....	.....	.....	9,082,700	.....
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....	.....	.....	.....	.....	.....	.....

**UNDERWRITING AND INVESTMENT EXHIBIT**

## ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1+3)	6 Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital & medical) .....						
2. Medicare Supplement .....						
3. Dental only .....	6,746,996	108,252,665	500,500	8,582,200	7,247,496	8,451,416
4. Vision only .....						
5. Federal Employees Health Benefits Plan .....						
6. Title XVIII - Medicare .....						
7. Title XIX - Medicaid .....						
8. Other health .....						
9. Health subtotal (Lines 1 to 8) .....	6,746,996	108,252,665	500,500	8,582,200	7,247,496	8,451,416
10. Healthcare receivables (a) .....						
11. Other non-health .....						
12. Medical incentive pools and bonus amounts .....						
13. Totals (Lines 9 - 10 + 11 + 12) .....	6,746,996	108,252,665	500,500	8,582,200	7,247,496	8,451,416

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

# Notes to Financial Statement

## **1. Summary of Significant Accounting Policies**

### **A. Accounting Practices**

The financial statements of Delta Dental Plan of Ohio (Company) are presented on the basis of accounting practices prescribed or permitted by the State of Ohio Insurance Department in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*.

The State of Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The NAIC *Accounting Practices and Procedures* manual has been adopted as a component of prescribed or permitted practices by the State of Ohio. The state has not adopted any accounting practices that differ from those found in NAIC SAP with regards to completion the Company's financial statement.

17

<b>Description</b>	<b>SSAP #</b>	<b>F/S Page</b>	<b>F/S Line #</b>	<b>6/30/2019</b>	<b>12/31/2018</b>
Net Income, OH				\$6,133,950	\$20,482,438
Effect of OH prescribed practices				-	-
Effect of OH permitted practices				-	-
Net income, NAIC SAP				\$6,133,950	\$20,482,438

<b>Description</b>	<b>SSAP #</b>	<b>F/S Page</b>	<b>F/S Line #</b>	<b>6/30/2019</b>	<b>12/31/2018</b>
Statutory Surplus, OH				\$218,605,585	\$200,292,851
Effect of OH prescribed practices					
Effect of OH permitted practices					
Policyholders Surplus, NAIC SAP				\$218,605,585	\$200,292,851

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

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

### **C. Accounting Policy**

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

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common stocks are recorded at market value except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the statutory equity basis.
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) No mortgage loans on real estate are held as of June 30, 2019 and 2018.
- (6) Loan backed securities are stated at amortized cost. The retrospective adjustment method is used to value MBS's and the scientific interest method is used to value CMO's.
- (7) The Company carries its investment in a non-insurance affiliate at the audited GAAP equity basis adjusted to a statutory equity basis.
- (8) The Company has no ownership interests in joint ventures, partnerships or limited liability companies as of June 30, 2019 and 2018.
- (9) No derivatives are held as of June 30, 2019 and 2018.
- (10) Not applicable.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Not applicable

### **D. Going Concern**

None.

# Notes to Financial Statement

## 2. Accounting Changes and Corrections of Errors

- A. 1. None.
- 2. None.
- 3. None.
- 4. None

## 3. Business Combinations and Goodwill

No change.

## 4. Discontinued Operations

No change.

## 5. Investments

- A. The Company owned no mortgage loans.
- B. The Company had no investments in restructured debt.
- C. The Company had no investments in reverse mortgages.
- D. The Company had no investments in loan backed securities that are recorded at other-than-temporarily impaired values.
- E. The Company had no repurchase agreements.
- F. The Company does not have investments in real estate.
- G. The Company has no investments in low-income housing tax credits (LIHTC).
- H. None.
- I. None.
- J. None.
- K. None.
- L. Restricted Assets

### (1) Restricted Assets (Including Pledged)

	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase / (Decrease) (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Asset (a)	Admitted Restricted to Total Admitted Asset (b)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	0.00%	0.00%
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reserve repurchase agreement							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reserve repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with state	171,202	150,190	21,012		171,202	0.07%	0.07%
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
o. Total Restricted Assets	\$ 171,202	\$ 150,190	\$ 21,012	\$ -	\$ 171,202	0.07%	0.07%

(2) - (3) & (4) – Not applicable

## **Notes to Financial Statement**

M-R. Not applicable.

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

No change.

**7. Investment Income**

No change.

**8. Derivative Instruments**

No change.

**9. Income Taxes**

No change.

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

No Change.

**11. Debt**

No change.

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

No change.

**13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations.**

No change.

**14. Liabilities, Contingencies and Assessments**

No change.

**15. Leases**

No change.

**16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk**

No change.

**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

- A. The Company had no transfers of receivables reported as sales.
- B. The Company had no transfer or servicing of Financial Assets.
- C. The Company was not involved in any wash sales during the periods presented in these statements.

**18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans**

No material change.

**19. Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators**

No change.

# Notes to Financial Statement

## 20. Fair Value Measurements

A.

### 1. Fair Value Measurements at Reporting Date

Description	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Values (NAV) Included in Level 2
<b>a. Assets at fair value</b>					
Perpetual Preferred stock					
Industrial & Misc	\$83,600	\$0	\$0	\$83,600	\$0
Parent, Subs, and Affiliate	0	0	0	\$0	\$0
Total Perpetual Preferred Stock	<b>\$83,600</b>	<b>\$0</b>	<b>\$0</b>	<b>\$83,600</b>	<b>\$0</b>
Bonds					
U.S. Governments	\$0	\$0	\$0	\$0	\$0
Industrial & Misc	23,147,451	0	0	23,147,451	0
Hybrid Securities	0	0	0	0	0
Parent, Subs, and Affiliate	0	0	0	0	0
Total Bonds	<b>\$23,147,451</b>	<b>\$0</b>	<b>\$0</b>	<b>\$23,147,451</b>	<b>\$0</b>
Common stock					
Industrial & Misc	\$89,520,886	\$0	\$0	\$89,520,886	\$0
Parent, Subs, and Affiliate	0	0	0	0	0
Total Common Stocks	<b>\$89,520,886</b>	<b>\$0</b>	<b>\$0</b>	<b>\$89,520,886</b>	<b>\$0</b>
Derivative assets					
Interest rate contracts	\$0	\$0	\$0	\$0	\$0
Foreign exchange contracts	0	0	0	0	0
Credit contracts	0	0	0	0	0
Commodity futures contracts	0	0	0	0	0
Commodity forward contracts	0	0	0	0	0
Total Derivatives	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Separate account assets	\$0	\$0	\$0	\$0	\$0
<b>Total assets at fair value</b>	<b>\$112,751,937</b>	<b>\$0</b>	<b>\$0</b>	<b>\$112,751,937</b>	<b>\$0</b>
<b>b. Liabilities at fair value</b>					
Derivative liabilities	\$0	\$0	\$0	\$0	\$0
<b>Total liabilities at fair value</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

2. None

3. None

4. None

5. None

B. None

C. None

D. None

## 21. Other Items

No change.

## 22. Events Subsequent

On July 9, 2019, the Company received payment for the remaining outstanding surplus note (\$250,000) and accrued interest (\$81,531) from Delta Dental of North Carolina. The total amount received was \$331,531.

## 23. Reinsurance

No change.

## 24. Retrospectively Rated Contracts & Contracts Subject to Re-determination

No material change.

# Notes to Financial Statement

## **25. Change in Incurred Claims and Claim Adjustment Expenses**

Reserves as of December 31, 2018 were \$8,807,076. As of June 30, 2019, \$7,102,656 has been paid for incurred claims and claim adjustment expense attributable to insured events of prior years. Remaining reserves for prior years are now \$500,500 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,203,920 favorable prior-year loss development since December 31, 2018 to June 30, 2019. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The business to which this relates does not include retrospectively rated policies, therefore there was no return premium accrued as a result of the prior year effects.

## **26. Intercompany Pooling Arrangements**

No change.

## **27. Structured Settlement**

No change.

## **28. Health Care Receivables**

No change.

## **29. Participating Policies**

No change.

## **30. Premium Deficiency Reserves**

1. Liability carried for premium deficiency reserves	\$ 0
2. Date of the most recent evaluation of this liability	6/30/2019
3. Was anticipated investment income utilized in the calculation?	Yes   No <input checked="" type="checkbox"/> X

## **31. Anticipated Salvage and Subrogation**

No change.

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES  
GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?  
 Yes [ ]  No [X]  
 Yes [ ]  No [ ] N/A [X]

1.2 If yes, has the report been filed with the domiciliary state?  
.....

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

2.2 If yes, date of change:  
.....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
 Yes [X]  No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?  
 Yes [ ]  No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes:  
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group?  
 Yes [ ]  No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  
.....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  
 Yes [ ]  No [X]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.  
.....

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  
..... 12/31/2016 .....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.  
..... 12/31/2016 .....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).  
..... 01/17/2018 .....

6.4 By what department or departments?  
State of Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?  
 Yes [ ]  No [ ] N/A [X]

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

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

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?  
.....  Yes [ ]  No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....  Yes [ ]  No [X]

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?  
.....  Yes [ ]  No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.  
.....

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
 Yes [X]  No [ ]  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
.....  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
.....  
(c) Compliance with applicable governmental laws, rules and regulations;  
.....  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
.....  
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:  
.....

9.2 Has the code of ethics for senior managers been amended?  
.....  Yes [ ]  No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?  
.....  Yes [ ]  No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
.....

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?  
.....  Yes [X]  No [ ] 0

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:  
.....

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)  
 Yes [ ]  No [X]

11.2 If yes, give full and complete information relating thereto:  
.....

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

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

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

**GENERAL INTERROGATORIES (Continued)****INVESTMENT**

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds .....		
14.22	Preferred Stock .....	21,598,600	41,750,004
14.23	Common Stock .....		
14.24	Short-Term Investments .....		
14.25	Mortgages Loans on Real Estate .....		
14.26	All Other .....	250,000	250,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	21,848,600	42,000,004
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above .....		

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

Yes[ ] No[X]

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

If no, attach a description with this statement.

