## **ANNUAL STATEMENT**

OF THE

**AMERIGROUP** Tennessee, Inc.

of

**Nashville** 

in the state of

**Tennessee** 

**TO THE** 

**Insurance Department** 

OF THE STATE OF

**Tennessee** 

FOR THE YEAR ENDED December 31, 2018

HEALTH



#### **HEALTH ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2018 OF THE CONDITION AND AFFAIRS OF THE

#### **AMERIGROUP Tennessee, Inc.**

NAIC	Group Code <u>0671</u> <u>0671</u> NAIC Co	ompany Code <u>12941</u> Employer's li	Number 20-4776597
Organized under the Laws of	Теплеззее	, State of Domicile or Port of Er	ntry TN
Country of Domkile	u	nked States of America	
Licensed as business type:	Healt	Maintenance Organization	
Is HMO Federally Qualified?	/es[]No[X]		
Incorporated/Organized	04/26/2006	Commenced Business	04/01/2007
Similatory Home Office	22 Century Boulevard, Suite 220		Nashville, TN, US 37214
	(Sireel and Number)		Town, State, Country and Ζίρ Code)
Main Administrative Office		425 Corporation Lane (Street and Number)	
	Irginia Beach, VA, US 23462		767-490-6900
(City or	Town, State, Country and Zip Code)	(A	rea Code) (Telephone Number)
Mall Address	(Street and Number or P.O. Box)	(0)	Virginia Beach, VA, US 23462
B: 4 4 4 5			Town, State, Country and Zip Gode)
Primary Location of Books and		4425 Corporation Lane (Sireet and Number)	
- V	Irginia Beach, VA, US 23462		757-490-6900
(City or	fown, State, Country and Zip Code)	(A	rea Cods) (Telephone Number)
Internet Website Address		www.amerigroup.com	
Statutory Statement Contact	Bette Lou Gronseth		757-518-3638
D.	(Name) te.Gronseth@amerigroup.com		(Area Gode) (Telephone Number)
	(E-mail Address)		757-557-6742 (FAX Number)
		OFFICERS	
		Vice President/Assistant	
	Kristen Louise Metzger #	Secretary	Jack Louis Young Kathleen Susan Kieler
President/CEO _	Robert Thomas Garnett #	Secretary	Kathleen Susan Kieler
Vincent Edward E	cher #, Treasurer Eric (Flick) I	OTHER	
Vename Edward S			
Kristen Louis		CTORS OR TRUSTEES atherine kene Kelaghan	Daniele Ruskin #
Robert Thorn	as Garnett #		
State of	Nashville SS:		
statement, togoline wan reference condition and affairs of the state in accordance with the NACC rules or regulations require a respectively. Furthermore, the exact copy (except for formattic to the enclosed allowent.  Robert homas 6	o exhibits, schedules and explanations therein to reporting period attate annual Statement Instructions and Accounting Filtereness in reporting not related to account scope of this attestation by the described officing differences due to electronic filting) of the end	untained, annoxed or referred to, is a full of distory, and of its income and deductions fractices and Procedures manual except to log practices and procedures, according any also includes the related corresponding	orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that the not true statement of all the assets and fabilities and of the thereinon for the period ended, and have been complete at the cate that, (1) state law may differ; or, (2) that state to the best of their information, knowledge and belieg electronic filing with the NAICs, when required, that is a be requested by various ingulators in lieu of or in additional contents.
Probident/GE	NO.	Treasurer	Secretary U
Subscribed and sworn to before	me this /= (	a. Is this an original lilin b. Il no.	g? Yes [ X ] No [ ]
	February 2019	1. State the amendm	ent number
- Fes	li D- Sulle s	BUED. SMO. N. Hamber of pages	attarhed
	THIRIHMANN ST. CO.	a. Is this an original filing. b. If no. 1. State the amendm 2. Date filed. 2. Date filed. 3. Humber of pages: STATE OF TENNESSEE NOTARY PUBLIC  PSON COMMISSION EXPIRES	





### Amerigroup Tennessee, Inc.

### Statement of Actuarial Opinion

This Opinion is	⊠ Und	qualified	□ Qualifie	ed .	□ Adverse		☐ Inconclusive	
Identification Section				Prescribed W Additional Wordi	_	☐ Revised Wording		
Scope Section		✓ Prescribed Wording Only		☐ Prescribed Wording with Additional Wording		☐ Revised Wording		
Reliance Section		☐ Prescribed Wording Only		☐ Prescribed Wording with Additional Wording		⊠ Re	vised Wording	
Opinion Section		☐ Prescribed Wording Only		☐ Prescribed Wording with Additional Wording		⊠ Re	vised Wording	
Relevant Comments			1500			⊠ Revi	ised Wording	
☐ The Actuar Standard of Pra		randum includ	les "Deviation	n from Standard" w	ording regarding	conformit	y with an Actuarial	

#### Identification

I, Kecia Rockoff, Director & Actuary III, am an employee of Anthem Inc., and a member of the American Academy of Actuaries. I was appointed on November 01, 2017 in accordance with the requirements of the annual statement instructions for Amerigroup Tennessee, Inc., a subsidiary of Anthem, Inc. I meet the Academy qualification standards for rendering the opinion.

#### Scope

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2018:

A. Claims unpaid (Page 3, Line 1)	\$131,053,632
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2)	\$2,101,103
C. Unpaid claims adjustment expenses (Page 3, Line 3)	\$3,721,450
D. Aggregate health policy reserves (Page 3, Line 4) including unearned	
premium reserves, premium deficiency reserves and additional policy	
reserves from the Underwriting and Investment Exhibit - Part 2D	\$50,225,688
E. Aggregate life policy reserves (Page 3, Line 5)	\$0
F. Property/casualty unearned premium reserves (Page 3, Line 6)	\$0
G. Aggregate health claim reserves (Page 3, Line 7)	\$0

H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement

Not Applicable

1. Specified actuarial items presented as assets in the annual statement

1. Portion of RX Rebate Receivables (part of Page 2, Line 24, Column 1)

\$814,817

2. Portion of AR CMS - Medicare Final Sweep (part of Page 2, Line 15.3)

\$628,404

#### Reliance

In forming my opinion on Unearned Premium Reserves (part of Aggregate Health Policy Reserves) and Legal Claim Reserves (part of Unpaid Claims), I relied upon data prepared by Vincent E. Scher, Staff VP Investment Programs & Treasurer, and Michelle M. Rothenberg-Williams, Managing Assoc Gen Counsel, Sr., Litigation, Anthem Inc. as certified in the attached statements. I evaluated that data for reasonableness and consistency.

