



**QUARTERLY STATEMENT**  
**AS OF JUNE 30, 2019**  
**OF THE CONDITION AND AFFAIRS OF THE**  
**Delta Dental Plan of New Mexico, Inc.**

NAIC Group Code 0477 , 0477 NAIC Company Code 47287 Employer's ID Number 85-0224562  
(Current Period) (Prior Period)

Organized under the Laws of New Mexico , State of Domicile or Port of Entry NM

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]  
 Dental Service Corporation[X] Vision Service Corporation[ ] Health Maintenance Organization[ ]  
 Other[ ] Is HMO Federally Qualified? Yes[ ] No[ ] N/A[X]

Incorporated/Organized 05/01/1971 Commenced Business 05/01/1971

Statutory Home Office 2500 Louisiana Blvd. NE, Suite 600 , Albuquerque, NM, 87110  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 2500 Louisiana Blvd. NE, Suite 600  
(Street and Number)

Albuquerque, NM, 87110 (505)883-4777  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 2500 Louisiana Blvd. NE, Suite 600 , Albuquerque, NM, 87110  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2500 Louisiana Blvd. NE, Suite 600  
(Street and Number)

Albuquerque, NM, 87110 (505)883-4777  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address deltadentalnm.com

Statutory Statement Contact Glenn R. Simon, CPA, CGMA (517)347-5405  
(Name) (Area Code)(Telephone Number)(Extension)  
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(E-Mail Address) (Fax Number)

**OFFICERS**

Name	Title
Thomas James Fleszar, DDS, MS	Interim President & CEO
Amy Lyn Basel, CPA, CGMA	CFO
Christine Nielsen Nathe RDH, MS	Secretary/Treasurer #
Robert Lee Simmons	Chairperson
James Dean Trujillo, CPA	Vice Chairperson
Stephen Bernard Chreist	Immediate Past Chairperson

**OTHERS**

JoLou Trujillo-Ottino, VP, Sales & Marketing  
 Sue Ellen Jenkins, VP & General Counsel

**DIRECTORS OR TRUSTEES**

Lou Volk, III  
 David James Martinez, DDS  
 Robert Lee Simmons  
 Ralph Edward McElmurry, DDS  
 James Dean Trujillo, CPA  
 Christine Nielsen Nathe, RDH, MS  
 Stephen Benard Chreist

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) Amy Lyn Basel, CPA, CGMA _____ (Printed Name) 1. CFO _____ (Title)	_____ (Signature) Sue Ellen Jenkins _____ (Printed Name) 2. VP & General Counsel _____ (Title)	_____ (Signature) _____ (Printed Name) 3. _____ (Title)
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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 .....	29,707,832		29,707,832	28,153,852
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	17,250,174		17,250,174	15,912,872
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 (\$.....2,209,081), cash equivalents (\$.....4,514,134) and short-term investments (\$.....0) .....	6,723,215		6,723,215	6,247,593
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	100,000		100,000	100,000
9. Receivables for securities .....	893,896		893,896	20,835
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	136,423		136,423	180,664
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	54,811,540		54,811,540	50,615,816
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	283,377		283,377	114,315
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	706,880	410	706,470	631,149
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 .....	2,505,870		2,505,870	2,272,594
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 .....	134,683		134,683	151,556
21. Furniture and equipment, including health care delivery assets (\$.....0) .....	54,189	54,189		
22. Net adjustments in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	61		61	
24. Health care (\$.....0) and other amounts receivable .....				
25. Aggregate write-ins for other-than-invested assets .....	144,392	144,392		
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	58,640,992	198,991	58,442,001	53,785,430
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	58,640,992	198,991	58,442,001	53,785,430
<b>DETAILS OF WRITE-INS</b>				
1101. Restricted deferred compensation trust .....	136,423		136,423	180,664
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) .....	136,423		136,423	180,664
2501. Prepaid expense .....	144,392	144,392		
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) .....	144,392	144,392		

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded) .....	1,431,100		1,431,100	1,129,700
2. Accrued medical incentive pool and bonus amounts .....				
3. Unpaid claims adjustment expenses .....	83,633		83,633	55,843
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act .....	94,753		94,753	66,745
5. Aggregate life policy reserves .....				
6. Property/casualty unearned premium reserve .....				
7. Aggregate health claim reserves .....				
8. Premiums received in advance .....	789,289		789,289	764,667
9. General expenses due or accrued .....	1,314,358		1,314,358	1,731,377
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 .....	85,201		85,201	61,801
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 .....	592,323		592,323	486,782
16. Derivatives .....				
17. Payable for securities .....	1,101,271		1,101,271	
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 .....	419,268		419,268	428,368
23. Aggregate write-ins for other liabilities (including \$.....101,955 current) .....	101,955		101,955	84,786
24. Total liabilities (Lines 1 to 23) .....	6,013,151		6,013,151	4,810,069
25. Aggregate write-ins for special surplus funds .....	X X X	X X X	59,413	
26. Common capital stock .....	X X X	X X X		
27. Preferred capital stock .....	X X X	X X X		
28. Gross paid in and contributed surplus .....	X X X	X X X		
29. Surplus notes .....	X X X	X X X		
30. Aggregate write-ins for other-than-special surplus funds .....	X X X	X X X	245,840	245,128
31. Unassigned funds (surplus) .....	X X X	X X X	52,123,597	48,730,233
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0) .....	X X X	X X X		
32.2 .....0 shares preferred (value included in Line 27 \$.....0) .....	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32) .....	X X X	X X X	52,428,850	48,975,361
34. Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	58,442,001	53,785,430
<b>DETAILS OF WRITE-INS</b>				
2301. Uninsured claim admin fee reserve .....	101,955		101,955	84,786
2302. ....				
2303. ....				
2398. Summary of remaining write-ins for Line 23 from overflow page .....				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above) .....	101,955		101,955	84,786
2501. 2020 ACA Fees .....	X X X	X X X	59,413	
2502. ....	X X X	X X X		
2503. ....	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	X X X	X X X	59,413	
3001. Statutory reserve .....	X X X	X X X	245,840	245,128
3002. ....	X X X	X X X		
3003. ....	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page .....	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above) .....	X X X	X X X	245,840	245,128

## STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months .....	X X X	899,051	754,008	1,513,142
2. Net premium income (including \$.....0 non-health premium income) .....	X X X	27,247,335	23,065,049	46,375,032
3. Change in unearned premium reserves and reserves for rate credits .....	X X X			
4. Fee-for-service (net of \$.....0 medical expenses) .....	X X X			
5. Risk revenue .....	X X X			
6. Aggregate write-ins for other health care related revenues .....	X X X	6,533	8,105	13,163
7. Aggregate write-ins for other non-health revenues .....	X X X			
8. Total revenues (Lines 2 to 7) .....	X X X	27,253,868	23,073,154	46,388,195
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits .....				
10. Other professional services .....		22,498,997	18,557,116	36,267,825
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) .....		22,498,997	18,557,116	36,267,825
<b>Less:</b>				
17. Net reinsurance recoveries .....				
18. Total hospital and medical (Lines 16 minus 17) .....		22,498,997	18,557,116	36,267,825
19. Non-health claims (net) .....				
20. Claims adjustment expenses, including \$.....234,242 cost containment expenses .....		707,941	529,029	1,470,846
21. General administrative expenses .....		3,194,757	3,356,931	6,579,815
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) .....		26,401,695	22,443,076	44,318,486
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	X X X	852,173	630,078	2,069,709
25. Net investment income earned .....		805,781	584,269	1,309,125
26. Net realized capital gains (losses) less capital gains tax of \$.....0 .....		65,088	(38,349)	83,441
27. Net investment gains or (losses) (Lines 25 plus 26) .....		870,869	545,920	1,392,566
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)] .....		1,069	95	(117)
29. Aggregate write-ins for other income or expenses .....		6,896	10,228	12,374
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) .....	X X X	1,731,007	1,186,321	3,474,532
31. Federal and foreign income taxes incurred .....	X X X			
32. Net income (loss) (Lines 30 minus 31) .....	X X X	1,731,007	1,186,321	3,474,532
<b>DETAILS OF WRITE-INS</b>				
0601. Dental Access Card .....	X X X	6,533	8,105	13,163
0602. ....	X X X			
0603. ....	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page .....	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above) .....	X X X	6,533	8,105	13,163
0701. ....	X X X			
0702. ....	X X X			
0703. ....	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page .....	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above) .....	X X X			
1401. ....				
1402. ....				
1403. ....				
1498. Summary of remaining write-ins for Line 14 from overflow page .....				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) .....				
2901. Miscellaneous Income .....		6,896	10,228	12,374
2902. ....				
2903. ....				
2998. Summary of remaining write-ins for Line 29 from overflow page .....				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....		6,896	10,228	12,374

## STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year .....	48,975,361	46,749,006	46,749,006
34. Net income or (loss) from Line 32 .....	1,731,007	1,186,321	3,474,532
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	1,732,090	(182,032)	(1,381,640)
37. Change in net unrealized foreign exchange capital gain or (loss) .....			
38. Change in net deferred income tax .....			
39. Change in nonadmitted assets .....	(9,608)	64,378	133,463
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) .....	3,453,489	1,068,667	2,226,355
49. Capital and surplus end of reporting period (Line 33 plus 48) .....	52,428,850	47,817,673	48,975,361
<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 .....	27,225,235	23,286,243	46,640,697
2. Net investment income .....	566,230	490,373	1,246,973
3. Miscellaneous income .....		10,228	12,374
4. TOTAL (Lines 1 to 3) .....	27,791,465	23,786,844	47,900,044
5. Benefit and loss related payments .....	22,190,700	18,705,055	36,354,164
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	4,404,052	4,039,567	7,257,082
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....			
10. TOTAL (Lines 5 through 9) .....	26,594,752	22,744,622	43,611,246
11. Net cash from operations (Line 4 minus Line 10) .....	1,196,713	1,042,222	4,288,798
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	24,079,088	4,763,694	8,940,631
12.2 Stocks .....	929,846		574,701
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....	44,241	46,519	57,323
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	228,210		47,747
12.8 TOTAL investment proceeds (Lines 12.1 to 12.7) .....	25,281,385	4,810,213	9,620,402
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	25,094,925	7,037,754	12,154,320
13.2 Stocks .....	937,623	991,221	2,226,942
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....		28,820	
13.6 Miscellaneous applications .....			
13.7 TOTAL investments acquired (Lines 13.1 to 13.6) .....	26,032,548	8,057,795	14,381,262
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(751,163)	(3,247,582)	(4,760,860)
<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) .....	30,072	108,877	(22,781)
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	30,072	108,877	(22,781)
<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) .....	475,622	(2,096,483)	(494,843)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	6,247,593	6,742,436	6,742,436
19.2 End of period (Line 18 plus Line 19.1) .....	6,723,215	4,645,953	6,247,593

**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 .....	127,666					127,666				
2. First Quarter .....	150,191					150,191				
3. Second Quarter .....	149,749					149,749				
4. Third Quarter .....										
5. Current Year .....										
6. Current Year Member Months .....	899,051					899,051				
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) .....	27,247,335					27,247,335				
13. Life Premiums Direct .....										
14. Property/Casualty Premiums Written .....										
15. Health Premiums Earned .....	27,247,335					27,247,335				
16. Property/Casualty Premiums Earned .....										
17. Amount Paid for Provision of Health Care Services .....	22,197,596					22,197,596				
18. Amount Incurred for Provision of Health Care Services .....	22,498,997					22,498,997				

(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 .....	339,171	2,576	1,717			343,464
0499999 Subtotals .....	339,171	2,576	1,717			343,464
0599999 Unreported claims and other claim reserves .....						1,087,636
0699999 Total Amounts Withheld .....						
0799999 Total Claims Unpaid .....						1,431,100
0899999 Accrued Medical Incentive Pool And Bonus Amounts .....						



## UNDERWRITING AND INVESTMENT EXHIBIT

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

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical) .....						
2. Medicare Supplement .....						
3. Dental only .....	806,873	21,390,723	82,500	1,348,600	889,373	1,129,700
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) .....	806,873	21,390,723	82,500	1,348,600	889,373	1,129,700
10. Healthcare receivables (a) .....						
11. Other non-health .....						
12. Medical incentive pools and bonus amounts .....						
13. Totals (Lines 9 - 10 + 11 + 12) .....	806,873	21,390,723	82,500	1,348,600	889,373	1,129,700

(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 New Mexico (the Company) are presented on the basis of accounting practices prescribed or permitted by the New Mexico Office of the Superintendent of Insurance in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*.

The New Mexico Office of the Superintendent of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of New Mexico for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Mexico Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures manual* has been adopted as a component of prescribed or permitted practices by the state of New Mexico. The state has not adopted any accounting practices that differ from those found in NAIC SAP with regards to completion of Delta Dental Plan of New Mexico's financial statements.

Description	SSAP#	F/S Page	F/S Line #	6/30/2019	12/31/2018
Net Income, NM				\$1,731,007	\$3,474,532
Effect of NM prescribed practices				-	-
Effect of NM permitted practices				-	-
Net income, NAIC SAP				\$1,731,007	\$3,474,532
Description	SSAP#	F/S Page	F/S Line #	6/30/2019	12/31/2018
Statutory Surplus, NM				\$52,428,850	\$48,975,361
Effect of NM prescribed practices				-	-
Effect of NM permitted practices				-	-
Policyholders Surplus, NAIC SAP				\$52,428,850	\$48,975,361

#### 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.
- (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 31, 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 interest in joint ventures, partnership or limited liability companies as of June 31, 2019 and 2018.
- (9) No derivatives are held as of June 31, 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

#### C. Going Concern

None

### 2. Accounting Changes and Corrections of Errors

The Company had no accounting changes or correction of errors during fiscal years 2019 and 2018.

## Notes to Financial Statement

**3. Business Combinations and Goodwill**

The Company had no goodwill on its books and no business combinations occurred during 2019 and 2018.

**4. Discontinued Operations**

The Company had no discontinued operations during the fiscal years ending June 31, 2019 and 2018.

**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 or securities lending agreements.
- F. The Company does not have investments in real estate.
- G. None.
- 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	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	245,840	245,128	712	-	245,840	0.42%	0.42%
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	\$ 245,840	\$ 245,128	\$ 712	\$ -	\$ 245,840	0.42%	0.42%

2,3 & 4 – Not applicable

M-R. Not applicable.

## Notes to Financial Statement

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

The Company has no investments in joint ventures, partnerships or limited liability companies.

**7. Investment Income**

No due and accrued income was excluded from surplus in 2019 and 2018.

**8. Derivative Instruments**

The Company held no derivative instruments in 2019 and 2018.

**9. Income Taxes**

The Company is exempt from federal income taxes under provisions of Section 501(c) (4) of the Internal Revenue.

**10. Information Concerning Parent, Subsidiaries and Affiliates**

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. Contingencies**

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

No 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	\$0	\$0	\$0	\$0	
Parent, Subs, and Affiliate	0	0	0	\$0	\$0
<b>Total Perpetual Preferred Stocks</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Bonds					
U.S. Governments	\$0	\$0	\$0	\$0	\$0
Industrial & Misc	6,237,928	0	0	6,237,928	0
Hybrid Securities	0	0	0	0	0
Parent, Subs, and Affiliate	0	0	0	0	0
<b>Total Bonds</b>	<b>\$6,237,928</b>	<b>\$0</b>	<b>\$0</b>	<b>\$6,237,928</b>	<b>\$0</b>
Common stock					
Industrial & Misc	\$13,121,233	\$0	\$0	\$13,121,233	\$0
Parent, Subs, and Affiliate	0	0	0	0	0
<b>Total Common Stocks</b>	<b>\$13,121,233</b>	<b>\$0</b>	<b>\$0</b>	<b>\$13,121,233</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
<b>Total Derivatives</b>	<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>\$19,359,161</b>	<b>\$0</b>	<b>\$0</b>	<b>\$19,359,161</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**

A. The Company had no extraordinary items.

B. The Company had no troubled debt restructuring.

C. The Company had no unusual items to disclose.

D. Not applicable.

E. The Company has no state tax credits available

F. The Company has no Subprime Mortgage related risk exposure.

G. Not applicable.

H. Not applicable

**22. Events Subsequent**

On July 9, 2019, the Company received payment for the remaining outstanding surplus note (\$100,000) and accrued interest (\$33,421) from Delta Dental of North Carolina. The total amount received was \$133,421.

## Notes to Financial Statement

### 23. Reinsurance

The Company has no ceded reinsurance agreements.

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

The Company did not underwrite any risk business subject to retrospective premium adjustments in 2019 and 2018.

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

Reserves as of December 31, 2018 were \$1,185,543. In June 31, 2019, \$862,716 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Remaining reserves for prior years are now \$82,500 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$240,327 favorable prior-year loss development since June 31, 2019 to December 31, 2018. 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

The Company had no intercompany pooling arrangements during 2019 and 2018.

### 27. Structured Settlements

Not applicable.

### 28. Health Care Receivables

The Company reported no pharmaceutical rebate receivables or risk sharing receivables in 2019 and 2018.

### 29. Participating Policies

The Company did not have participating contracts in 2019 and 2018.

### 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 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]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]
  
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[X] No[ ]
- 2.2 If yes, date of change: 06/12/2019
  
- 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). 02/07/2018
- 6.4 By what department or departments?  
New Mexico Office of Superintendent 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.
- 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[ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
  
- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
- 13. Amount of real estate and mortgages held in short-term investments: \$ 0
  
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]

## GENERAL INTERROGATORIES (Continued)

### INVESTMENT

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....		
14.22 Preferred Stock .....		
14.23 Common Stock .....	4,277,687	4,128,943
14.24 Short-Term Investments .....		
14.25 Mortgages Loans on Real Estate .....		
14.26 All Other .....	100,000	100,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	4,377,687	4,228,943
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....		