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

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

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

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

Yes[X] No[ ]

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

1 Name of Custodian(s)	2 Custodian Address
Bank of America .....	135. LaSalle St., Chicago, IL 60603 .....

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

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

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

Yes[ ] No[X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Amy L. Basel .....	A .....
Goran M. Jurkovic .....	A .....
Red Cedar Investment Management, LLC .....	A .....

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

Yes[X] No[ ]

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

Yes[ ] No[X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
170939 .....	Red Cedar Investment Management, LLC .....	n/a .....	SEC .....	NO .....

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

Yes[X] No[ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

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

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

Has the reporting entity self-designated 5GI securities?

Yes[ ] No[X]

## **GENERAL INTERROGATORIES (Continued)**

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes[ ] No[X]

**GENERAL INTERROGATORIES****PART 2 - HEALTH**

## 1. Operating Percentages:

1.1 A&H loss percent	.....	88.000%
1.2 A&H cost containment percent	.....	0.000%
1.3 A&H expense percent excluding cost containment expenses	.....	10.000%

2.1 Do you act as a custodian for health savings accounts?

Yes[ ] No[X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$..... 0

2.3 Do you act as an administrator for health savings accounts?

Yes[ ] No[X]

2.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$..... 0

3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes[ ] No[X]

3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes[ ] No[X]

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
				<b>N O N E</b>				

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

State, Etc.	Active Status (a)	Direct Business Only							
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
1. Alabama (AL) .....	N .....								
2. Alaska (AK) .....	N .....								
3. Arizona (AZ) .....	N .....								
4. Arkansas (AR) .....	N .....								
5. California (CA) .....	N .....								
6. Colorado (CO) .....	N .....								
7. Connecticut (CT) .....	N .....								
8. Delaware (DE) .....	N .....								
9. District of Columbia (DC) .....	N .....								
10. Florida (FL) .....	N .....								
11. Georgia (GA) .....	N .....								
12. Hawaii (HI) .....	N .....								
13. Idaho (ID) .....	N .....								
14. Illinois (IL) .....	N .....								
15. Indiana (IN) .....	N .....								
16. Iowa (IA) .....	N .....								
17. Kansas (KS) .....	N .....								
18. Kentucky (KY) .....	N .....								
19. Louisiana (LA) .....	N .....								
20. Maine (ME) .....	N .....								
21. Maryland (MD) .....	N .....								
22. Massachusetts (MA) .....	N .....								
23. Michigan (MI) .....	N .....								
24. Minnesota (MN) .....	N .....								
25. Mississippi (MS) .....	N .....								
26. Missouri (MO) .....	N .....								
27. Montana (MT) .....	N .....								
28. Nebraska (NE) .....	N .....								
29. Nevada (NV) .....	N .....								
30. New Hampshire (NH) .....	N .....								
31. New Jersey (NJ) .....	N .....								
32. New Mexico (NM) .....	N .....								
33. New York (NY) .....	N .....								
34. North Carolina (NC) .....	N .....								
35. North Dakota (ND) .....	N .....								
36. Ohio (OH) .....	L .....	132,541,680							132,541,680
37. Oklahoma (OK) .....	N .....								
38. Oregon (OR) .....	N .....								
39. Pennsylvania (PA) .....	N .....								
40. Rhode Island (RI) .....	N .....								
41. South Carolina (SC) .....	N .....								
42. South Dakota (SD) .....	N .....								
43. Tennessee (TN) .....	N .....								
44. Texas (TX) .....	N .....								
45. Utah (UT) .....	N .....								
46. Vermont (VT) .....	N .....								
47. Virginia (VA) .....	N .....								
48. Washington (WA) .....	N .....								
49. West Virginia (WV) .....	N .....								
50. Wisconsin (WI) .....	N .....								
51. Wyoming (WY) .....	N .....								
52. American Samoa (AS) .....	N .....								
53. Guam (GU) .....	N .....								
54. Puerto Rico (PR) .....	N .....								
55. U.S. Virgin Islands (VI) .....	N .....								
56. Northern Mariana Islands (MP) .....	N .....								
57. Canada (CAN) .....	N .....								
58. Aggregate other alien (OT) .....	XXX .....								
59. Subtotal .....	XXX .....	132,541,680							132,541,680
60. Reporting entity contributions for Employee Benefit Plans .....	XXX .....								
61. Total (Direct Business) .....	XXX .....	132,541,680							132,541,680

**DETAILS OF WRITE-INS**

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

(a) Active Status Counts:

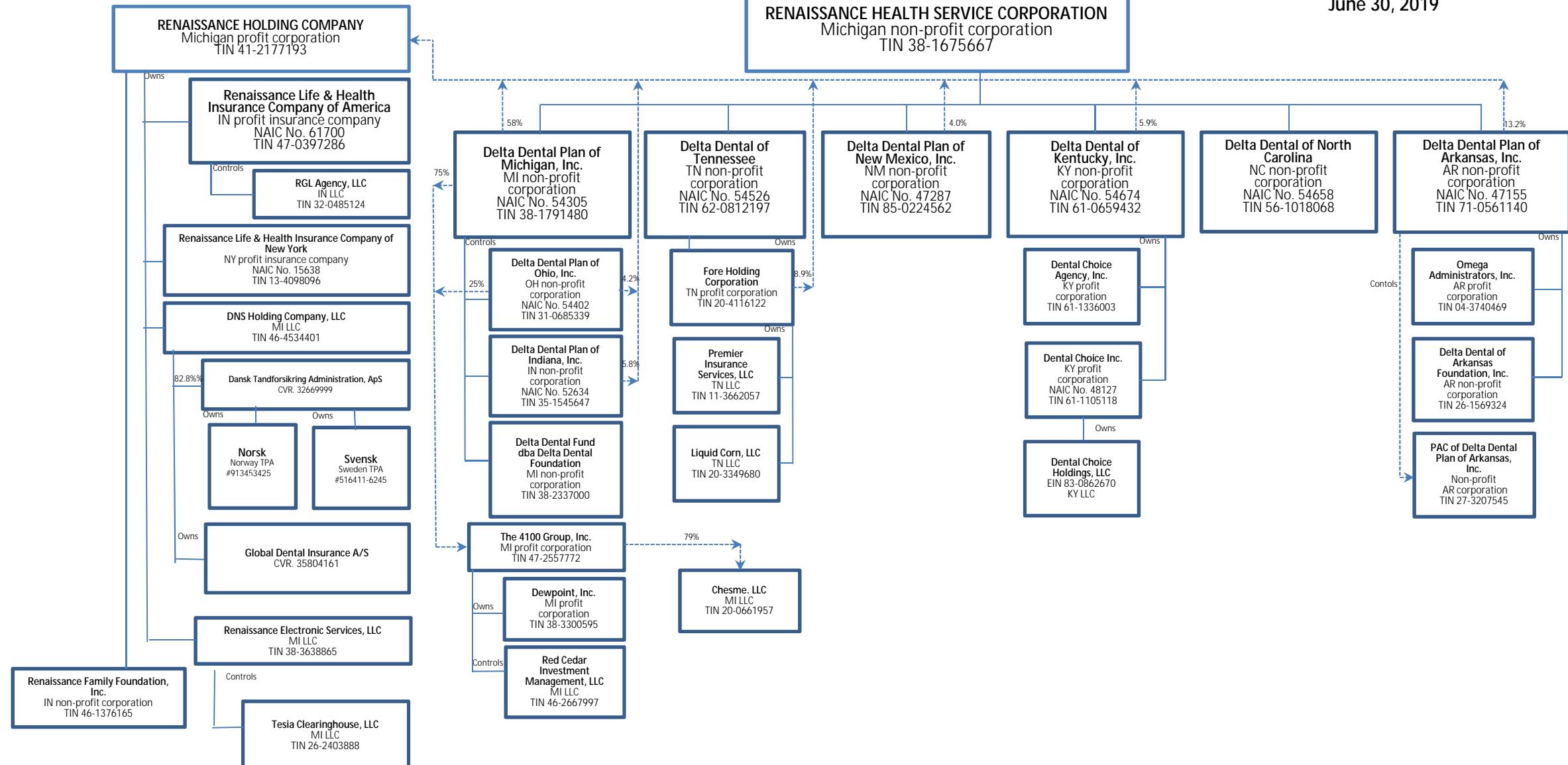
L Licensed or Chartered - Licensed insurance carrier or domiciled RRG  
 E Eligible - Reporting entities eligible or approved to write surplus lines in the state  
 N None of the above Not allowed to write business in the state

R Registered - Non-domiciled RRGs  
 Q Qualified - Qualified or accredited reinsurer