In other respects, my examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary. I also reconciled the underlying basic liability records to the Underwriting and Investment Exhibit, Part 2B of the company's current annual statement.

#### **Opinion**

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

- Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;
- Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;
- C. Meet the requirements of the Insurance Laws and regulations of the state of Tennessee, and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed;
- Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;
- E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year-end; and
- F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

#### **Relevant Comments**

The liabilities being valued are mainly short term in nature, have no investment income or interest component, are not discounted for interest, and do not fluctuate with changes in the interest rate environment. As a result, no asset adequacy analysis was performed.

Historical claim payment patterns, which form the basis for the majority of the claims unpaid estimate, were analyzed net of claim recoveries, and I am satisfied that this treatment is reasonable based on past experience, current and reasonably anticipated activities.

My review also included consideration of incentive contracts with service providers and the effect on the reserves. I have not reviewed the financial position of any party related by contract to the Company, including those under a capitation agreement with the Company. I have relied on the opinion of the Company that such parties are in a financial position to meet all liabilities resulting from such contracts.

This opinion has been prepared solely for the Board and management of the Company for filing with insurance regulatory agencies of states in which the Company is licensed.

Kecia Rockoff, FSA, M

Anthem, Inc.

4170 Ashford Dunwoody Road NE

Atlanta, GA 30319 (678) 587-7145

Kecia.Rockoff@anthem.com

February 20, 2019



# Investment Assumption Reliance Statement AMERIGROUP Tennessee, Inc. For 2018 Actuarial Opinion

I, Vincent E. Scher, Treasurer of AMERIGROUP Tennessee, Inc., hereby affirm that the listings, summaries and analyses relating to the Unearned Premium Reserve balance (Underwriting and Investment Exhibit, Part 2D, Column 1, Line 1), prepared for and submitted to Kecia Rockoff, Director & Actuary III, in support of the actuarial opinion for AMERIGROUP Tennessee, Inc., as of December 31, 2018, were prepared in accordance with generally accepted accounting principles and, to the best of my knowledge and belief, are substantially accurate and complete and are the same as, or derived from, the records and other data which form the basis of the annual statement for the year ended December 31, 2018.

Vincent E. Scher

Staff VP Investment Programs & Treasurer

January 18, 2019

Anthem, Inc. 220 Virginia Ave Indianapolis, IN 46204 (317) 488-6004



# Reliance Statement **AMERIGROUP Tennessee, Inc.**For 2018 Actuarial Opinion

I, Michelle M. Rothenberg-Williams, Managing Associate General Counsel Senior of Anthem Inc., the ultimate parent company of AMERIGROUP Tennessee, Inc., hereby affirm that the listings, summaries and analyses relating to the Legal Claim Reserve balance, prepared for and submitted to Kecia Rockoff, Director & Actuary III, in support of the actuarial opinion for AMERIGROUP Tennessee, Inc., as of December 31, 2018, were prepared in accordance with generally accepted accounting principles and, to the best of my knowledge and belief, are substantially accurate and complete and the same as, or derived from, the records and other data which form the basis of the annual statement for the year ended December 31, 2018.

Michelle M. Rothenberg-Williams

Managing Associate General Counsel Senior

Anthem, Inc. 233 S. Wacker Dr., Suite 3700 Chicago, IL 60606 312-234-7402

January 18, 2019

## **ASSETS**

		JOLIO	Current Year		Prior Year
		1	2	3	4
		A 4 -	Name also itted Access	Net Admitted Assets	Net Admitted
	D 1 (0 1 11 D)	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	442,564,363		442,564,363	459,038,226
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				0
	2.2 Common stocks			0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)			0	0
	4.2 Properties held for the production of income (less				
	\$ encumbrances)			L0	0
	4.3 Properties held for sale (less \$				
	encumbrances)			0	0
_	•				0
5.	Cash (\$(5,696,288) , Schedule E - Part 1), cash equivalents				
	(\$1,396,592 , Schedule E - Part 2) and short-term				
	investments (\$, Schedule DA)				
6.	Contract loans, (including \$ premium notes)				0
7.	Derivatives (Schedule DB)				0
8.	Other invested assets (Schedule BA)			0	0
9.	Receivables for securities			0	51,794
10.	Securities lending reinvested collateral assets (Schedule DL)	38,437,923		38,437,923	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	476,702,590	0	476,702,590	450,476,586
	Title plants less \$ charged off (for Title insurers				
	only)			0	0
14.	Investment income due and accrued				
15.	Premiums and considerations:			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
13.	15.1 Uncollected premiums and agents' balances in the course of collection	8 174 287		8 174 287	7 014 288
		0, 174,207			7,014,200
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				0
	earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums (\$43,793 ) and				
	contracts subject to redetermination (\$4,375,394 )	4,419,187		4,419,187	948,395
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans	14,114,772		14,114,772	20,411,778
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit			L0	0
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
21.	(\$	2 623 315	2 623 315	0	0
22	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates				
23.					
24.	Health care (\$				
25.	Aggregate write-ins for other than invested assets	332,583	332,583	ļ0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	524 540 808	Q NR1 525	515 468 373	488 911 405
07		924,040,000		210,400,070	
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	524,549,898		515,468,373	
	DETAILS OF WRITE-INS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,111,120		,,,,,,,
1101					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page			0	
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid Expenses	332,583	332,583	0	0
2502.					
2503.			•	1	
2503. 2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