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of America .....	135 S. 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
Red Cedar Investment Management. LLC .....	A .....
Amy L Basel .....	A .....
Goran M. Jurkovic .....	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  | ..... 83.000% |
| 1.2 A&H cost containment percent  | ..... 1.000%  |
| 1.3 A&H expense percent excluding cost containment expenses   | ..... 12.000% |
| 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>NONE</b>					

# SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

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

1	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)	L	27,247,335						27,247,335	
33.	New York (NY)	N								
34.	North Carolina (NC)	N								
35.	North Dakota (ND)	N								
36.	Ohio (OH)	N								
37.	Oklahoma (OK)	N								
38.	Oregon (OR)	N								
39.	Pennsylvania (PA)	N								
40.	Rhode Island (RI)	N								
41.	South Carolina (SC)	N								
42.	South Dakota (SD)	N								
43.	Tennessee (TN)	N								
44.	Texas (TX)	N								
45.	Utah (UT)	N								
46.	Vermont (VT)	N								
47.	Virginia (VA)	N								
48.	Washington (WA)	N								
49.	West Virginia (WV)	N								
50.	Wisconsin (WI)	N								
51.	Wyoming (WY)	N								
52.	American Samoa (AS)	N								
53.	Guam (GU)	N								
54.	Puerto Rico (PR)	N								
55.	U.S. Virgin Islands (VI)	N								
56.	Northern Mariana Islands (MP)	N								
57.	Canada (CAN)	N								
58.	Aggregate other alien (OT)	X X X								
59.	Subtotal	X X X	27,247,335						27,247,335	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	<b>Total (Direct Business)</b>	<b>X X X</b>	<b>27,247,335</b>						<b>27,247,335</b>	
<b>DETAILS OF WRITE-INS</b>										
58001.		X X X								
58002.		X X X								
58003.		X X X								
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X								
58999.	<b>TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)</b>	<b>X X X</b>								

(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

1

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

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# SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		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	N	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	13.2	Renaissance Health Service Corporation	N	
477	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	
477	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	DNK	NIA	DNS Holding Company, LLC	Ownership	82.8	Renaissance Health Service Corporation	N	
		0	35804161				Global Dental Company A/S	DNK	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	
477	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	
477	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	The 4100 Group, Inc.	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	
477	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	

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## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
		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	
		0	20-3349680				Liquid Corn, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	47287	85-0224562				Delta Dental Plan of New Mexico, Inc.	NM	RE	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
477	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	N	
		48127	61-1105118				Dental Choice Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	54658	56-1018068				Delta Dental of North Carolina	NC	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
477	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	
		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 Service Corporation	N	
		00000	20-0661957				Chesme, LLC	MI	NIA	The 4100 Group, Inc.	Ownership	79.0	Renaissance Health Service 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 Service Corporation	N	
		0	91-3453245				Norsk	DNK	NIA	Dansk Tandforsikring Administration ApS	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	51-64116245				Svensk	SWE	NIA	Dansk Tandforsikring Administration ApS	Ownership	100.0	Renaissance Health Service Corporation	N	

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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**

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

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



47287201936500002

2019

Document Code: 365



**OVERFLOW PAGE FOR WRITE-INS**

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**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) .....		

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

**NONE****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 .....	100,000	200,000
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 .....		
7. Deduct amounts received on disposals .....		100,000
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) .....	100,000	100,000
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	100,000	100,000

**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 .....	44,066,724	40,427,718
2. Cost of bonds and stocks acquired .....	26,032,548	14,381,262
3. Accrual of discount .....	139,952	179,963
4. Unrealized valuation increase (decrease) .....	1,732,090	(1,381,640)
5. Total gain (loss) on disposals .....	65,088	83,439
6. Deduct consideration for bonds and stocks disposed of .....	25,008,934	9,515,332
7. Deduct amortization of premium .....	71,771	111,286
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 .....	2,309	2,600
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....	46,958,006	44,066,724
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	46,958,006	44,066,724

## 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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	19,610,607	17,365,282	17,899,294	319,183	19,610,607	19,395,778		22,103,258
2. NAIC 2 (a) .....	6,974,548	3,148,737	1,274,427	(24,567)	6,974,548	8,824,291		5,289,468
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....	1,480,910			6,853	1,480,910	1,487,763		761,124
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	28,066,065	20,514,019	19,173,721	301,469	28,066,065	29,707,832		28,153,850
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds & Preferred Stock .....	28,066,065	20,514,019	19,173,721	301,469	28,066,065	29,707,832		28,153,850

(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

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**SCHEDULE DA - PART 1**

**Short - Term Investments**

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

**SCHEDULE DA - Verification**

**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of short-term investments acquired .....		207,416
3. Accrual of discount .....		206
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		(81)
6. Deduct consideration received on disposals .....		207,541
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other-than-temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		

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

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

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

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

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

**SCHEDULE E - PART 2 - VERIFICATION****(Cash Equivalents)**

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year .....	3,744,149	4,856,233
2.	Cost of cash equivalents acquired .....	15,518,376	13,469,867
3.	Accrual of discount .....		629
4.	Unrealized valuation increase (decrease) .....		
5.	Total gain (loss) on disposals .....		
6.	Deduct consideration received on disposals .....	14,748,391	14,582,580
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) .....	4,514,134	3,744,149
11.	Deduct total nonadmitted amounts .....		
12.	Statement value at end of current period (Line 10 minus Line 11) .....	4,514,134	3,744,149

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

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

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

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

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

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

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
<b>Bonds - U.S. Governments</b>									
38378XRJ2	GNMA REMIC TRUST 2014-138 20560416		04/24/2019	Bank of America	X X X	83,226	1,669,735	965	1
38379UR65	GNMA REMIC TRUST 2016-133		06/19/2019	Bank of America	X X X	139,652	1,869,816	1,269	1
38379UGS9	GNMA REMIC TRUST 2016-34		04/10/2019	Bank of America	X X X	83,723	1,128,056	438	1
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816		04/10/2019	Bank of America	X X X	126,240	1,791,431	723	1
38379USK3	GNMA REMIC TRUST 2016-67		04/10/2019	Bank of America	X X X	87,838	1,117,617	507	1
9128286T2	U S TREASURY NT 2.375% 05/15/29		06/20/2019	Bank of America	X X X	520,362	505,000	1,249	1
912810SD1	UNITED STATES TREAS BDS		06/28/2019	Bank of America	X X X	1,196,288	1,155,000	8,367	1
912810SG4	UNITED STATES TREAS BDS TIPS		04/24/2019	Bank of America	X X X	456,831	450,000	640	1
9128285F3	UNITED STATES TREAS NTS		06/12/2019	Bank of America	X X X	1,384,610	1,365,000	1,756	1
9128285J5	UNITED STATES TREAS NTS		05/01/2019	Bank of America	X X X	634,378	615,000	7,857	1
9128285K2	UNITED STATES TREAS NTS		06/21/2019	Bank of America	X X X	1,313,405	1,280,000	9,845	1
9128285M8	UNITED STATES TREAS NTS		05/29/2019	Bank of America	X X X	714,579	680,000	7,861	1
9128286Y1	UNITED STATES TREAS NTS		06/28/2019	Bank of America	X X X	335,299	335,000	168	1
912828G38	UNITED STATES TREAS NTS		05/31/2019	Bank of America	X X X	832,324	825,000	1,564	1
912828Y46	UNITED STATES TREAS NTS		04/16/2019	Bank of America	X X X	501,074	500,000	2,792	1
9128286D7	UNITED STATES TREAS NTS 2.5%02/28/		06/27/2019	Bank of America	X X X	1,042,295	1,035,000	6,436	1
9128285W6	UNITED STATES TREAS NTS TIPS 0.875		04/24/2019	Bank of America	X X X	677,155	660,000	1,314	1
0599999	Subtotal - Bonds - U.S. Governments				X X X	10,129,279	16,981,655	53,751	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
3140HBH50	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	X X X	293,349	289,148	337	1
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	X X X	292,238	283,726	378	1
3136AQV72	FNMA REMIC TRUST 2016-M1		06/21/2019	Bank of America	X X X	170,139	169,037	285	1
3136AY6W8	FNMA REMIC TRUST 2017-M15		05/15/2019	Bank of America	X X X	151,832	147,948	231	1
3136B2GY2	FNMA REMIC TRUST 2018-M10 20280725		04/24/2019	Bank of America	X X X	435,257	418,202	1,138	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,342,815	1,308,061	2,369	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
91087BAF7	UNITED MEXICAN STATES GLBL NT 4.5%	C	04/17/2019	Bank of America	X X X	205,400	200,000		2FE
00440EAV9	ACE INA HLDG INC		04/22/2019	Bank of America	X X X	141,793	140,000	2,228	1FE
020002BB6	ALLSTATE CORP SB-B DB FXD/FL53		04/22/2019	Bank of America	X X X	72,381	70,000	771	2FE
023135AQ9	AMAZON COM INC		04/17/2019	Bank of America	X X X	35,643	30,000	565	1FE
031162CP3	AMGEN INC		04/26/2019	Bank of America	X X X	144,401	145,000	1,804	2FE
03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU		04/18/2019	Bank of America	X X X	152,892	150,000	1,674	2FE
06051GGK9	BANK AMER CORP		04/17/2019	Bank of America	X X X	144,415	145,000	1,906	1FE
12189LAC5	BURLINGTON NORTHN SANTA FE CP		04/22/2019	Bank of America	X X X	74,067	65,000	483	1FE
172967LW9	CITIGROUP INC		04/18/2019	Bank of America	X X X	143,836	140,000		1FE
20030NCT6	COMCAST CORP NEW		04/25/2019	Bank of America	X X X	164,306	155,000	250	1FE
24422ETW9	DEERE JOHN CAP CORP MTNS BE		05/23/2019	Bank of America	X X X	148,311	150,000	933	1FE
26441YAW7	DUKE RLTY LTD PARTNERSHIP NEW		06/27/2019	Bank of America	X X X	150,999	145,000	1,186	2FE
30263SAE7	FREMF MTG TR 2012-K17 144A		06/04/2019	Bank of America	X X X	187,650	180,000	108	FMC
30290MAQ0	FREMF MTG TR 2012-K19 20450525 FLT		04/09/2019	Bank of America	X X X	122,400	120,000	134	FMC
30291NAE4	FREMF MTG TR 2013-K32 144A		04/25/2019	Bank of America	X X X	137,547	135,000	383	FMC
38141GRD8	GOLDMAN SACHS GROUP INC		04/24/2019	Bank of America	X X X	142,730	140,000	1,325	1FE
406216BG5	HALLIBURTON CO		04/18/2019	Bank of America	X X X	152,778	150,000	2,502	1FE
437076BA9	HOME DEPOT INC		04/29/2019	Bank of America	X X X	146,033	140,000	490	1FE
446150AK0	HUNTINGTON BANCSHARES INC		04/17/2019	Bank of America	X X X	147,680	150,000	853	2FE
46641YAA1	JP MORGAN MTG TR 2014-2 144A		06/01/2019	Bank of America	X X X	92,657	92,426	231	FMR
46643GAD2	JPMBB COML MTG SEC TR 2014-C24		06/17/2019	Bank of America	X X X	223,894	215,000	363	FMC
532457BH0	LILLY ELI & CO		04/26/2019	Bank of America	X X X	144,783	145,000	1,403	1FE
539830BL2	LOCKHEED MARTIN CORP		06/27/2019	Bank of America	X X X	175,552	155,000	2,532	2FE
56585AAG7	MARATHON PETE CORP		04/02/2019	Bank of America	X X X	55,557	55,000	105	2FE
58933YAF2	MERCK & CO INC NEW		04/24/2019	Bank of America	X X X	146,256	145,000	1,594	1FE
594918CA0	MICROSOFT CORP		04/26/2019	Bank of America	X X X	144,334	130,000	986	1FE