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

## MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART



# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required?	*
		0	38-1675667			Renaissance Health Service Corporation	MI	UDP						N	
		0	46-1376165			Renaissance Family Foundation, Inc.	IN	NIA						N	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	58.0	Renaissance Health Service Corporation		Y	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	4.2	Renaissance Health Service Corporation		Y	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental Plan of Indiana, Inc.	Ownership	5.8	Renaissance Health Service Corporation		Y	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Fore Holding Corporation	Ownership	8.9	Renaissance Health Service Corporation		N	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental of Kentucky, Inc.	Ownership	5.9	Renaissance Health Service Corporation		Y	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental Plan of New Mexico, Inc.	Ownership	4.0	Renaissance Health Service Corporation		Y	
		0	41-2177193			Renaissance Holding Company	MI	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	13.2	Renaissance Health Service Corporation		N	
Q16	Renaissance Health Service Corporation	61700	47-0397286			Renaissance Life & Health Insurance Company of America	IN	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		N	
		0	32-0485124			RGL Agency, LLC	IN	NIA	Renaissance Life & Health Insurance Company of America	Ownership	100.0	Renaissance Health Service Corporation		N	
	Renaissance Health Service Corporation	15638	13-4098096			Renaissance Life & Health Insurance Company of New York	NY	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		N	
		0	46-4534401			DNS Holding Company, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		N	
		0	32669999			Dansk Tandforsikring Administration ApS		NIA	DNS Holding Company, LLC	Ownership	82.8	Renaissance Health Service Corporation		N	
		0	35804161			Global Dental Company A/S		NIA	DNS Holding Company, LLC	Ownership	100.0	Renaissance Health Service Corporation		N	
		0	26-2403888			Tesia Clearinghouse, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation		N	
		0	38-3638865			Renaissance Electronic Services, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		N	
	Renaissance Health Service Corporation	54305	38-1791480			Delta Dental Plan of Michigan, Inc.	MI	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation		N	
	Renaissance Health Service Corporation	54402	31-0685339			Delta Dental Plan of Ohio, Inc.	OH	IA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation		N	
477	Renaissance Health Service Corporation	52634	35-1545647			Delta Dental Plan of Indiana, Inc.	IN	IA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation		N	
		0	38-2337000			Delta Dental Fund dba Delta Dental Foundation	MI	NIA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation		N	
		0	46-2667997			Red Cedar Investment Management, LLC	MI	NIA	GLM Holding Company	Board of Directors		Renaissance Health Service Corporation		N	
		0	47-2557772			The 4100 Group, Inc.	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	75.0	Renaissance Health Service Corporation		Y	
		0	47-2557772			The 4100 Group, Inc.	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	25.0	Renaissance Health Service Corporation		Y	
		0	38-3300595			Dewpoint, Inc.	MI	NIA	The 4100 Group, Inc.	Ownership	100.0	Renaissance Health Service Corporation		N	
	Renaissance Health Service Corporation	54526	62-0812197			Delta Dental of Tennessee	TN	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation		N	

# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Rela-tionship to Report-ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
477	Renaissance Health Service Corporation	0	20-4116122			Fore Holding Corporation		TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	Y	
		0	11-3662057			Premier Insurance Services, LLC		TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	N	
	Renaissance Health Service Corporation	0	20-3349680			Liquid Corn, LLC		TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	N	
		47287	85-0224562			Delta Dental Plan of New Mexico, Inc.		NM	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
	Renaissance Health Service Corporation	54674	61-0659432			Delta Dental of Kentucky, Inc.		KY	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
		0	61-1336003			Dental Choice Agency, Inc.		KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	Y	
	Renaissance Health Service Corporation	48127	61-1105118			Dental Choice Inc.		KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
		54658	56-1018068			Delta Dental of North Carolina		NC	RE	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
	Renaissance Health Service Corporation	47155	71-0561140			Delta Dental Plan of Arkansas, Inc.		AR	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
		0	04-3740469			Omega Administrators, Inc.		AR	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	0	26-1569324			Delta Dental of Arkansas Foundation, Inc.		AR	NIA	Delta Dental Plan of Arkansas, Inc.	Board of Directors		Renaissance Health Service Corporation	N	
		00000	83-0862670			Dental Choice Holdings, LLC		KY	NIA	Delta Choice Inc.	Ownership	100.0	Renaissance Health Services Corporation	N	
		00000	20-0661957			Chesme, LLC		MI	NIA	The 4100 Group, Inc.	Ownership	79.0	Renaissance Health Services Corporation	N	
		00000	27-3207545			PAC of Delta Dental Plan of Arkansas, Inc.		AR	NIA	Delta Dental Plan of Arkansas, Inc.	Board of Directors		Renaissance Health Services Corporation	N	
		00000	91-3453425			Norsk		DNK	NIA	Dansk Tandforsikring Administration ApS	Ownership	100.0	Renaissance Health Services Corporation	N	
		00000	51-64116245			Svensk		SWE	NIA	Dansk Tandforsikring Administration ApS	Ownership	100.0	Renaissance Health Services Corporation	N	

Asterisk	Explanation
0000001	

## **SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

### **RESPONSE**

No

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

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



5440220193650002

2019

Document Code: 365



**SCHEDULE A - VERIFICATION****Real Estate**

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

**SCHEDULE B - VERIFICATION****Mortgage Loans**

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

**SCHEDULE BA - VERIFICATION****Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	..... 250,000	..... 750,000
2. Cost of acquired:	.....	.....
2.1 Actual cost at time of acquisition .....	.....	.....
2.2 Additional investment made after acquisition .....	.....	.....
3. Capitalized deferred interest and other .....	.....	.....
4. Accrual of discount .....	.....	.....
5. Unrealized valuation increase (decrease) .....	.....	.....
6. Total gain (loss) on disposals .....	.....	..... 500,000
7. Deduct amounts received on disposals .....	.....	.....
8. Deduct amortization of premium and depreciation .....	.....	.....
9. Total foreign exchange change in book/adjusted carrying value .....	.....	.....
10. Deduct current year's other-than-temporary impairment recognized .....	.....	.....
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....	..... 250,000	..... 250,000
12. Deduct total nonadmitted amounts .....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12) .....	..... 250,000	..... 250,000

**SCHEDULE D - VERIFICATION****Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	..... 186,596,178	..... 194,385,618
2. Cost of bonds and stocks acquired .....	..... 114,422,201	..... 50,860,484
3. Accrual of discount .....	..... 290,159	..... 116,779
4. Unrealized valuation increase (decrease) .....	..... 12,152,936	..... (9,261,359)
5. Total gain (loss) on disposals .....	..... 720,385	..... 1,658,702
6. Deduct consideration for bonds and stocks disposed of .....	..... 89,936,894	..... 50,846,638
7. Deduct amortization of premium .....	..... 186,762	..... 317,408
8. Total foreign exchange change in book/adjusted carrying value .....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized .....	.....	.....
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	..... 3,180	.....
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	..... 224,061,383	..... 186,596,178
12. Deduct total nonadmitted amounts .....	.....	.....
13. Statement value at end of current period (Line 11 minus Line 12) .....	..... 224,061,383	..... 186,596,178

**SCHEDULE D - PART 1B**  
**Showing the Acquisitions, Dispositions and Non-Trading Activity**  
**During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation**

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a)	42,472,271	66,511,177	54,184,088	970,838	42,472,271	55,770,198		48,302,539
2. NAIC 2 (a)	29,441,293	10,210,437	2,724,820	9,784	29,441,293	36,936,694		22,253,663
3. NAIC 3 (a)								
4. NAIC 4 (a)								373,141
5. NAIC 5 (a)								31,212
6. NAIC 6 (a)								
7. Total Bonds	71,913,564	76,721,614	56,908,908	980,622	71,913,564	92,706,892		70,960,555
<b>PREFERRED STOCK</b>								
8. NAIC 1								
9. NAIC 2	82,400			1,200	82,400	83,600		78,400
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	82,400		1,200	82,400	83,600			78,400
15. Total Bonds & Preferred Stock	71,995,964	76,721,614	56,908,908	981,822	71,995,964	92,790,492		71,038,955

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

**SI03 Schedule DA Part 1 .....** **NONE**

**SI03 Schedule DA Verification .....** **NONE**

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

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

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

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

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

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	5,044,842	6,562,834
2. Cost of cash equivalents acquired .....	92,191,827	34,989,601
3. Accrual of discount .....		3,672
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		4
6. Deduct consideration received on disposals .....	93,889,079	36,511,269
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	3,347,590	5,044,842
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,347,590	5,044,842