## **LIABILITIES, CAPITAL AND SURPLUS**

	LIADILITIES, CAP	, (2 / (11)	Current Year		Prior Year
		1	2	3	4
				<b>-</b>	T
		Covered	Uncovered	Total	Total
	Claims unpaid (less \$0 reinsurance ceded)				
	Accrued medical incentive pool and bonus amounts				
	Unpaid claims adjustment expenses	3,721,450		3,721,450	3,994,876
4.	Aggregate health policy reserves, including the liability of				
	\$ for medical loss ratio rebate per the Public				
	Health Service Act				
	Aggregate life policy reserves				0
	Property/casualty unearned premium reserves				
	Aggregate health claim reserves				
8.	Premiums received in advance			0	243
9.	General expenses due or accrued	2,638,082		2,638,082	5, 195, 764
10.1	Current federal and foreign income tax payable and interest thereon				
	(including \$ on realized capital gains (losses))	501,449		501,449	3,864,651
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable			0	0
12.	Amounts withheld or retained for the account of others			0	0
	Remittances and items not allocated				
14.	Borrowed money (including \$ current) and				
	interest thereon \$(including				
	\$current).			0	0
15.	Amounts due to parent, subsidiaries and affiliates				
	Derivatives.	· · ·		· · · · ·	0
	Payable for securities.				0
	Payable for securities lending			30,437,923	0
19.	Funds held under reinsurance treaties (with \$				
	authorized reinsurers, \$0 unauthorized				
	reinsurers and \$0 certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified (\$				
	companies				0
	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	4,936,839		4,936,839	615,258
23.	Aggregate write-ins for other liabilities (including \$29,714,037				
	current)				
24.	Total liabilities (Lines 1 to 23)	328,308,654	0	328,308,654	255,739,073
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	29,571,438
26.	Common capital stock	XXX	XXX	1,000	1,000
27.	Preferred capital stock	xxx	XXX		
28.	Gross paid in and contributed surplus	xxx	XXX	110,809,432	110,809,432
	Surplus notes				
	Aggregate write-ins for other than special surplus funds				
	Unassigned funds (surplus)				
	Less treasury stock, at cost:				
	32.1shares common (value included in Line 26				
,		XXX	XXX		
		XXX			
,	32.2shares preferred (value included in Line 27	V/V/	VVV		
00	\$				
	Total capital and surplus (Lines 25 to 31 minus Line 32)				
	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	515,468,373	488,911,405
	DETAILS OF WRITE-INS				<u> </u>
	Accrued Premium Tax				27,028,892
	Other Premium Liability				11,987,450
	Escheat Liability				
2398.	Summary of remaining write-ins for Line 23 from overflow page		0		13,439
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	35,093,929	0	35,093,929	40,035,129
2501.	Estimated ACA Health Insurer fee	XXX	XXX		29,571,438
2502.		xxx	xxx		
2503.		XXX	XXX		
	Summary of remaining write-ins for Line 25 from overflow page				0
	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	xxx	XXX	0	29,571,438
	(				
	Summary of remaining write-ins for Line 30 from overflow page				
3099.	Totals (Lines 3001 thru 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

## **STATEMENT OF REVENUE AND EXPENSES**

	STATEMENT OF REVENUE AN			D: V
		Curren 1	t Year 2	Prior Year 3
		Uncovered	Total	Total
1.	Member Months.	XXX	4,681,607	5,053,670
			, ,	,
2.	Net premium income ( including \$ non-health premium income)	xxx	1 751 003 218	1 743 829 063
	,		, , , ,	
3.	Change in unearned premium reserves and reserve for rate credits			
4.	Fee-for-service (net of \$ medical expenses)	XXX	0	
5.	Risk revenue	XXX	0	
6.	Aggregate write-ins for other health care related revenues	XXX	0	0
7.	Aggregate write-ins for other non-health revenues			
8.	Total revenues (Lines 2 to 7)	XXX	1,739,010,055	1,777,324,747
	Hospital and Medical:			
9.	Hospital/medical benefits			
10.	Other professional services		184,028,258	201,292,213
11.	Outside referrals		0	
12.	Emergency room and out-of-area		145.820.141	179.501.279
13.	Prescription drugs			
			, ,	
14.	Aggregate write-ins for other hospital and medical.			
15.	Incentive pool, withhold adjustments and bonus amounts		2,933,428	5,292,927
16.	Subtotal (Lines 9 to 15)	0	1,442,610,123	1,433,884,490
	Less:			
17.	Net reinsurance recoveries		0	
18.	Total hospital and medical (Lines 16 minus 17)	0	1 442 610 123	1 433 884 490
19.	Non-health claims (net)			
20.	Claims adjustment expenses, including \$93,274,874 cost containment expenses		110 , 174 , 375	114,992,178
21.	General administrative expenses		180,093,373	160,465,750
22.	Increase in reserves for life and accident and health contracts (including \$			
	increase in reserves for life only)		0	0
00	• /			
23.	Total underwriting deductions (Lines 18 through 22)			
24.	Net underwriting gain or (loss) (Lines 8 minus 23)			
25.	Net investment income earned (Exhibit of Net Investment Income, Line 17)		16,361,617	14,872,690
26.	Net realized capital gains (losses) less capital gains tax of \$(167,582)		1,465,059	577,962
27.	Net investment gains (losses) (Lines 25 plus 26)	0	17,826,676	15,450,652
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered			
20.			(0.454)	(0.000)
	\$		(3, 154)	(3,288)
29.	Aggregate write-ins for other income or expenses	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus		00 004 700	00 400 000
	27 plus 28 plus 29)			83,429,693
31.	Federal and foreign income taxes incurred	XXX	9,125,392	27, 199, 734
32.	Net income (loss) (Lines 30 minus 31)	XXX	14,836,314	56,229,959
	DETAILS OF WRITE-INS			
0601.		XXX		
0602.		XXX		
0603				
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699.	Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)	XXX	0	0
0701.		XXX		
0702.		XXX		
0703		XXX		
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799.	Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)	XXX	0	0
1401.		7000	-	
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0	0
2901.				
2902.				
2903				
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	0	0
	ישנים לבייים בסטי נווע בסטט אומט בסטטון/בוווט בט מטטיטן	• [	0	0

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

2 Prior Year 178, 196, 525
EC 000 050
56,229,959
136,885
100,000
(4,990,082
3,599,045
0
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0
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0
54,975,807
233, 172, 332
C
0

## **CASH FLOW**

	CASITILOW	1	2
		Current Year	Prior Year
	Cash from Operations	Garrone Tour	11101 1001
1.	Premiums collected net of reinsurance	1 746 130 799	1 748 233 894
2.	Net investment income		
3.	Miscellaneous income	_	0
4.	Total (Lines 1 through 3)		1,765,603,865
5.	Benefit and loss related payments		1,482,460,458
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$(167,582) tax on capital gains (losses)		23,510,805
10.	Total (Lines 5 through 9)		1,794,101,890
11.	Net cash from operations (Line 4 minus Line 10)		(28,498,026)
			(==, :==, ;===,
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	155.538.650	96.625.866
	12.2 Stocks		
	12.3 Mortgage loans	0	0
	12.4 Real estate		0
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		0
	12.7 Miscellaneous proceeds		29,435,557
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		126,061,423
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	145,979,847	163, 158, 928
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets		0
	13.6 Miscellaneous applications		51,794
	13.7 Total investments acquired (Lines 13.1 to 13.6)	184,417,770	163,210,722
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(28,827,326)	(37, 149, 299)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock		0
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		0
	16.5 Dividends to stockholders		0
	16.6 Other cash provided (applied)	7, 2,2 222	(12,395,174)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		(12,395,174)
	DECONOLINATION OF CACH CACH CACH FOUNTAINED AND CHORT TERM INVESTMENTS		
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	4 040 700	(70 040 400)
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	4,313,738	(78,042,499)
19.	Cash, cash equivalents and short-term investments:	(8,613,434)	69,429,065
	19.1 Beginning of year		
L	19.2 End of year (Line 18 plus Line 19.1)	(4,299,696)	(8,613,43