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
61746BEF9	MORGAN STANLEY		04/26/2019	Bank of America	X X X	146,682	145,000	1,460	1FE
61690GAE1	MS BOFAML TRUST 2014-C14		05/14/2019	Bank of America	X X X	98,384	95,000	150	FMC
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		06/25/2019	Bank of America	X X X	144,414	138,416	276	1FE
64830BAA5	NEW RESI MTG TR 2017-6		06/04/2019	Bank of America	X X X	362,378	345,828	124	FMR
64830GAB2	NEW RESI MTG TR-144A		05/16/2019	Bank of America	X X X	227,763	219,922	183	FMR
674599CH6	OCCIDENTAL PETE CORP DEL		04/23/2019	Bank of America	X X X	70,889	70,000	66	1FE
693475AV7	PNC FINL SVCS GROUP INC		04/18/2019	Bank of America	X X X	153,588	150,000	1,202	1FE
64829HAD9	PVTPL NEW RESIDENTIAL MTG LN 144A		06/06/2019	Bank of America	X X X	124,314	120,937	100	FMR
80286GAD3	SANTANDER DRIVE AUTO TR 2019-2		05/13/2019	Bank of America	X X X	149,993	150,000		1FE
806851AG6	SCHLUMBERGER HLDGS CORP 144A		05/16/2019	Bank of America	X X X	248,107	240,000	3,973	2FE
87612EBG0	TARGET CORP		05/23/2019	Bank of America	X X X	159,076	160,000	1,726	1FE
887317AZ8	TIME WARNER INC		04/18/2019	Bank of America	X X X	111,510	110,000	1,160	2FE
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		05/16/2019	Bank of America	X X X	93,849	89,793	172	FMR
89171VAK3	TOWD POINT MTG TR 2015-5		05/01/2019	Bank of America	X X X	140,825	139,876		FMR
89172EAE4	TOWD PT MTG TR 2016-1 144A		06/18/2019	Bank of America	X X X	102,441	100,000	185	FMR
89172YAA8	TOWD PT MTG TR 2016-3 144A		06/25/2019	Bank of America	X X X	98,602	99,113	161	FMR
91159HHS2	U S BANCORP MTNS BK ENT		04/29/2019	Bank of America	X X X	148,842	140,000	76	1FE
92826CAH5	VISA INC		04/25/2019	Bank of America	X X X	147,898	150,000	296	1FE
931427AQ1	WALGREENS BOOTS ALLIANCE INC		05/21/2019	Bank of America	X X X	223,804	230,000	3,791	2FE
931142EC3	WALMART INC		04/17/2019	Bank of America	X X X	158,132	150,000	1,907	1FE
95000AAU1	WELLS FARGO COM MTG TR 2015-P2		05/17/2019	Bank of America	X X X	189,260	180,000	381	FMC
981464FJ4	WORLD FIN NETWORK CCMT 2016-A		05/07/2019	Bank of America	X X X	148,102	150,000	203	1FE
01626PAJ5	ALIMENTATION COUCHE TARD INC 144A	C	05/22/2019	Bank of America	X X X	148,599	150,000	1,328	2FE
06368BGS1	BANK MONTREAL QUE LW TIER II	C	06/28/2019	Bank of America	X X X	181,526	185,000	2,091	2FE
89114QBL1	TORONTO DOMINION BANK	C	05/14/2019	Bank of America	X X X	177,043	180,000	1,107	1FE
961214DF7	WESTPAC BKG CORP	C	06/11/2019	Bank of America	X X X	148,541	145,000	348	2FE
89153VAL3	TOTAL CAPITAL	C	04/23/2019	Bank of America	X X X	109,133	105,000	164	1FE
05607MAA5	BAA FUNDING LTD 144A	D	05/23/2019	Bank of America	X X X	103,570	100,000	1,801	1FE
822582BY7	SHELL INTERNATIONAL FIN BV	C	04/26/2019	Bank of America	X X X	144,577	145,000	388	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	8,060,137	7,871,311	49,628	X X X
<b>Bonds - Hybrid Securities</b>									
060505EL4	BANK AMER CORP		06/20/2019	Bank of America	X X X	228,319	205,000	2,258	2FE
064058AD2	BANK NEW YORK MELLON CORP		06/28/2019	Bank of America	X X X	187,781	185,000	2,230	2UFE
808513AP0	CHARLES SCHWAB E FLT		06/28/2019	Bank of America	X X X	185,925	185,000	1,740	2FE
46625HKK5	JPMORGAN CHASE & CO		06/28/2019	Bank of America	X X X	193,138	190,000	4,056	2FE
59156RBP2	METLIFE INC		06/28/2019	Bank of America	X X X	186,625	185,000	196	2UFE
4899999	Subtotal - Bonds - Hybrid Securities				X X X	981,788	950,000	10,480	X X X
8399997	Subtotal - Bonds - Part 3				X X X	20,514,019	27,111,027	116,228	X X X
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8399999	Subtotal - Bonds				X X X	20,514,019	27,111,027	116,228	X X X
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
8999999	Subtotal - Preferred Stocks				X X X		X X X		X X X
<b>Common Stocks - Mutual Funds</b>									
057071409	BAIRD FDS INC		06/25/2019	Bank of America	2,061.090	19,990	X X X		U
233203827	DFA INVT DIMENSIONS GROUP INC		04/03/2019	Bank of America	105.430	3,716	X X X		U
233203843	DFA INVT DIMENSIONS GROUP INC		04/03/2019	Bank of America	35.730	1,190	X X X		U
922908785	VANGAURD SMALL CAP VALUE INDEX		06/26/2019	Bank of America	41.870	1,277	X X X		U
921921300	VANGUARD FENWAY FDS		06/14/2019	Bank of America	35.230	2,619	X X X		U
922908850	VANGUARD INDEX FDS		06/26/2019	Bank of America	60.250	2,582	X X X		U
922908819	VANGUARD SMALL CAP GROWTH INDEX		06/26/2019	SCHWAB CHARLES, CO. INC	6.040	308	X X X		U
921909784	VANGUARD STAR FD		06/20/2019	Bank of America	101.470	11,480	X X X		U

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## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
9299999	Subtotal - Common Stocks - Mutual Funds .....				X X X	43,162	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3 .....				X X X	43,162	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks .....				X X X	43,162	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks .....				X X X	43,162	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks .....				X X X	20,557,181	X X X	116,228	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....8.