**E01 Schedule A Part 2 .....** **NONE**

**E01 Schedule A Part 3 .....** **NONE**

**E02 Schedule B Part 2 .....** **NONE**

**E02 Schedule B Part 3 .....** **NONE**

**E03 Schedule BA Part 2 .....** **NONE**

**E03 Schedule BA Part 3 .....** **NONE**

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
<b>Bonds - U.S. Governments</b>									
38379UR65	GNMA REMIC TRUST 2016-133		06/19/2019	Bank of America	XXX	424,746	5,686,977	3,859	1
38379UGS9	GNMA REMIC TRUST 2016-34		04/10/2019	Bank of America	XXX	258,780	3,486,718	1,353	1
38379UHJ8	GNMA REMIC TRUST 2016-35 20580316		04/11/2019	Bank of America	XXX	339,916	5,407,916	1,758	1
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816		04/10/2019	Bank of America	XXX	382,025	5,421,190	2,187	1
38379USK3	GNMA REMIC TRUST 2016-67		04/10/2019	Bank of America	XXX	268,724	3,419,149	1,552	1
9128286T2	U S TREASURY NT 2.375% 05/15/29		06/20/2019	Bank of America	XXX	1,294,672	1,255,000	3,174	1
912810SD1	UNITED STATES TREAS BDS		06/28/2019	Bank of America	XXX	4,702,391	4,590,000	30,111	1
912810SG4	UNITED STATES TREAS BDS TIPS		04/24/2019	Bank of America	XXX	1,391,681	1,370,000	2,107	1
9128285F3	UNITED STATES TREAS NTS		06/03/2019	VARIOUS	XXX	6,997,437	6,905,000	5,889	1
9128285J5	UNITED STATES TREAS NTS		05/01/2019	Bank of America	XXX	3,593,679	3,485,000	46,539	1
9128285K2	UNITED STATES TREAS NTS		06/27/2019	Bank of America	XXX	6,209,813	6,045,000	59,471	1
9128285M8	UNITED STATES TREAS NTS		05/01/2019	Bank of America	XXX	2,975,346	2,845,000	37,714	1
9128286Y1	UNITED STATES TREAS NTS		06/28/2019	Bank of America	XXX	1,698,179	1,695,000	822	1
912828G38	UNITED STATES TREAS NTS		05/29/2019	Bank of America	XXX	2,058,727	2,040,000	1,996	1
912828Y46	UNITED STATES TREAS NTS		04/16/2019	Bank of America	XXX	2,991,413	2,985,000	16,667	1
9128286D7	UNITED STATES TREAS NTS 2.5%02/28/		06/27/2019	VARIOUS	XXX	3,609,501	3,595,000	16,843	1
9128285W6	UNITED STATES TREAS NTS TIPS 0.875		04/24/2019	Bank of America	XXX	2,079,798	2,025,000	4,233	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	41,276,828	62,256,951	236,275	XXX
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
3137BYPP9	FHLMC REMIC SERIES K-726		06/27/2019	Bank of America	XXX	720,318	713,879	51	1
3140BHB50	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	XXX	894,242	881,434	1,028	1
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	XXX	917,022	890,312	1,187	1
31418DCY6	FNMA PASS-THRU LNG 30 YEAR		06/05/2019	Bank of America	XXX	1,229,458	1,210,000	1,406	1
3136AQV72	FNMA REMIC TRUST 2016-M1		06/21/2019	Bank of America	XXX	533,410	529,952	894	1
3136AY6W8	FNMA REMIC TRUST 2017-M15		05/15/2019	Bank of America	XXX	474,475	462,338	722	1
3136B2GY2	FNMA REMIC TRUST 2018-M10 20280725		04/24/2019	Bank of America	XXX	1,315,894	1,264,333	3,439	1
31418DCX8	FNMA UMBS LNG 30 YEAR		06/07/2019	Bank of America	XXX	1,220,231	1,211,899	1,212	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	7,305,050	7,164,148	9,939	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
91087BAF7	UNITED MEXICAN STATES GLBL NT 4.5%	C	04/17/2019	Bank of America	XXX	492,960	480,000		2FE
00440EA9	ACE INA HLDG INC		04/22/2019	Bank of America	XXX	460,829	455,000	7,240	1FE
020002BB6	ALLSTATE CORP SB-B DB FXD/FL53		04/22/2019	Bank of America	XXX	232,655	225,000	2,480	2FE
023135AQ9	AMAZON COM INC		04/17/2019	Bank of America	XXX	332,671	280,000	5,275	1FE
031162CP3	AMGEN INC		04/26/2019	Bank of America	XXX	463,080	465,000	5,785	2FE
03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU		04/18/2019	Bank of America	XXX	479,062	470,000	5,246	2FE
06051GK9	BANK AMER CORP		04/17/2019	Bank of America	XXX	462,884	465,000	6,297	1FE
12189LAC5	BURLINGTON NORTHN SANTA FE CP		04/22/2019	Bank of America	XXX	239,293	210,000	1,561	1FE
126802CL9	CABELAS CC MSTR TR 2013-I		06/17/2019	Bank of America	XXX	467,098	460,000	139	1FE
172967LW9	CITIGROUP INC		04/18/2019	Bank of America	XXX	462,330	450,000		1FE
20030NCT6	COMCAST CORP NEW		04/25/2019	Bank of America	XXX	519,420	490,000	791	1FE
24422ETW9	DEERE JOHN CAP CORP MTNS BE		05/23/2019	Bank of America	XXX	444,933	450,000	2,800	1FE
30291EAG9	FREMF MTG TR 2013-K712 144A		06/18/2019	Bank of America	XXX	590,553	590,000	1,043	FMC
38141GRD8	GOLDMAN SACHS GROUP INC		04/24/2019	Bank of America	XXX	463,873	455,000	4,307	1FE
406216BG5	HALLIBURTON CO		04/18/2019	Bank of America	XXX	478,704	470,000	7,839	1FE
437076BA9	HOME DEPOT INC		04/29/2019	Bank of America	XXX	464,175	445,000	1,558	1FE
404280AT6	HSBC HLDGS PLC PERP COCO FXD/F		04/23/2019	Bank of America	XXX	470,475	450,000	1,992	2FE
446150AK0	HUNTINGTON BANCSHARES INC		04/17/2019	Bank of America	XXX	467,589	475,000	2,802	2FE
46643GAD2	JPMBB COML MTG SEC TR 2014-C24		06/17/2019	Bank of America	XXX	661,268	635,000	1,071	FMC
532457BH0	LILLY ELI & CO		04/26/2019	Bank of America	XXX	464,615	465,000	4,787	1FE
539830BL2	LOCKHEED MARTIN CORP		05/13/2019	Bank of America	XXX	580,529	515,000	3,629	2FE
56585AAG7	MARATHON PETE CORP		05/01/2019	Bank of America	XXX	233,306	230,000	790	2FE
58933YAF2	MERCK & CO INC NEW		04/25/2019	Bank of America	XXX	463,709	460,000	5,307	1FE

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
59166BAA9	METLIFE SEC TR 2017 144A		04/25/2019	Bank of America	XXX	294,315	297,218	694	FMR
594918CA0	MICROSOFT CORP		04/26/2019	Bank of America	XXX	466,559	420,000	3,543	1FE
61746BEF9	MORGAN STANLEY		04/26/2019	Bank of America	XXX	465,336	460,000	4,632	1FE
61690GAE1	MS BOFAML TRUST 2014-C14		05/14/2019	Bank of America	XXX	321,044	310,000	489	FMC
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		06/25/2019	Bank of America	XXX	414,761	397,945	856	1FE
64830BAA5	NEW RESI MTG TR 2017-6		06/04/2019	Bank of America	XXX	1,076,062	1,027,429	363	FMR
64830GAB2	NEW RESI MTG TR-144A		05/16/2019	Bank of America	XXX	449,274	430,212	920	FMR
674599CH6	OCCIDENTAL PETE CORP DEL		04/23/2019	Bank of America	XXX	232,921	230,000	217	1FE
693475AV7	PNC FINL SVCS GROUP INC		04/18/2019	Bank of America	XXX	475,936	465,000	3,847	1FE
64829HAD9	PVTPL NEW RESIDENTIAL MTG LN 144A		06/06/2019	Bank of America	XXX	387,397	376,872	310	FMR
80286GAD3	SANTANDER DRIVE AUTO TR 2019-2		05/13/2019	Bank of America	XXX	464,979	465,000	1FE	
806851AG6	SCHLUMBERGER HLDGS CORP 144A		05/16/2019	Bank of America	XXX	796,011	770,000	12,748	2FE
87165LBU4	SYNCHRONY CC MSTR NT 2017-2		05/13/2019	Bank of America	XXX	470,551	470,000	1FE	
87612EBG0	TARGET CORP		05/23/2019	Bank of America	XXX	482,247	485,000	6,078	1FE
887317AZ8	TIME WARNER INC		04/18/2019	Bank of America	XXX	359,874	355,000	3,745	2FE
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		05/16/2019	Bank of America	XXX	293,099	280,431	538	FMR
89172EAE4	TOWD PT MTG TR 2016-1 144A		06/18/2019	Bank of America	XXX	204,883	200,000	369	FMR
89172YAA8	TOWD PT MTG TR 2016-3 144A		06/25/2019	Bank of America	XXX	352,775	354,604	576	FMR
91159HHS2	U S BANCORP MTNS BK ENT		04/29/2019	Bank of America	XXX	473,106	445,000	241	1FE
92826CAH5	VISA INC		04/25/2019	Bank of America	XXX	463,513	470,000	1,143	1FE
931427AQ1	WALGREENS BOOTS ALLIANCE INC		05/21/2019	Bank of America	XXX	710,334	730,000	12,033	2FE
931142EC3	WALMART INC		04/17/2019	Bank of America	XXX	463,852	440,000	5,594	1FE
95000AAU1	WELLS FARGO COM MTG TR 2015-P2		05/17/2019	Bank of America	XXX	599,324	570,000	1,206	FMC
981464FJ4	WORLD FIN NETWORK CCMT 2016-A		05/07/2019	Bank of America	XXX	468,988	475,000	643	1FE
01626PAJ5	ALIMENTATION COUCHE TARD INC 144A	C	05/22/2019	Bank of America	XXX	470,564	475,000	4,204	2FE
06368BGS1	BANK MONTREAL QUE LW TIER II	C	06/28/2019	Bank of America	XXX	573,345	585,000	6,796	2FE
29250NAR6	ENBRIDGE INC	C	04/24/2019	Bank of America	XXX	346,632	345,000	3,581	2FE
89114QBL1	TORONTO DOMINION BANK	C	05/14/2019	Bank of America	XXX	555,717	565,000	3,475	1FE
961214DF7	WESTPAC BKG CORP	C	06/11/2019	Bank of America	XXX	476,355	465,000	1,117	2FE
89153VAL3	TOTAL CAPITAL	C	04/23/2019	Bank of America	XXX	348,186	335,000	523	1FE
05607MAA5	BAA FUNDING LTD 144A	D	05/23/2019	Bank of America	XXX	258,925	250,000	4,503	1FE
822582BY7	SHELL INTERNATIONAL FIN BV	C	04/26/2019	Bank of America	XXX	469,190	470,000	1,661	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX		25,082,066	24,504,711	159,384	XXX
<b>Bonds - Hybrid Securities</b>									
060505EL4	BANK AMER CORP		06/20/2019	Bank of America	XXX	696,094	625,000	6,884	2FE
064058AD2	BANK NEW YORK MELLON CORP		06/28/2019	Bank of America	XXX	593,850	585,000	7,279	2UFE
808513AP0	CHARLES SCHWAB E FLT		06/28/2019	Bank of America	XXX	587,925	585,000	5,411	2FE
46625HKK5	JPMORGAN CHASE & CO		06/28/2019	Bank of America	XXX	589,663	580,000	12,761	2FE
59156RBP2	METLIFE INC		06/28/2019	Bank of America	XXX	590,138	585,000	619	2UFE
4899999 Subtotal - Bonds - Hybrid Securities				XXX		3,057,670	2,960,000	32,954	XXX
8399997 Subtotal - Bonds - Part 3				XXX		76,721,614	96,885,810	438,552	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX		XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds				XXX		76,721,614	96,885,810	438,552	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				XXX		XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks				XXX			XXX		XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
33739E108	FIRST TR EXCHANGE-TRADED FD		06/19/2019	Bank of America		23,300,000	450,141	XXX	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX		450,141	XXX		XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
36193*101	THE 4100 GROUP, INC		04/05/2019	Undefined			19,750,000	XXX	AP