Note: Supplemental dis	closures of cash flow information for non-cash transactions:		
20.0001. Depreciation		751,345	855,848
'		· ·	,

## **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

		7 11	IAL I OIO O		1110110 B		OI DOOMIN				
		1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9	10
		Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Onlv	Health Benefits Plan	XVIII Medicare	XIX Medicaid	Other Health	Other Non-Health
-	Net premium income	1,751,003,218	(Hospital & Medical)	Supplement	Offily	Offity	benefits Plan	157,390,213	1,593,613,005	Other Health	Non-nealth
	Change in unearned premium reserves and reserve for	1,/51,003,218						157,390,213	1,593,613,005		
	rate credit	(11,987,163)						(137,914)	(11,849,249)		
3.	Fee-for-service (net of \$										
	medical expenses)	0									XXX
4.	Risk revenue	0									XXX
5.	Aggregate write-ins for other health care related revenues		0	0	0	0	ο		0	0	xxx
6.	Aggregate write-ins for other non-health care related revenues	0	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	0
7.	Total revenues (Lines 1 to 6)	1.739.016.055	0	0	0	0	0	157, 252, 299	1,581,763,756	0	0
8.	Hospital/medical benefits	1,093,562,947						85,468,308	1,008,094,639		XXX
9.	Other professional services	184,028,258						8,946,001	175,082,257		XXX
10.	Outside referrals	0									XXX
11.	Emergency room and out-of-area	145,820,141						19,261,838	126,558,303		XXX
12.	Prescription drugs	16,265,349						16, 267, 028	(1,679)		XXX
13.	Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14.	Incentive pool, withhold adjustments and bonus amounts	2,933,428						3,448,888	(515,460)	0	XXX
15.	Subtotal (Lines 8 to 14)	1,442,610,123	0	0	0	0	0	133,392,063	1,309,218,060	0	XXX
16.	Net reinsurance recoveries	0							,		XXX
17.	Total medical and hospital (Lines 15 minus 16)	1,442,610,123	0	0	0	0	0	133.392.063	1,309,218,060	0	XXX
18.	Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
19.	Claims adjustment expenses including										
	\$93,274,874 cost containment expenses	110, 174, 375						7,631,740	102.542.635		
20.	General administrative expenses	180,093,373						12,929,192	167, 164, 181		
21.	Increase in reserves for accident and health contracts	0							,,		XXX
22.	Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
23.	Total underwriting deductions (Lines 17 to 22)	1,732,877,871	0	0	0	0		153,952,995	1,578,924,876	0	0
	Total underwriting gain or (loss) (Line 7 minus Line 23)	6, 138, 184	0	0	0	0	0	3,299,304	2.838.880	0	0
	DETAILS OF WRITE-INS	2, 102, 121			-			5,255,551	=,===,===		2007
0501. 0502.											XXX XXX
0503.											XXX
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	xxx
0599.	Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.			xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.			xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	0
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	n l	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	Totals (Ellies coot till a coco plas coso) (Ellie a above)	Ů	,,,,,	,,,,,	,,,,,	,,,,,,	7500	,,,,,	, , , , ,	, , , , ,	XXX
1302.			· · · · · · · · · · · · · · · · · · ·			T					XXX
1303.			····			1	1				XXX
1398.	Summary of remaining write-ins for Line 13 from overflow page	^		^	^	1		0		0	XXX
1200	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)		۲		J	u			ν	 0	XXX
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	l 0	1 0	0	0	U	0	۸۸۸

## UNDERWRITING AND INVESTMENT EXHIBIT PART 1 - PREMIUMS

PART I - FREINIUNG	-	0	2	4
	1	2	3	4
Line of Business	Direct Business	Reinsurance Assumed	Reinsurance Ceded	Net Premium Income (Cols. 1 + 2 - 3)
Comprehensive (hospital and medical)				0
2. Medicare Supplement				0
3. Dental only				0
4. Vision only				0
5. Federal Employees Health Benefits Plan	0			0
6. Title XVIII - Medicare	157,390,213			157,390,213
7. Title XIX - Medicaid	1,593,613,005			1,593,613,005
8. Other health				0
9. Health subtotal (Lines 1 through 8)	1,751,003,218	0	0	1,751,003,218
10. Life	0			0
11. Property/casualty	0			0
12. Totals (Lines 9 to 11)	1,751,003,218	0	0	1,751,003,218

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2 - CLAIMS INCURRED DURING THE YEAR

				PART 2 - CLA	IMS INCURRED DU	RING THE TEAR					
		1	2	3	4	5	6 Federal	7	8	9	10
		Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1.	Payments during the year:										
	1.1 Direct	1,449,365,107						131,038,916	1,318,326,191		
	1.2 Reinsurance assumed	0									
	1.3 Reinsurance ceded	0									
	1.4 Net	1,449,365,107	0	0	0	0	0	131,038,916	1,318,326,191	0	0
2.	Paid medical incentive pools and bonuses	3,635,433						2,835,127	800,306		
3.	Claim liability December 31, current year from Part 2A: 3.1 Direct	131,053,632	0	0	0	0	0	10,981,471	120,072,161	0	0
	3.1 Direct	131,000,002		0				10,961,471	120,072,101		٥٥
											٠٥
	3.3 Reinsurance ceded	131,053,632		0		0		U	U		
	3.4 Net	131,053,632		0	0	0		10,981,471	120,072,161		0
	Claim reserve December 31, current year from Part 2D: 4.1 Direct	0									
	4.2 Reinsurance assumed	0									
	4.3 Reinsurance ceded	0									
	4.4 Net	0	0	0	0	0	0	0	0	0	0
5.	Accrued medical incentive pools and bonuses, current year	2,101,103						1,279,868	821,235		
6.	Net healthcare receivables (a)	2,795,916						2,184,646	611,270		
7.	Amounts recoverable from reinsurers December 31, current year	2,700,010						2, 101,010			
8.	Claim liability December 31, prior year from Part 2A: 8.1 Direct	137,946,128	0	•	0	•	0	9,892,566	128,053,562	0	
		137 ,940 , 128		0		0		9,892,300	128,003,002		0
	8.2 Reinsurance assumed	0		0	0	0		0		0	0
	8.3 Reinsurance ceded		0	0	0	0	0	U	U		0
	8.4 Net	137,946,128		0	0	0		9,892,566	128,053,562		0
	Claim reserve December 31, prior year from Part 2D: 9.1 Direct	0									
	9.2 Reinsurance assumed	0									
	9.3 Reinsurance ceded	0									
	9.4 Net	0	0	0	0	0	0	0	0	0  .	0
10.	Accrued medical incentive pools and bonuses, prior year	2,803,108						666,107	2,137,001		
11.	Amounts recoverable from reinsurers December 31,										
	prior year	0									
	Incurred Benefits:										
	12.1 Direct	1,439,676,695	0	0	0	0	0	129,943,175	1,309,733,520	0	0
	12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
	12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
	12.4 Net	1,439,676,695	0	0	0	0	0	129,943,175	1,309,733,520	0	0
13.	Incurred medical incentive pools and bonuses	2,933,428	0	0	0	0	0	3,448,888	(515,460)	0	0

(a) Excludes \$ ......91,883 loans or advances to providers not yet expensed.