## 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 Date	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/ Stocks 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.								
<b>Bonds - U.S. Governments</b>																						
38378B7E3	GNMA CMO 2013		06/17/2019	PRINCIPAL RECEIPT	X X X	569	569	566	566			2		2		569				4	05/16/2046	1
38378KAB5	GNMA CMO 2013		06/17/2019	PRINCIPAL RECEIPT	X X X	1,478	1,478	1,492	1,489			(11)		(11)		1,478				9	10/16/2045	1
38378KWU9	GNMA CMO 2013-96		05/31/2019	VARIOUS	X X X	35,007	37,533	37,110	37,218			7		7		37,225		(2,219)	(2,219)	339	11/16/2041	1
38378KDJ5	GNMA GNR2013-46		06/17/2019	PRINCIPAL RECEIPT	X X X	2,572	2,572	2,603	2,599			(27)		(27)		2,572				17	08/16/2042	1
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		06/20/2019	PRINCIPAL RECEIPT	X X X	609	609	649	664			(56)		(56)		609				10	10/20/2044	1
38378NJA2	GNMA REMIC TRUST 2013-178		06/17/2019	PRINCIPAL RECEIPT	X X X	2,567	2,567	2,573	2,574			(8)		(8)		2,567				24	03/16/2035	1
38378NNA7	GNMA REMIC TRUST 2013-194		06/17/2019	PRINCIPAL RECEIPT	X X X	2,206	2,206	2,166	2,168			39		39		2,206				19	05/16/2038	1
38378KHR3	GNMA REMIC TRUST 2013-50 20430		06/17/2019	PRINCIPAL RECEIPT	X X X	274	274	277	276			(2)		(2)		274				2	05/16/2043	1
38378XRJ2	GNMA REMIC TRUST 2014-138		06/17/2019	PRINCIPAL RECEIPT	X X X																	
	20560416		06/16/2019	PRINCIPAL RECEIPT	X X X		5,130	256				(256)		(256)						3	04/16/2056	1
38379KFL7	GNMA REMIC TRUST 2015-37 20550		06/17/2019	PRINCIPAL RECEIPT	X X X	255	255	257	257			(1)		(1)		255				3	02/16/2055	1
38379UGS9	GNMA REMIC TRUST 2016-34		06/30/2019	PRINCIPAL RECEIPT	X X X		2,309	174	58			(173)		(173)						7	01/16/2058	1
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816		06/16/2019	PRINCIPAL RECEIPT	X X X		5,444	384				(384)		(384)						5	08/16/2057	1
38379USK3	GNMA REMIC TRUST 2016-67		06/16/2019	PRINCIPAL RECEIPT	X X X		2,309	184	55			(183)		(183)						5	07/16/2057	1
38378KDW6	GNMACMO 2013		06/17/2019	PRINCIPAL RECEIPT	X X X	529	529	535	533			(4)		(4)		529				3	03/16/2043	1
9128286T2	U S TREASURY NT 2.375% 05/15/29		06/28/2019	Bank of America	X X X	262,232	255,000	262,935			(5)		(5)		262,930		(698)	(698)	688	05/15/2029	1	
912810QY7	UNITED STATES TREAS BDS		04/03/2019	Bank of America	X X X	460,807	470,000	427,993	428,238			288		288		428,527		32,280	32,280	4,986	11/15/2042	1
912810RW0	UNITED STATES TREAS BDS		04/02/2019	Bank of America	X X X	163,331	162,783	160,806	160,853			15		15		160,868		2,463	2,463	930	02/15/2047	1
912810SD1	UNITED STATES TREAS BDS		06/27/2019	Bank of America	X X X	567,761	560,000	559,530			1		1		559,530		8,231	8,231	3,346	08/15/2048	1	
912810SG4	UNITED STATES TREAS BDS TIPS		06/20/2019	Bank of America	X X X	240,117	223,146	226,389			(20)		(20)		226,370		13,748	13,748	795	02/15/2049	1	
9128284D9	UNITED STATES TREAS NTS		04/11/2019	Bank of America	X X X	125,923	125,000	123,202	123,435			97		97		123,532		2,390	2,390	1,677	03/31/2023	1
9128285F3	UNITED STATES TREAS NTS		06/20/2019	Bank of America	X X X	1,613,684	1,585,000	1,604,414	219,811			(376)		(376)		1,604,045		9,639	9,639	8,625	10/15/2021	1
9128285J5	UNITED STATES TREAS NTS		05/21/2019	Bank of America	X X X	871,356	840,000	858,402	224,040			(40)		(40)		858,378		12,978	12,978	12,349	10/31/2025	1
9128285K2	UNITED STATES TREAS NTS		06/19/2019	Bank of America	X X X	1,435,350	1,395,000	1,422,244	239,199			(164)		(164)		1,422,099		13,251	13,251	14,899	10/31/2023	1
9128285M8	UNITED STATES TREAS NTS		06/17/2019	Bank of America	X X X	1,341,119	1,270,000	1,325,708	110,299			(271)		(271)		1,325,430		15,689	15,689	16,217	11/15/2028	1
9128286Y1	UNITED STATES TREAS NTS		06/27/2019	Bank of America	X X X	245,370	245,000	245,229			(1)		(1)		245,228		143	143	169	06/15/2022	1	
912828G38	UNITED STATES TREAS NTS		06/28/2019	Bank of America	X X X	693,167	685,000	689,471	150,098			(30)		(30)		689,095		4,072	4,072	3,482	11/15/2024	1
912828J27	UNITED STATES TREAS NTS		05/21/2019	Bank of America	X X X	246,896	250,000	240,626	241,390			489		489		241,879		5,017	5,017	3,818	02/15/2025	1
912828V49	UNITED STATES TREAS NTS		04/02/2019	Bank of America	X X X	159,702	155,879	153,137	153,522			72		72		153,594		6,108	6,108	436	01/15/2027	1
912828V56	UNITED STATES TREAS NTS		04/11/2019	Bank of America	X X X	75,615	75,000	76,678	76,238			(70)		(70)		76,168		(553)	(553)	1,243	08/15/2023	1
912828Y46	UNITED STATES TREAS NTS		06/13/2019	Bank of America	X X X	501,844	500,000	501,074			(48)		(48)		501,026		818	818	3,570	07/31/2020	1	
9128286D7	UNITED STATES TREAS NTS 2.5%02/28/		06/28/2019	Bank of America	X X X	721,329	715,000	718,695			(40)		(40)		718,655		2,673	2,673	4,929	02/28/2021	1	
9128285W6	UNITED STATES TREAS NTS TIPS 0.875		06/20/2019	Bank of America	X X X	341,973	323,462	331,500			(196)		(196)		331,304		10,669	10,669	1,251	01/15/2029	1	
0599999	Subtotal - Bonds - U.S. Governments				X X X	10,113,642	9,899,053	9,977,259	2,175,580			(1,356)		(1,356)		9,976,942		136,699	136,699	83,860	X X X	X X X
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																						
167560PL9	CHICAGO ILL MET WTR RECLAMATIO		04/25/2019	Bank of America	X X X	18,406	15,000	18,366	17,830			(35)		(35)		17,796		610	610	353	12/01/2038	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	18,406	15,000	18,366	17,830			(35)		(35)		17,796		610	610	353	X X X	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																						
3138WC3G6	FANNIE MAE POOL 2.5%		06/25/2019	PRINCIPAL RECEIPT	X X X	4,235	4,235	4,355	4,344			(109)		(109)		4,235				40	10/01/2029	1
3137EADB2	FEDERAL HOME LN MTG CORP		06/27/2019	Bank of America	X X X	405,504	400,000	407,570	404,823			(759)		(759)		404,064		1,440	1,440	9,183	01/13/2022	1
3135G0A78	FEDERAL NATL MTG ASSN		06/25/2019	Bank of America	X X X	149,524	150,000	151,152	150,288			(132)		(132)		150,156		(632)	(632)	2,763	01/21/2020	1
3135G0J20	FEDERAL NATL MTG ASSN		06/06/2019	Bank of America	X X X	197,977	200,000	203,489	201,663			(330)		(330)		201,663		(3,356)	(3,356)	2,169	02/26/2021	1
3135G0Q22	FEDERAL NATL MTG ASSN		06/12/2019	Bank of America	X X X	196,316	200,000	190,086	191,643			441		441		192,084		4,232	4,232	2,708	09/24/2026	1
3128MJ2S8	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,045	1,045	1,069	1,072			(26)		(26)		1,045				16	10/01/2047	1
3128MJ2V1	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,778	1,778	1,776	1,776			2		2		1,778				22	11/01/2047	1
3128MJQ78	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	883	883	883	883							883				13	02/01/2042	1
3128MJS35	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	851	851	811	813			37		37		851				11	07/01/2043	1
3128MJSY7	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	849	849	825	826			23		23		849				11	06/01/2043	1
3128MJT67	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,123	1,123	1,133	1,136			(13)		(13)		1,123				16	02/01/2044	1
3128MJU81	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,434	1,434	1,526	1,563			(129)		(129)		1,434				24	09/01/2044	1
3128MJVB3	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,584	1,584	1,647	1,662			(78)		(78)		1,584				24	10/01/2044	1
3128MJX70	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	2,623	2,623	2,551	2,551			73		73		2,623				34	04/01/2046	1
3128MJYC8	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	4,211	4,211	4,211	4,212			(1)		(1)		4,211				63	05/01/2046	1
3132XJFC4	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	X X X	4,313	4,313	4,438	4,431			(117)		(117)		4,313				69	11/01/2047	1
3132XUNA9	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	X X X																	