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
9199999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates .....					XXX	19,750,000	XXX		XXX .....
<b>Common Stocks - Mutual Funds</b>									
057071409 .. BAIRD FDS INC .....			06/25/2019 ..	Bank of America .....	3,860.320	37,441	XXX		U .....
233203827 .. DFA INVT DIMENSIONS GROUP INC .....			04/03/2019 ..	Bank of America .....	371.770	13,105	XXX		U .....
233203843 .. DFA INVT DIMENSIONS GROUP INC .....			04/03/2019 ..	Bank of America .....	207.280	6,900	XXX		U .....
25434D203 .. DIMENSIONAL INVT GROUP INC .....			04/03/2019 ..	Bank of America .....	264.440	4,538	XXX		U .....
31420B300 .. FEDERATED INSTL TR .....			06/01/2019 ..	Bank of America .....	5,668.060	55,084	XXX		U .....
54400N409 .. LORD ABBETT HIGH YIELD FD .....			06/01/2019 ..	Bank of America .....	7,361.070	54,173	XXX		L .....
922908785 .. VANGAURD SMALL CAP VALUE INDEX .....			06/26/2019 ..	Bank of America .....	346.660	10,573	XXX		U .....
921937504 .. VANGUARD BD INDEX FD INC .....			04/01/2019 ..	Bank of America .....	1,857.260	19,836	XXX		U .....
921921300 .. VANGUARD FENWAY FDS .....			06/14/2019 ..	Bank of America .....	244.580	18,182	XXX		U .....
922908850 .. VANGUARD INDEX FDS .....			06/26/2019 ..	Bank of America .....	413.300	17,710	XXX		U .....
922040100 .. VANGUARD INSTL INDEX FD .....			06/14/2019 ..	Bank of America .....	179.630	46,929	XXX		U .....
922908819 .. VANGUARD SMALL CAP GROWTH INDEX .....			06/26/2019 ..	SCHWAB CHARLES, CO. INC .....	50.990	2,598	XXX		U .....
921908869 .. VANGUARD SPECIALIZED PORTFOLIO .....			06/26/2019 ..	Bank of America .....	2,783.680	52,528	XXX		U .....
921909784 .. VANGUARD STAR FD .....			06/20/2019 ..	Bank of America .....	417.580	47,245	XXX		U .....
9299999 Subtotal - Common Stocks - Mutual Funds .....					XXX	386,842	XXX		XXX .....
9799997 Subtotal - Common Stocks - Part 3 .....					XXX	20,586,983	XXX		XXX .....
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....					XXX	XXX	XXX	XXX	XXX .....
9799999 Subtotal - Common Stocks .....					XXX	20,586,983	XXX		XXX .....
9899999 Subtotal - Preferred and Common Stocks .....					XXX	20,586,983	XXX		XXX .....
9999999 Total - Bonds, Preferred and Common Stocks .....					XXX	97,308,597	XXX	438,552	XXX .....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....12.

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B/A.C.V.										
38378BQQ5	GNMA CMO 2012		06/17/2019	PRINCIPAL RECEIPT	XXX	450	450	455	454	(4)	6	18	(194)	(194)	(4)	450				4	03/16/2040	1		
38378BET3	GNMA CMO 2013		06/17/2019	PRINCIPAL RECEIPT	XXX	1,422	1,422	1,415	1,416	6	18	18	(194)	(194)	6	1,422				10	05/16/2046	1		
38378KWU9	GNMA CMO 2013-96		05/31/2019	VARIOUS	XXX	87,517	93,832	92,776	93,045	18	18	18	(194)	(194)	18	93,063				847	11/16/2041	1		
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		06/20/2019	PRINCIPAL RECEIPT	XXX	2,130	2,130	2,271	2,325				(194)	(194)		2,130				36	10/20/2044	1		
38378BSP5	GNMA REMIC TRUST 2012-46 20381		06/17/2019	PRINCIPAL RECEIPT	XXX	560	560	566	562	(1)	(1)	(1)	(1)	(1)	(1)	560				4	11/16/2038	1		
38378NNA7	GNMA REMIC TRUST 2013-194		06/17/2019	PRINCIPAL RECEIPT	XXX	7,355	7,355	7,218	7,226	128	128	128	(7,355)	(7,355)	128	62	62		62	05/16/2038	1			
38379KFL7	GNMA REMIC TRUST 2015-37 20550		06/17/2019	PRINCIPAL RECEIPT	XXX	851	851	855	855	(4)	(4)	(4)	(4)	(4)	(4)	851				9	02/16/2055	1		
38379UGS9	GNMA REMIC TRUST 2016-34		06/30/2019	PRINCIPAL RECEIPT	XXX	7,116	535	175	(531)	(531)	(531)	(531)	(531)	(531)	(531)	450				21	01/16/2058	1		
38379UHJ8	GNMA REMIC TRUST 2016-35 20580316		06/16/2019	PRINCIPAL RECEIPT	XXX	8,159	513	(513)	(513)	(513)	(513)	(513)	(513)	(513)	(513)	6	6	6		6	03/16/2058	1		
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816		06/16/2019	PRINCIPAL RECEIPT	XXX	16,474	1,161	(1,161)	(1,161)	(1,161)	(1,161)	(1,161)	(1,161)	(1,161)	(1,161)	14	14	14		14	08/16/2057	1		
38379USK3	GNMA REMIC TRUST 2016-67		06/16/2019	PRINCIPAL RECEIPT	XXX	6,900	550	153	(543)	(543)	(543)	(543)	(543)	(543)	(543)	15	15	15		15	07/16/2057	1		
9128286T2	U S TREASURY NT 3.375% 05/15/29		06/21/2019	Bank of America	XXX	888,990	865,000	892,284	(10)	(10)	(10)	(10)	(10)	(10)	(10)	892,274				2,289	05/15/2029	1		
912810QY7	UNITED STATES TREAS BDS		04/18/2019	Bank of America	XXX	960,362	980,000	882,352	882,851	678	678	678	678	678	678	883,529	76,833	76,833		10,502	11/15/2042	1		
912810RW0	UNITED STATES TREAS BDS		04/02/2019	Bank of America	XXX	459,368	459,805	460,504	460,452	(6)	(6)	(6)	(6)	(6)	(6)	460,446	2,617	2,617		2,617	02/15/2047	1		
912810SD1	UNITED STATES TREAS BDS		06/12/2019	Bank of America	XXX	2,809,262	2,775,000	2,774,115	2,774,115	5	5	5	5	5	5	2,774,120	35,142	35,142		16,643	08/15/2048	1		
912810SG4	UNITED STATES TREAS BDS TIPS		06/20/2019	Bank of America	XXX	742,181	689,724	699,857	699,857	(60)	(60)	(60)	(60)	(60)	(60)	699,796	42,384	42,384		42,384	02/15/2049	1		
9128284D9	UNITED STATES TREAS NTS		04/11/2019	Bank of America	XXX	302,191	300,000	295,664	296,227	235	235	235	235	235	235	296,463	5,729	5,729		4,057	03/31/2023	1		
9128285F3	UNITED STATES TREAS NTS		06/20/2019	Bank of America	XXX	7,817,454	7,670,000	7,761,941	7,64,519	(2,914)	(2,914)	(2,914)	(2,914)	(2,914)	(2,914)	7,759,042	58,412	58,412		58,412	10/15/2021	1		
9128285J5	UNITED STATES TREAS NTS		06/03/2019	Bank of America	XXX	3,656,187	3,515,000	3,616,478	194,168	(723)	(723)	(723)	(723)	(723)	(723)	3,615,769	40,418	40,418		40,418	10/31/2025	1		
9128285K2	UNITED STATES TREAS NTS		06/28/2019	Bank of America	XXX	5,119,176	4,965,000	5,063,610	449,414	(1,565)	(1,565)	(1,565)	(1,565)	(1,565)	(1,565)	5,062,054	57,123	57,123		57,123	03/31/2023	1		
9128285M8	UNITED STATES TREAS NTS		06/17/2019	Bank of America	XXX	4,643,953	4,400,000	4,565,186	807,189	(544)	(544)	(544)	(544)	(544)	(544)	4,564,598	79,354	79,354		61,585	11/15/2028	1		
9128286Y1	UNITED STATES TREAS NTS		06/25/2019	Bank of America	XXX	310,654	310,000	310,932	(4)	(4)	(4)	(4)	(4)	(4)	310,928	(274)	(274)		178	06/15/2022	1			
912828G38	UNITED STATES TREAS NTS		06/11/2019	Bank of America	XXX	2,091,208	2,060,000	2,077,051	174,802	(69)	(69)	(69)	(69)	(69)	(69)	2,077,036	14,172	14,172		14,172	11/15/2024	1		
912828J27	UNITED STATES TREAS NTS		05/21/2019	Bank of America	XXX	1,282,215	1,300,000	1,254,315	579,321	2,340	2,340	2,340	2,340	2,340	2,340	1,258,474	23,741	23,741		23,741	02/15/2025	1		
912828KQ2	UNITED STATES TREAS NTS		05/15/2019	MATURITY	XXX	115,000	115,000	128,336	115,791	(791)	(791)	(791)	(791)	(791)	(791)	115,000	1,797	1,797		1,797	05/15/2019	1		
912828R36	UNITED STATES TREAS NTS		05/20/2019	Bank of America	XXX	191,172	200,000	197,696	198,186	90	90	90	90	90	90	198,276	(7,104)	(7,104)		(7,104)	05/15/2026	1		
912828SX9	UNITED STATES TREAS NTS		05/31/2019	MATURITY	XXX	150,000	150,000	150,797	150,056	(56)	(56)	(56)	(56)	(56)	(56)	150,000	844	844		844	05/31/2019	1		
912828V49	UNITED STATES TREAS NTS		04/02/2019	Bank of America	XXX	458,499	448,110	439,717	440,921	219	219	219	219	219	219	441,140	17,359	17,359		17,359	1,252	01/15/2027	1	
912828VS6	UNITED STATES TREAS NTS		04/11/2019	Bank of America	XXX	226,846	225,000	230,035	228,715	(211)	(211)	(211)	(211)	(211)	(211)	228,504	(1,658)	(1,658)		(1,658)	3,729	08/15/2023	1	
912828Y46	UNITED STATES TREAS NTS		06/28/2019	Bank of America	XXX	2,940,333	2,925,000	2,929,976	499,807	(361)	(361)	(361)	(361)	(361)	(361)	2,929,656	10,677	10,677		10,677	31,595	07/31/2020	1	
9128286D7	UNITED STATES TREAS NTS 2.5% 02/28/		06/28/2019	Bank of America	XXX	2,852,800	2,840,000	2,846,008	(138)	(138)	(138)	(138)	(138)	(138)	2,845,870	6,930	6,930		6,930	15,216	02/28/2021	1		
9128285W6	UNITED STATES TREAS NTS TIPS 0.875%		06/20/2019	Bank of America	XXX	1,068,666	1,010,820	1,036,186	(605)	(605)	(605)	(605)	(605)	(605)	1,035,581	33,085	33,085		33,085	3,909	01/15/2029	1		
0599999 Subtotal - Bonds - U.S. Governments					XXX	39,186,802	38,348,708	38,721,355	6,348,630	(7,289)	(7,289)	(7,289)	(7,289)	(7,289)	(7,289)	38,704,387				482,414	482,414	350,984	XXX	XXX
0617560PL9	CHICAGO ILL MET WTR RECLAMATIO		04/25/2019	Bank of America	XXX	55,218	45,000	46,640	46,318	(15)	(15)	(15)	(15)	(15)	(15)	46,304	8,915	8,915		8,915	1,058	12/01/2038	1FE	
812631GY9	SEATTLE WASH DRAIN & WASTEWA		05/21/2019	Bank of America	XXX	41,784	40,000	39,882	39,964	6	6	6	6	6	6	39,970	1,814	1,814		1,814	1,044	11/01/2021	1FE	
968852F81	WILL CNTY ILL SCH DIST NO 122		05/21/2019	Bank of America	XXX	10,148	10,000	10,470	10,127	(28)	(28)	(28)	(28)	(28)	(28)	10,100	49	49		49	271	10/01/2020	1FE	
968852G80	WILL CNTY ILL SCH DIST NO 122		05/21/2019	Bank of America	XXX	5,070	5,000	5,235	5,064	(14)	(14)	(14)	(14)	(14)	(14)	5,050				20	20	135	10/01/2020	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	112,220	100,000	102,227	101,473	(51)	(51)	(51)	(51)	(51)	(51)	101,424				10,798</				