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1			O ZIX (BIZITI ZIVE )	O COMMENT TEAT					
	1	2	3	4	5	6 Federal Employees	7 Title	8 Title	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Health Benefits Plan	XVIII Medicare	XIX Medicaid	Other Health	Other Non-Health
Reported in Process of Adjustment:										
1.1 Direct	41,880,180						3,088,138	38,792,042		
1.2 Reinsurance assumed	0									
1.3 Reinsurance ceded	0									
1.4 Net	41,880,180	0	0	0	0	0	3,088,138	38,792,042	0	0
Incurred but Unreported:										
2.1 Direct	89,173,452						7,893,333	81,280,119		
2.2 Reinsurance assumed	0									
2.3 Reinsurance ceded	0									
2.4 Net	89,173,452	0	0	0	0	0	7,893,333	81,280,119	0	0
Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	0									
3.2 Reinsurance assumed	0									
3.3 Reinsurance ceded	0									
3.4 Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1 Direct	131,053,632	0	0	0	0	0	10,981,471	120,072,161	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	131,053,632	0	0	0	0	0	10,981,471	120,072,161	0	0

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

	Claims Paid D		Claim Reserve a December 31 o		5	6
	1	2	3	4		Estimated Claim Reserve and Claim
	On Claims Incurred Prior to January 1	On Claims Incurred	On Claims Unpaid December 31 of	On Claims Incurred	Claims Incurred In Prior Years	Liability December 31 of
Line of Business	of Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	Prior Year
Comprehensive (hospital and medical)					0	0
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	9,868,663	123,518,775	(585,912)	11,567,384	9,282,751	9,892,566
7 Title XIX - Medicaid	116,679,332	1,205,897,476	(4, 194, 783)	124,266,943	112,484,549	128,053,562
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)		1,329,416,251	(4,780,695)	135,834,327	121,767,300	137,946,128
10. Healthcare receivables (a)	749,485	8,645,570			749,485	0
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	1,145,597	2,489,836	411,948	1,689,155	1,557,545	2,803,108
13. Totals (Lines 9 - 10 + 11 + 12)	126,944,107	1,323,260,517	(4,368,747)	137,523,482	122,575,360	140,749,236

<sup>(</sup>a) Excludes \$ ......108,117 loans or advances to providers not yet expensed.

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XVIII

			Cumu	lative Net Amounts P	'aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1.	Prior	4, 186	3,816	3,628	3,560	3,578
2.	2014	49,212	54,911	55,013	54,931	54,803
3.	2015	XXX	63,355	73, 154	73,071	72,817
4.	2016	XXX	XXX	80,539	90,514	90,446
5.	2017	XXX	XXX	XXX	101,930	112,575
6.	2018	XXX	XXX	XXX	XXX	121,475

#### Section B - Incurred Health Claims - Title XVIII

	Sum of Cumulative Net A		Liability, Claim Rese standing at End of Yea		ve Pool and Bonuses
	1	4	5		
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	4,219	3,816	3,628	3,560	3,578
2. 2014	56,696	54,914	54,930	54,931	54,803
3. 2015	XXX	72,234	72,588	73,007	72,817
4. 2016	XXX	XXX	92,661	90,225	90,314
5. 2017	XXX	XXX	XXX	112,842	112,266
6. 2018	XXX	XXX	XXX	XXX	134, 178

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

	1	2	3	4	5	6	7	8	9	10
					Claim and Claim				Total Claims and	
Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1. 2014	63,998	54,803	1,565	2.9	56,368	88.1	0		56,368	88.1
2. 2015	85,552	72,817	2,933	4.0	75,750	88.5	0		75,750	88.5
3. 2016	113,276	90,446	4,377	4.8	94,823	83.7	(132)	(4)	94,687	83.6
4. 2017	135,711	112,575	4,790	4.3	117,365	86.5	(309)	(12)	117,044	86.2
5. 2018	157,252	121,475	6,608	5.4	128,083	81.5	12,702	319	141,104	89.7

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Section A - Paid Health Claims - Title XIX

			Cumi	ulative Net Amounts F	aid	
		1	2	3	4	5
	Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1.	Prior	65,834	65,086	63,835	62,707	62,707
2.	2014	665,064	730,715	731,818	731,470	730,385
3.	2015	XXX	1,128,200	1,302,358	1,300,427	1,297,161
4.	2016	XXX	XXX	1,333,694	1,457,814	1,451,729
5.	2017	XXX	XXX	XXX	1,252,669	1,379,835
6.	2018	XXX	XXX	XXX	XXX	1,201,785

#### Section B - Incurred Health Claims - Title XIX

	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Boni Outstanding at End of Year							
Year in Which Losses Were Incurred	1 2014	2 2015	3 2016	4 2017	5 2018			
1. Prior	66,334	63,984	63,821	62,707	62,707			
2. 2014	737,642	729,358	731,723	731,466	730,385			
3. 2015	XXX	1,305,297	1,302,008	1,299,968	1,296,968			
4. 2016	XXX	XXX	1,514,599	1,459,578	1,451,039			
5. 2017	XXX	XXX	XXX	1,381,558	1,376,791			
6. 2018	XXX	XXX	XXX	XXX	1,326,606			

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XIX

		1	2	3	4	5	6	7	8	9	10
						Claim and Claim				Total Claims and	
	Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
	Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
	were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1.	2014	942,351	730,385	47,559	6.5	777,944	82.6	0	0	777,944	82.6
2.	2015	1,602,853	1,297,161	60,794	4.7	1,357,955	84.7	(193)	(5)	1,357,757	84.7
3.	2016	1,792,644	1,451,729	108,380	7.5	1,560,109	87.0	(690)	(21)	1,559,398	87.0
4.	2017	1,641,614	1,379,835	106,327	7.7	1,486,162	90.5	(3,044)	(93)	1,483,025	90.3
5.	2018	1,581,764	1,201,785	88,941	7.4	1,290,726	81.6	124,821	3,538	1,419,085	89.7