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)	
3128M9WV0	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	770	770	807	806		(36)		(36)		770					12	11/01/2043	1
3128MJT26	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	608	608	652	670		(62)		(62)		608					12	01/01/2044	1
3128MJT75	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	1,008	1,008	1,052	1,067		(60)		(60)		1,008					17	02/01/2044	1
3128MJTH3	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	307	307	320	326		(19)		(19)		307					5	10/01/2043	1
3128MJTV2	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	560	560	579	587		(27)		(27)		560					9	01/01/2044	1
3128MJUC2	FHLMC PC GOLD COMB 30		06/17/2019	PRINCIPAL RECEIPT	X X X	583	583	628	652		(68)		(68)		583					11	03/01/2044	1
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		06/17/2019	PRINCIPAL RECEIPT	X X X	2,811	2,811	2,930	2,941		(131)		(131)		2,811					48	05/01/2046	1
312944AF8	FHLMC PC GOLD COMB 30 4.000 20		06/17/2019	PRINCIPAL RECEIPT	X X X	1,126	1,126	1,207	1,224		(98)		(98)		1,126					20	12/01/2040	1
3132JNZ26	FHLMC PC GOLD PC 30YR		06/17/2019	PRINCIPAL RECEIPT	X X X	1,089	1,089	1,082	1,082		7		7		1,089					16	09/01/2043	1
3132Y3P7	FHLMC PC GOLD PC 30YR 4.500 204811		06/17/2019	PRINCIPAL RECEIPT	X X X	7,367	7,367	7,660	7,660		(292)		(292)		7,367					94	11/01/2048	1
3137ARPZ3	FHLMC REMIC SERIES K-710			PAID DOWN	X X X			25,302	2,537		(2,537)		(2,537)								05/25/2019	1
3137B7M21	FHLMC SERIES K-036		06/25/2019	PRINCIPAL RECEIPT	X X X		6,724	235	610		(610)		(610)							21	10/25/2023	1
3138WVAD8	FNMA PASS THRU INT 15 YEAR 2.5		06/25/2019	PRINCIPAL RECEIPT	X X X	1,215	1,215	1,233	1,230		(15)		(15)		1,215					12	07/01/2030	1
31410LRR5	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	2,208	2,208	2,318	2,308		(100)		(100)		2,208					24	09/01/2030	1
3138WE6X2	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,575	1,575	1,676	1,699		(124)		(124)		1,575					25	07/01/2045	1
3138WERM3	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	2,164	2,164	2,258	2,262		(98)		(98)		2,164					30	05/01/2045	1
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,097	3,097	3,198	3,202		(105)		(105)		3,097					46	02/01/2046	1
3138WGM5C	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	416	416	427	427		(12)		(12)		416					7	02/01/2046	1
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,136	3,136	3,325	3,336		(200)		(200)		3,136					45	03/01/2046	1
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	930	930	931	931		(1)		(1)		930					11	10/01/2046	1
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,738	3,738	3,768	3,768		(30)		(30)		3,738					45	09/01/2046	1
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,913	3,913	4,110	4,118		(205)		(205)		3,913					64	03/01/2047	1
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	6,407	6,407	6,777	6,792		(385)		(385)		6,407					108	12/01/2046	1
3138X3EH1	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	2,494	2,494	2,504	2,504		(10)		(10)		2,494					30	08/01/2043	1
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,803	3,803	3,890	3,890		(87)		(87)		3,803					47	11/01/2048	1
31417DLP6	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	601	601	636	637		(36)		(36)		601					9	10/01/2042	1
31417F3G1	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,877	1,877	1,928	1,929		(53)		(53)		1,877					23	04/01/2043	1
31418CND2	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	2,587	2,587	2,582	2,582		5		5		2,587					37	08/01/2047	1
31418CR97	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,299	3,299	3,372	3,372		(73)		(73)		3,299					55	12/01/2047	1
31418CS47	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,379	1,379	1,376	1,376		3		3		1,379					19	01/01/2048	1
31418CS54	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,544	3,544	3,629	3,628		(85)		(85)		3,544					57	01/01/2048	1
31419AGZ4	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	608	608	652	665		(57)		(57)		608					10	12/01/2039	1
31413HCR7	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	306	306	339	354		(47)		(47)		306					7	09/01/2037	1
3138WFSR8	FNMA PASS-THRU INT 15 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,437	1,437	1,145	1,068		369		369		1,437					17	10/01/2030	1
3138WDUL3	FNMA PASS-THRU INT 15 YEAR 2.5		06/25/2019	PRINCIPAL RECEIPT	X X X	2,164	2,164	2,197	2,194		(30)		(30)		2,164					23	01/01/2030	1
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	752	752	802	827		(75)		(75)		752					15	12/01/2043	1
3138ELX73	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,515	1,515	1,646	1,687		(172)		(172)		1,515					26	04/01/2042	1
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,125	1,125	1,165	1,176		(51)		(51)		1,125					21	02/01/2045	1
3138WGDK7	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	3,185	3,185	2,699	2,511		674		674		3,185					52	12/01/2045	1
31417GP67	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	X X X	1,343	1,343	1,356	1,357		(14)		(14)		1,343					16	05/01/2043	1
3138WXW29	FNMA PASS-THRU LNG 30 YEAR 3.0		06/25/2019	PRINCIPAL RECEIPT	X X X	1,771	1,771	1,798	1,799		(27)		(27)		1,771					20	07/01/2043	1
3138EJ6P8	FNMA PASS-THRU LNG 30 YEAR 3.5		06/25/2019	PRINCIPAL RECEIPT	X X X	2,480	2,480	2,568	2,575		(96)		(96)		2,480					34	11/01/2042	1
3138WD6N6	FNMA PASS-THRU LNG 30 YEAR 3.5		06/25/2019	PRINCIPAL RECEIPT	X X X	2,975	2,975	3,115	3,141		(166)		(166)		2,975					41	02/01/2045	1
3138WVX55	FNMA PASS-THRU LNG 30 YEAR 3.5		06/25/2019	PRINCIPAL RECEIPT	X X X	2,370	2,370	2,488	2,501		(132)		(132)		2,370					33	07/01/2043	1
3138WEYH6	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2019	PRINCIPAL RECEIPT	X X X	4,342	4,342	4,644	4,732		(390)		(390)		4,342					70	06/01/2045	1
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2		06/25/2019	PRINCIPAL RECEIPT	X X X	7,963	7,963	8,126	8,126		(162)		(162)		7,963					44	11/01/2048	1
3138WFHK5	FNMA PASS-THRU LNG 30 YR		06/25/2019	PRINCIPAL RECEIPT	X X X	2,202	2,202	2,231	2,228		(26)		(26)		2,202					31	08/01/2045	1
31418AWT1	FNMA PASS-THRU SF15 105-125 3		06/25/2019	PRINCIPAL RECEIPT	X X X	1,387	1,387	1,452	1,440		(53)		(53)		1,387					16	08/01/2028	1
31417D2J1	FNMA Pool		06/25/2019	PRINCIPAL RECEIPT	X X X	900	900	930	928		(28)		(28)		900					10	11/01/2042	1
3136AY6W8	FNMA REMIC TRUST 2017-M15		06/25/2019	PRINCIPAL RECEIPT	X X X	719	719	738			(19)		(19)		719					2	09/25/2027	1
3136B2GY2	FNMA REMIC TRUST 2018-M10																					
38378XLW9	GNMA REMIC TRUST 2014-120		06/17/2019	PRINCIPAL RECEIPT	X X X	556	556	562	563		(8)		(8)		556					6	05/16/2039	1
68608USE7	OREGON ST UNIV		04/25/2019	Bank of America	X X X	24,980	25,000	24,975	24,985						24,985		(5)	(5)		535	02/01/2026	1FE
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	1,331,303	1,330,198	1,363,201	1,097,648		(7,467)		(7,467)		1,329,624			1,679	1,679	19,841	X X X	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																						
00440EAS6	ACE INA HLDG INC		04/22/2019	Bank of America	X X X	85,495	85,000	85,084	85,068		(2)		(2)		85,066			429		1,629	03/15/2025	1FE
008117AP8	AETNA INC		05/01/2019	Bank of America	X X X	74,113	75,000	73,064	74,000		82		82		74,082			30		963	11/15/2022	2FE
010392FC7	ALABAMA PWR CO		04/03/2019	Bank of America	X X X	35,253	35,000	37,604	35,735		(105)		(105)		35,630		(377)	(377)		604	10/01/2020	1FE
025816BDO	AMERICAN EXPRESS CO		04/01/2019	Bank of America	X X X	49,619	50,000	50,849	50,511		(40)		(40)		50,470		(851)	(851)		445	02/01/2022	1FE
03523TBH0	ANHEUSER BUSCH INBEV WORLDWIDE		04/18/2019	Bank of America	X X X	63,405	62,000	74,345	64,445		(828)		(828)		63,617		(213)	(213)		1,871	11/15/2019	2FE
037833AT7	APPLE INC		04/01/2019	Bank of America	X X X	71,071	65,000	65,787	65,737		(3)		(3)		65,733		5,338			1,181	05/06/2044	1FE
040104MF5	ARGENT SECS INC 2004-W11		06/25/2019	PRINCIPAL RECEIPT	X X X	2,855	2,855	2,861	2,861		(6)		(6)		2,855					42	11/25/2034	