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A/C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B/A.C.V.							
3132WFEC9	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	3,312	3,312	3,325	3,324	(13)					3,312				42	07/01/2046	1
3132XUFC4	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	7,395	7,395	7,608	7,595	(201)					7,395				118	11/01/2047	1
3132XUJU30	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	6,418	6,418	6,606	6,597	(179)					6,418				98	11/01/2047	1
3132XUNA9	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	8,226	8,226	8,480	8,464	(238)					8,226				112	11/01/2047	1
31292SA83	FHLMC PC GOLD CASH 30		06/17/2019	PRINCIPAL RECEIPT	XXX	1,225	1,225	1,213	1,214	10					1,225				13	02/01/2043	1
31335AYJ1	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	XXX	4,604	4,604	4,743	4,750	(146)					4,604				71	09/01/2046	1
31292SB25	FHLMC PC GOLD CASH 30		06/17/2019	PRINCIPAL RECEIPT	XXX	3,264	3,264	3,396	3,394	(130)					3,264				54	02/01/2044	1
3128M8NA8	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	XXX	940	940	1,026	1,076	(136)					940				21	08/01/2040	1
3128MJT26	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	XXX	2,535	2,535	2,712	2,785	(250)					2,535				48	01/01/2044	1
3128MJT75	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	XXX	2,880	2,880	3,006	3,050	(170)					2,880				49	02/01/2044	1
3128MJTJ3	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	XXX	1,125	1,125	1,172	1,194	(69)					1,125				19	10/01/2043	1
3128MJYD6	FHLMC PC GOLD COMB 30 4,000 20		06/17/2019	PRINCIPAL RECEIPT	XXX	4,417	4,417	4,604	4,622	(206)					4,417				75	05/01/2046	1
3128MJKG0	FHLMC PC GOLD COMB 30 4,500 20		06/17/2019	PRINCIPAL RECEIPT	XXX	1,019	1,019	1,101	1,133	(114)					1,019				20	11/01/2045	1
3128M0E09	FHLMC PC GOLD COMB 30 5,000 20		06/17/2019	PRINCIPAL RECEIPT	XXX	1,202	1,202	1,243	1,262	(61)					1,202				26	04/01/2040	1
3132JA6N0	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	4,338	4,338	4,364	4,366	(28)					4,338				67	06/01/2043	1
3132JN26	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	3,157	3,157	3,138	3,137	20					3,157				47	09/01/2043	1
3132WD5D2	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	XXX	3,422	3,422	3,524	3,524	(102)					3,422				45	06/01/2046	1
3132MAVH1	FHLMC PC GOLD PC 30YR 4,000 20		06/17/2019	PRINCIPAL RECEIPT	XXX	1,313	1,313	1,407	1,428	(115)					1,313				25	11/01/2044	1
3132WLX6	FHLMC PC GOLD PC 30YR 4,000 20		06/17/2019	PRINCIPAL RECEIPT	XXX	3,862	3,862	4,108	4,114	(252)					3,862				66	03/01/2047	1
3132Y33P7	FHLMC PC GOLD PC 30YR 4,500 204811		06/17/2019	PRINCIPAL RECEIPT	XXX	13,261	13,261	13,787	13,787	(526)					13,261				169	11/01/2048	1
3137A8FP8	FHLMC CMO 2011		06/17/2019	PRINCIPAL RECEIPT	XXX	539	539	556	541	(2)					539				8	02/15/2025	1
31416TDX4	FN AA9117		06/25/2019	PRINCIPAL RECEIPT	XXX	112	112	111	111	(1)					112				2	07/01/2039	1
31418BL38	FNMA		06/25/2019	PRINCIPAL RECEIPT	XXX	1,846	1,846	1,957	1,981	(135)					1,846				30	01/01/2045	1
31417CB5	FNMA PAB 5463		06/25/2019	PRINCIPAL RECEIPT	XXX	1,606	1,606	1,673	1,673	(67)					1,606				20	06/01/2042	1
31403DUB3	FNMA P745878		06/25/2019	PRINCIPAL RECEIPT	XXX	305	305	321	338	(33)					305				7	10/01/2036	1
31416A4W7	FNMA P994637		06/25/2019	PRINCIPAL RECEIPT	XXX	479	479	517	593	(115)					479				11	11/01/2038	1
31416H4V4	FNMA PAA0835		06/25/2019	PRINCIPAL RECEIPT	XXX	75	75	76	79	(4)					75				2	01/01/2039	1
31416SWB3	FNMA PAA8741		06/25/2019	PRINCIPAL RECEIPT	XXX	252	252	260	266	(14)					252				4	07/01/2039	1
31417LBR5	FNMA PAC1847		06/25/2019	PRINCIPAL RECEIPT	XXX	251	251	256	255	(3)					251				5	09/01/2044	1
31417LD36	FNMA PAC1921		06/25/2019	PRINCIPAL RECEIPT	XXX	722	722	727	730	(7)					722				12	09/01/2039	1
31417NAQ4	FNMA PAC3614		06/25/2019	PRINCIPAL RECEIPT	XXX	96	96	95	95	(9)					96				2	08/01/2024	1
31417QRZ9	FNMA PAC5003		06/25/2019	PRINCIPAL RECEIPT	XXX	561	561	568	572	(11)					561				11	01/01/2040	1
31419A4N4	FNMA PAE 0828		06/25/2019	PRINCIPAL RECEIPT	XXX	1,390	1,390	1,440	1,456	(66)					1,390				19	02/01/2041	1
31419FD60	FNMA PAAE4624 4% 2040		06/25/2019	PRINCIPAL RECEIPT	XXX	732	732	714	708	24					732				11	10/01/2040	1
3138AV3Q6	FNMA PASS THRU		06/25/2019	PRINCIPAL RECEIPT	XXX	564	564	576	593	(28)					564				6	10/01/2041	1
31412PXC0	FNMA PASS THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	140	140	141	142	(2)					140				2	06/01/2039	1
3138EMT84	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	696	696	704	702	(6)					696				7	12/01/2028	1
3138ESCB99	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	5,659	5,659	5,722	5,718	(59)					5,659				56	04/01/2032	1
3138WFM94	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	3,564	3,564	3,637	3,626	(62)					3,564				37	09/01/2030	1
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	5,397	5,397	5,502	5,490	(93)					5,397				55	07/01/2030	1
31410LRR5	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	3,154	3,154	3,311	3,297	(143)					3,154				35	09/01/2030	1
31410LUG5	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	5,668	5,668	5,884	5,880	(12)					5,668				55	06/01/2032	1
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	822	822	873	877	(55)					822				12	10/01/2014	1
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	282	282	298	300	(19)					282				5	09/01/2014	1
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	3,751	3,751	3,859	3,860	(109)					3,751				55	12/01/2043	1
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	1,955	1,955	1,931	1,930	25					1,955				23	11/01/2042	1
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	4,099	4,099	4,233	4,238	(139)					4,099						