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

(\$000 Omitted) Section A - Paid Health Claims - Grand Total

		Cur	mulative Net Amounts F	aid	
	1	2	3	4	5
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018
1. Prior	70,020	68,902	67,463	66,267	66,285
2. 2014	714,276	785,626	786,831	786,401	785 , 188
3. 2015	XXX	1, 191,555	1,375,512	1,373,498	1,369,978
4. 2016	XXX	XXX	1,414,233	1,548,328	1,542,175
5. 2017	XXX	XXX	XXX	1,354,599	1,492,410
6. 2018	XXX	XXX	XXX	XXX	1,323,260

#### Section B - Incurred Health Claims - Grand Total

	Sum of Cumulative Net A	Amount Paid and Claim Outs	Liability, Claim Resertanding at End of Year	rve and Medical Incentiv ar	e Pool and Bonuses		
	1 2 3 4						
Year in Which Losses Were Incurred	2014	2015	2016	2017	2018		
1. Prior	70,553	67,800	67,449	66,267	66,285		
2. 2014	794,338	784,272	786,653	786,397	785, 188		
3. 2015	XXX	1,377,531	1,374,596	1,372,975	1,369,785		
4. 2016	XXX	XXX	1,607,260	1,549,803	1,541,353		
5. 2017	XXX	XXX	XXX	1,494,400	1,489,057		
6. 2018	XXX	XXX	XXX	XXX	1,460,784		

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Grand Total

	1	2	3	4	5	6	7	8	9	10
					Claim and Claim				Total Claims and	
Years in which					Adjustment Expense			Unpaid Claims	Claims Adjustment	
Premiums were Earned and Claims			Claim Adjustment	(Col. 3/2)	Payments	(Col. 5/1)		Adjustment	Expense Incurred	(Col. 9/1)
were Incurred	Premiums Earned	Claims Payment	Expense Payments	Percent	(Col. 2 + 3)	Percent	Claims Unpaid	Expenses	(Col. 5+7+8)	Percent
1. 2014	1,006,349	785 , 188	49,124	6.3	834,312	82.9	0	0	834,312	82.9
2. 2015	1,688,405	1,369,978	63,727	4.7	1,433,705	84.9	(193)	(5)	1,433,507	84.9
3. 2016	1,905,920	1,542,175	112,757	7.3	1,654,932	86.8	(822)	(25)	1,654,085	86.8
4. 2017	1,777,325	1,492,410	111,117	7.4	1,603,527	90.2	(3,353)	(105)	1,600,069	90.0
5. 2018	1,739,016	1,323,260	95,549	7.2	1,418,809	81.6	137,523	3,857	1,560,189	89.7

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

		PART 2D - AC	GREGATE RESER		I AND HEALTH CO	NIRACIS ONLY	1	_		ı
		1	Comprehensive	3 Medicare	4	5	6 Federal Employees Health	7 Title XVIII	8 Title XIX	9
	Harring describes and a second	Total	(Hospital & Medical)	Supplement	Dental Only	Vision Only	Benefits Plan	Medicare	Medicaid	Other
	Unearned premium reserves	0								
	Additional policy reserves (a)	0								
	Reserve for future contingent benefits	0								
4.	Reserve for rate credits or experience rating refunds (including									
	\$ ) for investment income	50,205,601						208,579	49,997,022	
5.	Aggregate write-ins for other policy reserves	20,087	0	0	0	0	0	20,087	0	0
6.	Totals (gross)	50,225,688	0	0	0	0	0	228,666	49,997,022	0
7.	Reinsurance ceded	0								
8.	Totals (Net)(Page 3, Line 4)	50,225,688	0	0	0	0	0	228,666	49,997,022	0
9.	Present value of amounts not yet due on claims	0								
10.	Reserve for future contingent benefits									
11.	Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12.	Totals (gross)	[0	0	0	0	0	0	0	0	0
13.	Reinsurance ceded	[0								
14.	Totals (Net)(Page 3, Line 7)	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
0501.	Risk Adjustment Redetermination	20,087						20,087		
0502.										
0503.										
0598.	Summary of remaining write-ins for Line 5 from overflow page		0	0	0	0	0	0	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	20,087	0	0	0	0	0	20,087	0	0
			5	<u>-</u>					•	-
1102.										
1103.										
1198.	Summary of remaining write-ins for Line 11 from overflow page		0	0	0	0	0	0	0	n
	Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	n	0	0	0	0	0	n
		U	U	0	1 0	1 0	1 0	U	U	

(a) Includes \$ \_\_\_\_\_ premium deficiency reserve.

## **UNDERWRITING AND INVESTMENT EXHIBIT**

PART 3 - ANALYSIS OF EXPENSES

			YSIS OF EXPENSE			_
		Claim Adjustme 1 Cost Containment	ent Expenses 2 Other Claim Adjustment	3 General Administrative	4 Investment	5
		Expenses	Expenses	Expenses	Expenses	Total
1.	Rent (\$ for occupancy of					
	own building)	1,873,661	745,425	(1,052,905)	(2,954)	1,563,227
2.	Salary, wages and other benefits	71 , 154 , 195	11,172,504	28,970,924	81,275	111,378,898
3.	Commissions (less \$					
	ceded plus \$ assumed)	0	0	815,301	0	815,301
4.	Legal fees and expenses	3,452	205	1,213,937	3,406	1,221,000
5.	Certifications and accreditation fees	0	0	0	0	0
6.	Auditing, actuarial and other consulting services		635,860	9,254,038	25,961	14,528,799
7.	Traveling expenses	1,682,259	52,724	688,048	1,930	2,424,961
8.	Marketing and advertising		13,485	5 , 155 , 484	14,463	7,451,664
9.	Postage, express and telephone		276,585	1,561,844		3,961,929
10.	Printing and office supplies		•	198,871		325,359
11.	Occupancy, depreciation and amortization			0		
12.	Equipment			670,486		
13.	Cost or depreciation of EDP equipment and				,	
10.	software	1,518,446	33,707	3,146,227	8,826	4,707,206
14.	Outsourced services including EDP, claims, and other services	5 210 406	7 244 244	E 41E 41G	15 100	10 004 250
45				130,839		
15.	Boards, bureaus and association fees			•		193,519
16.	Insurance, except on real estate					
17.	Collection and bank service charges					
18.	Group service and administration fees					
19.	Reimbursements by uninsured plans					
20.	Reimbursements from fiscal intermediaries			0		
21.	Real estate expenses			1,994,372		
22.	Real estate taxes	0	0	159,960	0	159,960
23.	Taxes, licenses and fees:					
	23.1 State and local insurance taxes		7	25,960	0	27,735
	23.2 State premium taxes	0	0	94 , 169 , 797	0	94 , 169 , 797
	23.3 Regulatory authority licenses and fees	20,062	75	62,260	0	82,397
	23.4 Payroll taxes	4,398,760	680,620	1,738,011	0	6,817,391
	23.5 Other (excluding federal income and real estate taxes)	0	0	26,970,362	0	26,970,362
24.	Investment expenses not included elsewhere	0	0	0	479,365	479,365
25.	Aggregate write-ins for expenses		406,584	(666,915)	(1,871)	(1,472,184
26.	Total expenses incurred (Lines 1 to 25)		16,899,501	180,093,373	640,723	
27.	Less expenses unpaid December 31, current year		3,721,450	2,638,082	,	6,359,532
28.	Add expenses unpaid December 31, prior year		3,994,876	5,195,764		9,190,640
29.	Amounts receivable relating to uninsured plans,			20,411,778		20,411,778
30.	Amounts receivable relating to uninsured plans, current year			14,114,772		14,114,772
31.	Total expenses paid (Lines 26 minus 27 plus 28	93,274,874	17, 172,927	176,354,049	640 722	
	minus 29 plus 30)	33,214,814	11,112,921	170,334,049	640,723	287,442,573
050:	DETAILS OF WRITE-INS	(4,000,000)	400 504	(000 045)	(4.074)	/4 470 304
	Miscellaneous expenses		406,584	(666,915)	(1,871)	(1,4/2,184
2502.						
2503.						
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	(1,209,982)	406.584	(666.915)	(1,871)	(1,472,184
a) Inclu	des management fees of \$197,269,009 to	o affiliates and \$		n-affiliates.	(1,0/1)	(1,412,104