## 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 Date	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.							
00206RDB5	AT&T INC		04/23/2019	Bank of America	XXX	46,089	45,000	45,147	45,081	(7)			(7)		45,074		1,015	1,015	1,045	03/15/2022	2FE
06051GFW4	BANK AMER CORP		04/17/2019	Bank of America	XXX	49,832	50,000	50,692	50,364	(45)			(45)		50,320		(488)	(488)	667	04/19/2021	1FE
06051GGK9	BANK AMER CORP		06/20/2019	Bank of America	XXX	227,270	225,000	223,956	79,599	66			66		224,080		3,191	3,191	4,322	04/24/2023	1FE
06406HCX5	BANK NEW YORK MTN BK ENT		04/24/2019	Bank of America	XXX	101,341	100,000	98,129	98,140	94			94		98,233		3,108	3,108	2,031	09/11/2024	1FE
066836AA5	BAPTIST HEALTH SOUTH FLA		05/21/2019	Bank of America	XXX	41,239	40,000	44,248	41,935	(279)			(279)		41,656		(417)	(417)	1,418	08/15/2021	1FE
07325NAE2	BAYVIEW FINANCIAL TR 2004-D 20		06/28/2019	PRINCIPAL RECEIPT	XXX	3,187	3,187	3,163	3,191	(4)			(4)		52					08/28/2044	FMR
05531FAX1	BB&T CORP SR MEDIUM TERM NTS		04/01/2019	Bank of America	XXX	34,950	35,000	35,082	35,055	(3)			(3)		35,052		(102)	(102)	487	04/01/2022	1FE
07384YNB8	BEAR STEARNS ASSET BK 2003-SD3		06/25/2019	PRINCIPAL RECEIPT	XXX	2,050	2,050	2,045	2,056	(6)			(6)		2,050					12/25/2042	FMR
12189LAG6	BURLINGTON NORTHN SANTA FE CP		04/22/2019	Bank of America	XXX	80,619	72,000	78,738	78,413	(53)			(53)		78,359		2,260	2,260	2,168	09/15/2041	1FE
14040HBF1	CAPITAL ONE FINL CORP		04/01/2019	Bank of America	XXX	65,852	65,000	65,563	65,314	(12)			(12)		65,301		551	551	1,077	04/24/2024	2FE
171340AL6	CHURCH & DWIGHT INC		04/01/2019	Bank of America	XXX	104,381	110,000	106,125	60,676	11			11		106,120		(1,739)	(1,739)	2,921	08/01/2047	2FE
125509BS7	CIGNA CORPORATION		04/26/2019	Bank of America	XXX	64,588	63,000	66,766	64,759	(173)			(173)		64,586		3	3	1,785	02/15/2022	2FE
172967KK6	CITIGROUP INC		04/18/2019	Bank of America	XXX	69,833	70,000	70,615	70,285	(36)			(36)		70,249		(417)	(417)	1,066	03/30/2021	1FE
12572QAE5	CME GROUP INC		04/01/2019	Bank of America	XXX	45,507	45,000	45,548	45,412	(26)			(26)		45,386		120	120	743	09/15/2022	1FE
125896BN9	CMS ENERGY CORP SR GLBL NT 44		04/29/2019	Bank of America	XXX	76,512	70,000	75,003	74,623	(36)			(36)		74,587		1,926	1,926	2,275	03/01/2044	2FE
20030NBH3	COMCAST CORP NEW		04/25/2019	Bank of America	XXX	63,634	60,000	61,160	60,990	(20)			(20)		60,971		2,663	2,663	2,012	01/15/2033	1FE
210795CB9	CONTINENTAL AIRLN PT TR 2012-2		04/29/2019	Sink PMT @ 100.00000000	XXX	1,369	1,369	1,424	1,413	(44)			(44)		1,369					10/29/2024	1FE
24422ERH4	DEERE JOHN CAP CORP MTNS BE		04/25/2019	Bank of America	XXX	50,601	50,000	52,081	50,858	(94)			(94)		50,764		(163)	(163)	849	10/15/2021	1FE
256746AF5	DOLLAR TREE INC		04/01/2019	Bank of America	XXX	80,888	80,000	79,318	79,399	32			32		79,431		1,457	1,457	1,135	05/15/2023	2FE
25746UBP3	DOMINION RES INC VA NEW		04/29/2019	Bank of America	XXX	49,460	50,000	49,913	50,053	(4)			(4)		50,048		(588)	(588)	863	09/15/2022	2FE
29379VBA0	ENTERPRISE PRODS OPER LLC SR NT 4		04/29/2019	Bank of America	XXX	105,418	100,000	98,805	99	8			8		98,813		6,605	6,605	3,045	03/15/2044	2FE
294751DD1	EQUITY ONE ABS INC 2003-4		06/25/2019	PRINCIPAL RECEIPT	XXX	99	99	98	99	1			1		99				1	10/25/2034	FMR
30261MAE2	FREMF MTG TR 2012-K710		05/28/2019	PRINCIPAL RECEIPT	XXX	50,000	50,000	51,371	50,124	(124)			(124)		50,000				783	06/25/2047	FMC
38141EA66	GOLDMAN SACHS GRP INC MTN BE		04/24/2019	Bank of America	XXX	67,238	65,000	75,142	67,906	(619)			(619)		67,287		(49)	(49)	1,419	06/15/2020	1FE
406216BG5	HALLIBURTON CO		05/16/2019	Bank of America	XXX	246,053	240,000	241,470	88,787	35			35		241,600		4,453	4,453	4,687	11/15/2025	1FE
437076BH4	HOME DEPOT INC		04/29/2019	Bank of America	XXX	105,041	100,000	100,934	41,198	(4)			(4)		100,884		4,157	4,157	2,479	04/01/2046	1FE
437084QV1	HOME EQUITY ASSET TR 2005-9		06/25/2019	PRINCIPAL RECEIPT	XXX	26,842	26,842	26,872	26,857	(14)			(14)		26,842				326	04/25/2036	FMR
44891EAC3	HYUNDAI AUTO RECV TR 2016-B		06/17/2019	PRINCIPAL RECEIPT	XXX	12,517	12,517	12,515	12,516						12,517				67	04/15/2021	1FE
45254NFY8	IMPAC CMB TR 2003-11		06/25/2019	PRINCIPAL RECEIPT	XXX	557	557	541	545	12			12		557				7	10/25/2033	FMR
458140AJ9	INTEL CORP		04/29/2019	Bank of America	XXX	71,192	70,000	73,632	71,608	(186)			(186)		71,422		(230)	(230)	1,348	10/01/2021	1FE
46641YAA1	JP MORGAN MTG TR 2014-2 144A		06/25/2019	VARIOUS	XXX	3,089	3,089	3,070	2,194	20			20		3,091		(2)	(2)	29	06/25/2029	FMR
46625HJX9	JPMORGAN CHASE & CO		04/25/2019	Bank of America	XXX	71,863	70,000	71,127	70,707	(37)			(37)		70,670		1,193	1,193	1,170	05/13/2024	1FE
55907RAA6	MAGELLAN MIDSTREAM HLDGS LP SR		04/02/2019	MERRILL LYNCH	XXX	46,081	45,000	48,537	46,249	(148)			(148)		46,101		(19)	(19)	1,291	02/01/2021	2FE
571903AS2	MARRIOTT INTL INC NEW		04/26/2019	Bank of America	XXX	97,682	100,000	99,820	99,867	4			4		99,870		(2,188)	(2,188)	1,172	06/15/2026	2FE
571748AZ5	MARSH & MCLENNAN COS INC		04/02/2019	Bank of America	XXX	66,844	65,000	65,408	65,310	(8)			(8)		65,302		1,542	1,542	1,354	03/14/2026	1FE
581557AZ8	MCKESSON CORP NEW		04/02/2019	Bank of America	XXX	54,217	55,000	52,677	53,675	79			79		53,754		463	463	450	12/15/2022	2FE
585055BU9	MEDTRONIC INC		04/02/2019	Bank of America	XXX	79,424	70,000	75,747	75,546	(27)			(27)		75,518		3,905	3,905	1,790	03/15/2045	1FE
59166BA9	METLIFE SEC TR 2017 144A		06/25/2019	PRINCIPAL RECEIPT	XXX	3,472	3,472	3,508	3,497	(25)			(25)		3,472				43	04/25/2055	FMR
594918AT1	MICROSOFT CORP		04/01/2019	Bank of America	XXX	54,614	55,000	54,501	54,706	16			16		54,722		(108)	(108)	552	05/01/2023	1FE
59562VAM9	MIDAMERICAN ENERGY HLDGS		05/01/2019	Bank of America	XXX	63,586	50,000	60,095	59,072	(115)			(115)		58,957		4,628	4,628	1,803	04/01/2036	1FE
59020UZJ7	ML MTG INVESTORS 2005-A6		06/25/2019	PRINCIPAL RECEIPT	XXX	5,410	5,410	5,417	5,425	(14)			(14)		5,410				72	08/25/2035	FMR
61746BEA0	MORGAN STANLEY		04/26/2019	Bank of America	XXX	69,606	70,000	69,876	69,946	8			8		69,954		(348)	(348)	919	04/21/2021	1FE
55336VAJ9	MPLX LP		04/02/2019	Bank of America	XXX	79,745	75,000	77,652	77,558	(90)			(90)		77,468		2,277	2,277	1,249	06/01/2025	2FE
637432NG6	NATIONAL RURAL UTILS COOP FIN		05/01/2019	Bank of America	XXX	61,049	60,000	60,100	60,070	(1)			(1)		60,069		980	980	1,249	11/01/2025	1FE
64830BAAS	NEW RESI MTG TR 2017-6		06/04/2019	Bank of America	XXX	144,223	139,146	144,223							144,223				46	08/25/2057	1FE
64830GAB2	NEW RESI MTG TR 144A		06/25/2019	VARIOUS	XXX	75,407	73,672	75,504		(97)			(97)		75,407				166	12/25/2057	FMR
667294BE1	NORTHWEST AIRLINES 2007-1 2021		05/01/2019	Sink PMT @ 100.00000000	XXX	1,204	1,204	1,344	1,248	(44)			(44)		1,204				42	11/01/2019	1FE
670346AN5	NUCOR CORP		04/29/2019	Bank of America	XXX	112,950	100,000	106,347	106,347	(47)			(47)		106,300		6,650	6,650	3,900	08/01/2043	1FE
68389XAP0	ORACLE CORP		04/02/2019	Bank of America	XXX	99,357	100,000	101,041	100,616	(38)			(38)		100,578		(1,221)	(1,221)	1,174	10/15/2022	1FE
70069FCW5	PARK PLACE SECS 2004-MHQ1		06/26/2019	VARIOUS	XXX	3,297	3,297	3,304	3,299	(2)			(2)		3,297				43	11/25/2034	FMR
69352PAF0	PPL CAPITAL FUNDING INC		04/24/2019	Bank of America	XXX	80,400	83,541	82,746	82,746	(197)			(197)		82,549		(2,149)	(2,149)	1,096	06/01/2023	2FE
74005PBF0	PRAXAIR INC		04/23/2019	Bank of America	XXX	69,701	70,000	72,005	71,292	(100)			(100)		71,192		(1,491)	(1,491)	1,281	02/21/2023	1FE
74432QBDE	PRUDENTIAL FINL INC MTNS BOOK		04/26/2019	Bank of America	XXX	85,344	65,000	88,902	88,158	(267)			(267)		87,891		(2,548)	(2,548)	1,782	12/01/2037	1FE
816851AT6	SEMPRA ENERGY		05/13/2019	Bank of America	XXX	69,422	70,000	68,361	69,112	82			82		69,195		227	227	1,252	10/01/2022	2FE
81745DAG6	SEQUOIA MTG TR 2013-9		06/25/2019	PRINCIPAL RECEIPT	XXX	2,419	2,419	2,399	2,400	19			19		2,419				33	07/25/2043	FMR
883556BX9	THERMO FISHER SCIENTIFIC INC		04/02/2019	Bank of America	XXX	48,586	50,000	49,763	49,790	5			5		49,795		(1,209)	(1,209)	1,018	08/15/2027	2FE
885220DC4	THORNBURG MTG TR 2003-2		06/25/2019	PRINCIPAL RECEIPT	XXX	7,835	7,835	7,860	7,881	(46)			(46)		7,835				113	04/25/2043	FMR
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		06/25/2019	PRINCIPAL RECEIPT	XXX	4,318	4,318	4,513		(195)			(195)		4,318				13	03/25/2054	1FE
89171VAK3	TOWD POINT MTG TR 2015-5		06/25/2019	VARIOUS	XXX	75,724	76,156	75,805	75,724	(81)			(81)		75,724				96	05/25/2055	FMR
89172YAA8	TOWD PT MTG TR 2016-3 144A		06/25/2019	PRINCIPAL RECEIPT	XXX	3,060	3,060	3,008	3,008	51			51								