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Total Foreign Exchange Change in B./A.C.V. (11 + 12 - 13)	17 Book/ Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest/ Stock Dividends Received During Year	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15										
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	9,384	9,384	9,324	9,322		63		63		9,384					155	07/01/2047	1		
31418CR97	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	5,731	5,731	5,857	5,857		(126)		(126)		5,731					95	12/01/2047	1		
31418CS47	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	5,391	5,391	5,361	5,361		30		30		5,391					76	01/01/2048	1		
3140H1X7	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	17,425	17,425	17,708	17,708		(283)		(283)		17,425					198	03/01/2033	1		
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		06/25/2019	PRINCIPAL RECEIPT	XXX	1,515	1,515	1,561	1,561		(31)		(31)		1,515					15	06/01/2027	1		
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	2,507	2,507	2,675	2,675		(250)		(250)		2,507					49	12/01/2043	1		
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	1,013	1,013	1,049	1,049		(46)		(46)		1,013					19	02/01/2045	1		
31418BP67	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	1,445	1,445	1,549	1,573		(128)		(128)		1,445					18	03/01/2045	1		
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2019	PRINCIPAL RECEIPT	XXX	286	286	306	313		(26)		(26)		286					4	12/01/2044	1		
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2019	PRINCIPAL RECEIPT	XXX	2,114	2,114	2,241	2,273		(159)		(159)		2,114					35	02/01/2045	1		
31418BP6	FNMA PASS-THRU LNG 30 YEAR 4.0002		06/25/2019	PRINCIPAL RECEIPT	XXX	1,754	1,754	1,870	1,905		(151)		(151)		1,754					25	03/01/2045	1		
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.0002		06/25/2019	PRINCIPAL RECEIPT	XXX	22,863	22,863	23,329	23,329		(466)		(466)		22,863					127	11/01/2048	1		
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		06/25/2019	PRINCIPAL RECEIPT	XXX	2,155	2,155	2,189	2,207		(53)		(53)		2,155					25	05/01/2040	1		
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		06/25/2019	PRINCIPAL RECEIPT	XXX	343	343	356	370		(27)		(27)		343					7	02/01/2037	1		
31418AWT1	FNMA PASS-THRU SF15 105-125.3		06/25/2019	PRINCIPAL RECEIPT	XXX	4,624	4,624	4,840	4,801		(178)		(178)		4,624					54	08/01/2028	1		
31418AES3	FNMA PMA 1044		06/25/2019	PRINCIPAL RECEIPT	XXX	2,853	2,853	2,924	2,930		(77)		(77)		2,853					35	04/01/2042	1		
3136AY6W8	FNMA REMIC TRUST 2017-M15		06/25/2019	PRINCIPAL RECEIPT	XXX	2,246	2,246	2,305			(59)		(59)		2,246					6	09/25/2027	1		
3136B2GY2	FNMA REMIC TRUST 2018-M10																							
30280725			06/25/2019	VARIOUS	XXX	662,014	636,233	662,180	662,014		(166)		(166)		662,014					1,737	07/25/2028	1		
38378XXS5	GNMA REMIC TRUST 2014-169		06/17/2019	PRINCIPAL RECEIPT	XXX	874	874	875	875		(1)		(1)		874					9	11/16/2042	1		
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	2,307,911	2,258,284	2,321,770	1,585,831		(11,243)		(11,243)		2,300,083					7,828	7,828	36,962	XXX	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																								
00440EA56	ACE INA HLDG INC		04/22/2019	Bank of America	XXX	130,757	130,000	130,519	130,465		(20)		(20)		130,445					311	03/15/2025	1FE		
008117AP8	AETNA INC		05/01/2019	Bank of America	XXX	179,847	182,000	180,518	181,353		54		54		181,407					(1,560)	(1,560)	2,336	11/15/2022	2FE
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2		06/19/2019	PRINCIPAL RECEIPT	XXX	910	910	924	920		(10)		(10)		910					14	10/17/2036	1FE		
02660TC50	AMERICAN HOME MTG 2004-20450		06/25/2019	PRINCIPAL RECEIPT	XXX	6,066	6,066	6,065	6,069		(3)		(3)		6,066					124	05/25/2045	FMR		
03040WAN5	AMERICAN WTR CAP CORP SR GLBL		04/17/2019	Bank of America	XXX	115,318	120,000	118,331	118,581		46		46		118,627					(3,310)	(3,310)	1410	12/01/2026	2FE
03523TBH0	ANHEUSER BUSCH INBEV WORLDWIDE		04/18/2019	Bank of America	XXX	92,039	90,000	111,876	93,387		(1,146)		(1,146)		92,241					(202)	(202)	2,716	11/15/2019	2FE
037833AT7	APPLE INC		04/01/2019	Bank of America	XXX	109,340	100,000	101,231	101,152		(5)		(5)		101,147					8,193	8,193	1,817	05/06/2044	1FE
00206RDB5	AT&T INC		04/23/2019	Bank of America	XXX	122,903	120,000	118,399	119,307		62		62		119,369					3,534	3,534	2,787	03/15/2022	2FE
06051GFW4	BANK AMER CORP		04/17/2019	Bank of America	XXX	134,545	135,000	136,313	135,705		(86)		(86)		135,619					1,801	1,801	04/19/2021	1FE	
06051GK9	BANK AMER CORP		06/20/2019	Bank of America	XXX	691,912	685,000	683,020	682,105		72		72		683,062					8,850	8,850	13,157	04/24/2023	1FE
066836AA5	BAPTIST HEALTH SOUTH FLA		05/21/2019	Bank of America	XXX	30,929	30,000	31,019	30,309		(44)		(44)		30,265					665	665	1,063	08/15/2021	1FE
07325NAE2	BAYVIEW FINANCIAL TR 2004-20		06/28/2019	PRINCIPAL RECEIPT	XXX	10,199	10,199	10,123	10,212		(13)		(13)		10,199					167	167	284	08/28/2044	FMR
05531FAX1	BB&T CORP SR MEDIUM TERM NTS		04/01/2019	Bank of America	XXX	139,800	140,000	140,953	140,702		(49)		(49)		140,653					(853)	(853)	1,946	04/01/2022	1FE
12189LAG6	BURLINGTON NORTH SANTA FE CP		04/22/2019	Bank of America	XXX	145,562	130,000	141,561	140,894		(93)		(93)		140,801					4,762	4,762	3,915	09/15/2041	1FE
14040HBF1	CAPITAL ONE FINL CORP		04/01/2019	Bank of America	XXX	121,573	120,000	123,488	122,385		(101)		(101)		122,283					(711)	(711)	1,988	04/24/2024	2FE
149806AB7	CAZENOVIA CREEK FDG 1-2015-12		06/10/2019	PRINCIPAL RECEIPT	XXX	1,040	1,040	1,040	1,040					1,040					12	12	12	12/10/2023	1FE	
171340AL6	CHURCH & DWIGHT INC		04/01/2019	Bank of America	XXX	118,614	125,000	126,442	126,409		(9)		(9)		126,400					(7,785)	(7,785)	3,319	08/01/2047	2FE
125509BS7	CIGNA CORPORATION		04/26/2019	Bank of America	XXX	138,403	135,000	142,902	139,268		(421)		(421)		138,847					(444)	(444)	3,825	02/15/2022	2FE
172967KK6	CITIGROUP INC		04/18/2019	Bank of America	XXX	154,630	155,000	156,189	155,608		(77)		(77)		155,531					(901)	(901)	2,360	03/30/2021	1FE
17326QAA1	CITIGROUP MTG LN TR 2018-RP1		06/25/2019	PRINCIPAL RECEIPT	XXX	2,720	2,720	2,712	2,055		665		665		2,720					36	36	9/25/2064	FMR	
12572QAE5	CME GROUP INC		04/01/2019	Bank of America	XXX	151																		