## **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
		Collected During Year	Earned During Year
1.	U.S. government bonds	(a)391,945	
1.1	Bonds exempt from U.S. tax	. (a)	
1.2	Other bonds (unaffiliated)	(a)15,987,162	
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5	Contract Loans		
6	Cash, cash equivalents and short-term investments	(e)574,074	574,074
7	Derivative instruments		
8.	Other invested assets		
9.	Aggregate write-ins for investment income	132,056	142,416
10.	Total gross investment income	17,085,237	17,002,340
11.	Investment expenses		(g)640,723
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)0
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Agregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		640,723
17.	Net investment income (Line 10 minus Line 16)		16,361,617
	DETAILS OF WRITE-INS		, ,
0901.	Miscellaneous Income	(17)	(17)
	Securities Lendina		
0903.		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
0998.	Summary of remaining write-ins for Line 9 from overflow page		0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9. above)	132.056	142.416
1501.		,	,
1502.			
1502.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0
1000.	Totals (Lines 1901 tind 1909 plas 1999) (Line 19, above)		0

(a) Includes \$	228,656	accrual of discount less \$2,974,535	amortization of premium and less \$	434 , 174	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$	amortization of premium and less \$		paid for accrued dividends on purchases
(c) Includes \$		accrual of discount less \$	amortization of premium and less \$		paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	s; and excludes \$ into	erest on encun	nbrances.
(e) Includes \$		accrual of discount less \$	amortization of premium and less \$		paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$	amortization of premium.		
	and Separate Acco	investment expenses and \$ounts.	investment taxes, licenses and fees,	excluding feder	ral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.		
(i) Includes \$		depreciation on real estate and \$	depreciation on other invested a	issets	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

	LAIIIDII			0 (2002	/	_
		1	2	3	4	5
				Total Realized Capital	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Gain (Loss)	Unrealized Capital	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds			(2, 131)		0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	1.299.608	0	1,299,608	(5.466.658)	0
1.3	Bonds of affiliates		0	0	0	0
2.1	Preferred stocks (unaffiliated)		0	0	0	0
2.11	Preferred stocks of affiliates		0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans		0	0	0	0
4.	Real estate		0	0	-	0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0		
7.	Derivative instruments			0		
8.	Other invested assets			0	0	0
9.	Aggregate write-ins for capital gains (losses)			0	0	0
10.	Total capital gains (losses)	1.297.477	0	1.297.477	(5,466,658)	0
	DETAILS OF WRITE-INS	, ,		, ,	, , , ,	
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
0000.	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	0	0	0	0	0

## **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	EXHIBIT OF NON-ADMITTED ASSETS							
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)					
1.	Bonds (Schedule D)			0					
2.	Stocks (Schedule D):								
	2.1 Preferred stocks			0					
	2.2 Common stocks			0					
3.	Mortgage loans on real estate (Schedule B):								
	3.1 First liens			0					
	3.2 Other than first liens			0					
4.	Real estate (Schedule A):								
٠.	4.1 Properties occupied by the company			0					
	4.2 Properties held for the production of income.			_					
	4.3 Properties held for sale								
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0					
6.	Contract loans			0					
7.	Derivatives (Schedule DB)			_					
8.	Other invested assets (Schedule BA)								
9.	Receivables for securities			0					
10.	Securities lending reinvested collateral assets (Schedule DL)								
11.	Aggregate write-ins for invested assets								
12.	Subtotals, cash and invested assets (Lines 1 to 11)								
13.	Title plants (for Title insurers only)								
14.	Investment income due and accrued			0					
15.	Premiums and considerations:								
13.	15.1 Uncollected premiums and agents' balances in the course of collection			0					
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due								
				_					
40	15.3 Accrued retrospective premiums and contracts subject to redetermination			0					
16.	Reinsurance:			0					
	16.1 Amounts recoverable from reinsurers								
	16.2 Funds held by or deposited with reinsured companies			0					
	16.3 Other amounts receivable under reinsurance contracts			0					
	Amounts receivable relating to uninsured plans								
	Current federal and foreign income tax recoverable and interest thereon								
18.2	Net deferred tax asset	389,619	378,886	(10,733)					
19.	Guaranty funds receivable or on deposit			0					
20.	Electronic data processing equipment and software								
21.	Furniture and equipment, including health care delivery assets	2,623,315	3,374,660	751,345					
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0					
23.	Receivable from parent, subsidiaries and affiliates			0					
24.	Health care and other amounts receivable	5,736,008	5, 193, 924	(542,084)					
25.	Aggregate write-ins for other than invested assets	332,583	319,920	(12,663)					
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,081,525	9,267,390	185,865					
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0					
28.	Total (Lines 26 and 27)	9,081,525	9,267,390	185,865					
	DETAILS OF WRITE-INS								
1101.									
1102.									
1103.									
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0					
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0					
2501.	Prepaid Expenses	332,583	319,920	(12,663)					
2502.									
2503.									
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0					
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	332,583	319,920						