## 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 Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
91159HHG8	U S BANCORP MTNS BK ENT FR 3.7		04/29/2019	Bank of America	X X X	51,924	50,000	53,283	52,196	(133)			(133)		52,062		(138)	(138)	1,393	01/30/2024	1FE	
91324PCC4	UNITEDHEALTH GROUP INC		05/01/2019	Bank of America	X X X	35,099	35,000	34,741	34,795	15			15		34,810		289	289	637	03/15/2023	1FE	
90345WAD6	US AIRWAYS 2012-2A PIT		06/03/2019	Sink PMT @ 100.0000000	X X X	1,097	1,097	1,162	1,153	(56)			(56)		1,097			25	12/03/2026	1FE		
92343VCR3	VERIZON COMMUNICATIONS INC		05/01/2019	Bank of America	X X X	76,868	75,000	73,940	73,982	55			55		74,037		2,831	2,831	1,327	11/01/2024	2FE	
94974BEV8	WELLS FARGO CO MTN BE		04/01/2019	Bank of America	X X X	56,851	55,000	61,597	57,379	(256)			(256)		57,123		(272)	(272)	1,279	04/01/2021	1FE	
98162KAC7	WORLD OMNI AUTO LEASE 2017-A 2		06/17/2019	PRINCIPAL RECEIPT	X X X	21,309	21,309	21,309	21,319	(9)			(9)		21,309				196	04/15/2020	1FE	
71644EAJ1	PETRO-CDA	C	04/01/2019	Bank of America	X X X	77,175	60,000	79,299	77,358	(142)			(142)		77,216		(41)	(41)	1,564	05/15/2038	1FE	
05565QCP1	BP CAP MKTS P L C	C	05/01/2019	Bank of America	X X X	77,813	75,000	78,437	77,937	(179)			(179)		77,758		55	55	2,074	02/10/2024	1FE	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	4,426,613	4,282,914	4,431,750	3,472,726	(4,627)			(4,627)		4,381,997		44,613	44,613	82,163	X X X	X X X	
<b>Bonds - SVO Identified Funds</b>																						
78464A649	SPDR SERIES TRUST		04/11/2019	Bank of America	100,118,000	2,838,158		2,877,136	2,788,286	88,850			88,850		2,877,136		(38,978)	(38,978)	21,912	X X X	1	
922020805	VANGUARD SHORT TERM TIPS ETF		04/11/2019	Bank of America	9,152,000	445,605		450,476	438,564	11,912			11,912		450,476		(4,871)	(4,871)		X X X	1	
8199999 Subtotal - Bonds - SVO Identified Funds					X X X	3,283,763		3,327,612	3,226,850	100,762			100,762		3,327,612		(43,849)	(43,849)	21,912	X X X	X X X	
8399997 Subtotal - Bonds - Part 4					X X X	19,173,727	15,527,165	19,118,188	9,990,634	100,762	(13,485)			87,277		19,033,971		139,752	139,752	208,129	X X X	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	19,173,727	15,527,165	19,118,188	9,990,634	100,762	(13,485)			87,277		19,033,971		139,752	139,752	208,129	X X X	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
8999999 Subtotal - Preferred Stocks					X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
<b>Common Stocks - Mutual Funds</b>																						
256210105	DODGE & COX INCOME FD		04/11/2019	DIVIDEND REINVESTMENT	67,077,437	916,949	X X X	926,452	882,326	36,807			36,807		926,452		(9,504)	(9,504)	7,319	X X X	U	
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	916,949	X X X	926,452	882,326	36,807			36,807		926,452		(9,504)	(9,504)	7,319	X X X	X X X	
9799997 Subtotal - Common Stocks - Part 4					X X X	916,949	X X X	926,452	882,326	36,807			36,807		926,452		(9,504)	(9,504)	7,319	X X X	X X X	
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	916,949	X X X	926,452	882,326	36,807			36,807		926,452		(9,504)	(9,504)	7,319	X X X	X X X	
9899999 Subtotal - Preferred and Common Stocks					X X X	916,949	X X X	926,452	882,326	36,807			36,807		926,452		(9,504)	(9,504)	7,319	X X X	X X X	
9999999 Total - Bonds, Preferred and Common Stocks					X X X	20,090,676	X X X	20,044,640	10,872,960	137,569	(13,485)			124,084		19,960,423		130,248	130,248	215,448	X X X	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....1.

QE05.3

**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>									
Bank of America Admin	Chicago, IL					(89,561)	(106,395)	(65,374)	X X X
Bank of America General Claims	Chicago, IL					(970,310)	(775,144)	(722,562)	X X X
Bank of America State NM Claims	Chicago, IL					(253,979)	(196,785)	(209,282)	X X X
Bank of America Sandia Labs Claims	Chicago, IL					(235,490)	(186,669)	(170,053)	X X X
Bank of America Control Account	Chicago, IL					1,678,802	3,066,978	3,276,613	X X X
Bank of America Gen Grps Receipts	Chicago, IL					(11,489)	96,950	98,119	X X X
Bank of America Individual Receipts	Chicago, IL					1,530	3,756	1,621	X X X
Bank of America Payroll	Chicago, IL					159,317	367,045	(1)	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		X X X	X X X						X X X
0199999 Totals - Open Depositories		X X X	X X X			278,820	2,269,736	2,209,081	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories		X X X	X X X						X X X
0299999 Totals - Suspended Depositories		X X X	X X X						X X X
0399999 Total Cash On Deposit		X X X	X X X			278,820	2,269,736	2,209,081	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X			278,820	2,269,736	2,209,081	X X X



## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
Cusip	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
316175108	FIDELITY INSTL GOVT FUND		06/28/2019	0.250	X X X	4,514,134	971	51,110
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					4,514,134	971	51,110
8899999	Total - Cash Equivalents					4,514,134	971	51,110

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