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1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Change in B/A.C.V. (11 + 12 - 13)	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)		
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A.C.V.	15									
571903AS2	MARRIOTT INTL INC NEW	04/26/2019	Bank of America	XXX	161,175	165,000	163,232	163,488		55		55		163,543		(2,368)	(2,368)	1,934	06/15/2026	2FE		
571748AZ5	MARSH & MCLENNAN COS INC	04/02/2019	Bank of America	XXX	77,127	75,000	75,079	75,079	(1)	74	74	74		75,079		2,049	2,049	1,563	03/14/2026	1FE		
581557AZ8	MCKESSON CORP NEW	04/02/2019	Bank of America	XXX	118,291	120,000	117,557	118,722		74		74		118,722		(505)	(505)	981	12/15/2022	2FE		
585055BU9	MEDTRONIC INC	04/02/2019	Bank of America	XXX	136,155	120,000	131,304	130,943		(56)		130,888		5,267		3,068	03/15/2045	1FE				
59166BAA9	METLIFE SEC TR 2017 144A	06/25/2019	PRINCIPAL RECEIPT	XXX	14,168	14,168	14,107	3,847		74		14,168						83	04/25/2055	FMR		
594918AT1	MICROSOFT CORP	04/01/2019	Bank of America	XXX	114,193	115,000	113,797	114,357		35		114,392		(199)		(199)		1,153	05/01/2023	1FE		
595481AC6	MID-STATE CAPITAL 2005-1 20400	06/17/2019	PRINCIPAL RECEIPT	XXX	895	895	959	936	(42)			895						27	01/15/2040	3FE		
59562VAM9	MIDAMERICAN ENERGY HLDGS	05/01/2019	Bank of America	XXX	139,888	110,000	135,745	133,635		(309)		(309)		133,327		6,562	6,562	3,968	04/01/2036	1FE		
59023WAC2	ML MTG INV TR 2006-FF1 2036082	06/25/2019	PRINCIPAL RECEIPT	XXX	37,397	37,397	35,060	37,097		300		37,397						453	08/25/2036	FMR		
61746BEA0	MORGAN STANLEY	04/26/2019	Bank of America	XXX	154,127	155,000	154,724	154,855		22		154,876		(749)		(749)		2,034	04/21/2021	1FE		
637432MT9	NATIONAL RURAL UTILS COOP FIN	06/27/2019	Bank of America	XXX	196,200	200,000	193,500			66		193,566		2,634		2,634		6,360	04/30/2043	2FE		
637432NG6	NATIONAL RURAL UTILS COOP FIN	05/01/2019	Bank of America	XXX	172,972	170,000	171,828	171,548		(64)		171,484						2,793	11/01/2025	1FE		
64830BA5	NEW RESI MTG TR 2017-6	06/04/2019	Bank of America	XXX	458,554	442,413	458,554					458,554						147	08/25/2057	1FE		
64830GA8	NEW RESI MTG TR-144A	06/25/2019	PRINCIPAL RECEIPT	XXX	11,217	11,217	11,615	4,453		(395)		(395)		11,217		88	88	12/25/2057	FMR			
667294BE1	NORTHWEST AIRLINES 2007-1 2021	05/01/2019	Sink PMT @ 100.000000	XXX	1,389	1,389	1,552	1,433	(44)			1,389						49	11/01/2019	1FE		
670346AN5	NUCOR CORP	04/29/2019	Bank of America	XXX	225,900	200,000	212,694		(93)			212,601						7,800	08/01/2043	1FE		
68389FG5	OPTION ONE MTG LN TR 2005-1 20	06/25/2019	PRINCIPAL RECEIPT	XXX	48,939	48,939	46,400	48,871		68		48,939						615	02/25/2035	FMR		
68389XAP0	ORACLE CORP	04/02/2019	Bank of America	XXX	149,035	150,000	149,988	149,991		2		149,994		(958)		(958)		1,760	10/15/2022	1FE		
70069FCW5	PARK PLACE SECS 2004-MHQ1	06/26/2019	VARIOUS	XXX	3,526	3,526	3,528	3,527	(2)			3,526						86	11/25/2034	FMR		
69352PAF0	PPPL CAPITAL FUNDING INC	04/24/2019	Bank of America	XXX	100,500	100,000	104,426	103,432		(246)		103,186		(2,686)		(2,686)		1,369	06/01/2023	2FE		
74005PBF0	PRAXAIR INC	04/23/2019	Bank of America	XXX	89,616	90,000	92,578	91,661		(128)		(128)		91,532		(1,917)	(1,917)	1,647	02/21/2023	1FE		
74432QBD6	PRUDENTIAL FINL INC MTNS BOOK	04/26/2019	Bank of America	XXX	196,947	150,000	205,158	203,442		(615)		(615)		202,827		(5,880)	(5,880)	4,113	12/01/2037	1FE		
75156UAC1	RAMP SERIES TRUST 2006-RZ2	06/25/2019	PRINCIPAL RECEIPT	XXX	6,616	6,616	6,592	6,604		13		6,616						75	05/25/2036	FMR		
76112BC65	RESIDENTIAL ASSET 2005-EFC4	06/25/2019	PRINCIPAL RECEIPT	XXX	6,985	6,985	6,972	6,999		(14)		(14)		6,985					86	09/25/2035	FMR	
816851AT6	SEMPRA ENERGY	05/13/2019	Bank of America	XXX	148,761	150,000	149,774	150,083		(8)		(8)		150,075					2,683	10/01/2022	2FE	
86335LPF0	STRUCTURED ASSET MTG 2005-AR5	06/19/2019	PRINCIPAL RECEIPT	XXX	4,502	4,502	4,298	4,333		169		169		4,502					63	07/19/2035	FMR	
883556BA9	THERMO FISHER SCIENTIFIC INC	04/02/2019	Bank of America	XXX	145,759	150,000	149,317	149,394		15		15		149,410		(3,651)	(3,651)	3,053	08/15/2027	2FE		
872540AQ2	TJX COS INC NEW	04/01/2019	Bank of America	XXX	118,267	125,000	117,385	118,397		193		193		118,590		(322)	(322)	1,547	09/15/2026	1FE		
89172HAJ6	TOWD POINT MTG TR 2015-3 144A	06/25/2019	PRINCIPAL RECEIPT	XXX	13,485	13,485	14,094		(609)			13,485						39	03/25/2054	1FE		
89171VAK3	TOWD POINT MTG TR 2015-5	06/25/2019	PRINCIPAL RECEIPT	XXX	7,902	8,000			(98)			7,902						43	05/25/2055	FMR		
89172YAA8	TOWD PT MTG TR 2016-3 144A	06/25/2019	PRINCIPAL RECEIPT	XXX	8,373	8,373	8,233			140		140		8,373					21	04/25/2056	FMR	
89173CA5	TOWD PT MTG TR 2016-5 20561025 FLT	06/25/2019	PRINCIPAL RECEIPT	XXX	5,460	5,460	5,371			89		89		5,460					19	10/25/2056	FMR	
89175JAA8	TOWD PT MTG TR 2017-6 144A	06/25/2019	PRINCIPAL RECEIPT	XXX	6,814	6,814	6,833	6,822		(8)		(8)		6,814					71	10/25/2057	FMR	
89417EAG4	TRAVELERS COMPANIES INC	04/02/2019	Bank of America	XXX	35,686	35,000	39,073	35,960		(130)		(130)		35,830		(144)	(144)	580	11/01/2020	1FE		
91159HHG8	U.S. BANCORP MTNS BK ENT FR 3.7	04/29/2019	Bank of America	XXX	155,772	150,000	159,849	156,587		(400)		(400)		156,187		(415)	(415)	4,178	01/30/2024	1FE		
91324PCC4	UNITEDHEALTH GROUP INC	05/01/2019	Bank of America	XXX	100,282	100,000	99,040	99,555		33		33		99,588					1,821	03/15/2023	1FE	
914805EV4	UNIVERSITY PITTSBURGH PA HIGHE	04/25/2019	Bank of America	XXX	50,332	50,000	50,000	50,000		33		33		50,000					895	09/15/2024	1FE	
90345WAD6	US AIRWAYS 2012-2A PIT	06/03/2019	Sink PMT @ 100.000000	XXX	2,350	2,350	2,509	2,480		(130)		(130)		2,350					54	12/03/2026	1FE	
92343CK8	VERIZON COMMUNICATIONS INC	04/23/2019	Bank of America	XXX	219,454	200,000	199,028		(1)			199,029						6,591	08/21/2046	2FE		
927804FB5	VIRGINIA ELEC & PWR CO	04/29/2019	Bank of America	XXX	30,821	25,000	33,224	32,253		(90)		(90)		32,163		(1,342)	(1,342)	692	05/15/2037	2FE		
92826CAC6	VISA INC	04/25/2019	Bank of America	XXX	156,009	155,000	158,488	157,253		(174)		(174)		157,079		(1,069)	(1,069)	1,628	12/14/2022	1FE		
94974BEV8	WELLS FARGO CO MTN BE	04/01/2019	Bank of America	XXX	108,534	105,000	113,321	108,395		(364)		(364)		108,031				503	503	2,442	04/01/2021	1FE
98162KAC7	WORLD OMNI AUTO LEASE 2017-A 2	06/17/2019	PRINCIPAL RECEIPT	XXX	30,780	30,780	30,779	30,794		(13)		(13)		30,780				284	04/15/2020	1FE		
71644EAJ1	PETRO-CDA	C 04/01/2019	Bank of America	XXX	154,350	120,000	156,193	153,146		(270)		(270)		152,876		1,474	1,474	3,128	05/15/2038	1FE		
05565QCP1	BP CAP MKTS P L C	C 05/01/2019	Bank of America	XXX	140,064	135,000	141,187	1														

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A.C.V.	15 Total Foreign Exchange Change in B/A.C.V.												
9299999 Subtotal - Common Stocks - Mutual Funds .....	...	XXX	...	18,862,997	...	XXX	...	18,678,849	...	18,291,773	...	271,275	...	...	271,275	...	18,678,849	...	184,148	...	184,148	...	165,924	...	XXX	
9799997 Subtotal - Common Stocks - Part 4 .....	...	XXX	...	18,862,997	...	XXX	...	18,678,849	...	18,291,773	...	271,275	...	271,275	...	18,678,849	...	184,148	...	184,148	...	165,924	...	XXX		
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX	...	XXX		
9799999 Subtotal - Common Stocks .....	...	XXX	...	18,862,997	...	XXX	...	18,678,849	...	18,291,773	...	271,275	...	271,275	...	18,678,849	...	184,148	...	184,148	...	165,924	...	XXX		
9899999 Subtotal - Preferred and Common Stocks .....	...	XXX	...	18,862,997	...	XXX	...	18,678,849	...	18,291,773	...	271,275	...	271,275	...	18,678,849	...	184,148	...	184,148	...	165,924	...	XXX		
9999999 Total - Bonds, Preferred and Common Stocks .....	...	XXX	...	75,771,905	...	XXX	...	75,190,384	...	39,193,047	...	457,607	...	(25,286)	...	432,321	...	75,085,796	...	686,113	...	686,113	...	764,008	...	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....2.

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

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

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

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

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

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

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

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

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
							6 First Month	7 Second Month	8 Third Month	
<b>open depositories</b>										
Fifth Third Admin .....	Cincinnati, OH .....						...(1,252,002)	...(1,083,368)	...(1,116,239)	XXX
Fifth Third Claims Checking .....	Cincinnati, OH .....						...(18,790,091)	...(13,712,114)	...(14,655,451)	XXX
Fifth Third Control Account .....	Cincinnati, OH .....						...11,228,659	...12,320,070	...10,874,428	XXX
Fifth Third Prefunds .....	Cincinnati, OH .....									XXX
Fifth Third Receipts Groups .....	Cincinnati, OH .....						.....277	.....1,395,949	.....(1,381,808)	XXX
Bank of America Receipts Indiv	Chicago, IL .....						1,360,840	1,959,431	2,564,708	XXX
Wells Fargo BOD Deferred Comp .....	Chicago, IL .....						616,330	584,448	617,531	XXX
First Premier Bank .....	Sioux Falls, SD .....						47,946	55,754	55,893	XXX
0199998 Deposits in .....	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....	XXX	XXX ..							XXX
0199999 Totals - Open Depositories .....		XXX	XXX ..				...(6,788,041)	1,520,170	...(3,040,938)	XXX
0299998 Deposits in .....	0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....	XXX	XXX ..							XXX
0299999 Totals - Suspended Depositories .....		XXX	XXX ..							XXX
0399999 Total Cash On Deposit .....		XXX	XXX ..				...(6,788,041)	1,520,170	...(3,040,938)	XXX
0499999 Cash in Company's Office .....		XXX	XXX ..	XXX ..	XXX ..					XXX
0599999 Total Cash .....		XXX	XXX ..				...(6,788,041)	1,520,170	...(3,040,938)	XXX

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

Show Investments Owned End of Current Quarter

1 Cusip	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
316175108	FIDELITY INSTL GOVT FUND		06/28/2019	0.250	XXX	3,347,590	1,025	89,976
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						3,347,590	1,025	89,976
8899999 Total - Cash Equivalents						3,347,590	1,025	89,976

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