## **EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

			Total Members at End of			6
Source of Enrollment	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
Health Maintenance Organizations	413,820	398,584	378,930	364,284	381,004	4,681,607
Provider Service Organizations						
3. Preferred Provider Organizations						
4. Point of Service						
5. Indemnity Only						
Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. Total	413,820	398,584	378,930	364,284	381,004	4,681,607
DETAILS OF WRITE-INS						
0601.						
0602.						
0603.						
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

## **EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199999 Total individuals						
Group Subscribers:						
0299998. Premiums due and unpaid not individually listed						
0299999. Total group	0	0	0	0	0	0
0399999. Premiums due and unpaid from Medicare entities	288,731	(620)	1,329	36,009		325,449
0499999. Premiums due and unpaid from Medicaid entities	7,848,838					7,848,838
						<i>'</i>
	-					
	-					
	0.407.500	(000)	1 000	00.000		0.474.007
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	8,137,569	(620)	1,329	36,009	0	8,174,287

## **EXHIBIT 3 - HEALTH CARE RECEIVABLES**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
Express Scripts, Inc.	1,162,331		1,804,473	0	8,211	3,767,164
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed						
0199999. Total Pharmaceutical Rebate Receivables	1,162,331	808,571	1,804,473	0	8,211	3,767,164
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed	1,129,813	708,266	896,086	1,670,843	4,405,008	
0299999. Total Claim Overpayment Receivables	1,129,813	708,266	896,086	1,670,843	4,405,008	0
0399998. Aggregate Loans and Advances to Providers Not Individually Listed				108,117	108,117	
0399999. Total Loans and Advances to Providers	0	0	0	108,117	108,117	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed						
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed						
0599999. Total Risk Sharing Receivables	0	0	0	0	0	0
0699998. Aggregate Other Receivables Not Individually Listed	421,110		404,823	388,739	1,214,672	
0699999. Total Other Receivables	421,110	0	404,823	388,739	1,214,672	0
0799999 Gross health care receivables	2,713,254	1,516,837	3,105,382	2,167,699	5,736,008	3,767,164

## **EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

	Health Care Receivables Collected Health Care Receivables Accrued During the Year as of December 31 of Current Year		5	6		
	1	2	3	4		Estimated Health Care
	On Amounts Accrued	On Amounts Accrued	On Amounts Accrued December 31 of	On Amounts Accrued	Receivables in Prior Years	Receivables Accrued as of December 31
Type of Health Care Receivable	Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	of Prior Year
Pharmaceutical rebate receivables	3,105,062	5,213,050	(20,202)	3,795,577	3,084,860	1,615,138
Claim overpayment receivables	3,022,965	11,695,188	769,687	3,635,321	3,792,652	4,295,337
Loans and advances to providers		91,883		108,117	0	200,000
4. Capitation arrangement receivables					0	0
5. Risk sharing receivables					0	0
Other health care receivables	680,450	1,285,788		1,214,672	680,450	688,664
7. Totals (Lines 1 through 6)	6,808,477	18,285,909	749,485	8,753,687	7,557,962	6,799,139

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

## **EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)**

Aging Analysis of Unpa	iid Claims					
1	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0199999. Individually listed claims unpaid	0	0	0	0	0	0
0299999. Aggregate accounts not individually listed- uncovered						0
0399999. Aggregate accounts not individually listed-covered	39,616,978	128,494	45,595	30,286	2,058,827	41,880,180
0499999. Subtotals	39,616,978	128,494	45,595	30,286	2,058,827	41,880,180
0599999. Unreported claims and other claim reserves		1	<u>'</u>			89,173,452
0699999. Total amounts withheld						
0799999. Total claims unpaid						131,053,632
		<del>  </del>				
		<del> </del>				
0899999 Accrued medical incentive pool and bonus amounts	•	1	<u>'</u>			2,101,103

## EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Adm	itted
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
	······						
						•••••	
0399999 Total gross amounts receivable							

## EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5
Affiliate	Description	Amount	Current	Non-Current
Anthem, Inc.	Corporate services	59,597,030	59,597,030	
0199999. Individually listed payables		59,597,030	59,597,030	0
0299999. Payables not individually listed		0		
200000 T . I		FO FOZ 000	FO FO7 000	0
0399999 Total gross payables		59,597,030	59,597,030	0

## **EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS**

	1	2	3	4	5	6 Column 1
Payment Method	Direct Medical Expense Payment	Column 1 as a % of Total Payments	Total Members Covered	Column 3 as a % of Total Members	Column 1 Expenses Paid to Affiliated Providers	Expenses Paid to Non-Affiliated Providers
Capitation Payments:	. aymon	or rotal raymonto	0010.00	or rotal monipole	7.1111414411	
1. Medical groups	14,984,835	1.0	381,004	100.0		14,984,835
2. Intermediaries.	0	0.0		0.0		
3. All other providers	31,692,468	2.2		0.0		31,692,468
4. Total capitation payments.	46,677,303	3.2	381,004	100.0	0	46,677,303
Other Payments:						
5. Fee-for-service	115,765,061	8.0	XXX	XXX		115,765,061
6. Contractual fee payments	538,732,935	37.1	XXX	XXX		538,732,935
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX		
8. Bonus/withhold arrangements - contractual fee payments	749,029,324	51.6	XXX	XXX		749,029,324
9. Non-contingent salaries	0	0.0	XXX	XXX		
10. Aggregate cost arrangements	0	0.0	XXX	XXX		
11. All other payments	0	0.0	XXX	XXX		
12. Total other payments	1,403,527,320	96.8	XXX	XXX	0	1,403,527,320
13. TOTAL (Line 4 plus Line 12)	1,450,204,623	100%	XXX	XXX	0	1,450,204,623

## **EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES**

	EXHIBIT FIAITIE COMMAND OF THATCACTIONS WITH INTERMEDIATIES								
1	2	3	4	5	6				
			Average		Intermediary's				
			Monthly	Intermediary's	Authorized				
NAIC Code	Name of Intermediary	Capitation Paid	Average Monthly Capitation	Intermediary's Total Adjusted Capital	Control Level RBC				
	·	•	•	,					
9999999 Totals			XXX	XXX	XXX				

## **EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

	1	2	3	4	5	6
Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
Administrative furniture and equipment	3,230,957		2,157,203	1,073,754	1,073,754	0
Medical furniture, equipment and fixtures	0		0	0	0	0
Pharmaceuticals and surgical supplies						
4. Durable medical equipment						
5. Other property and equipment	4,342,624	0	2,793,063	1,549,561	1,549,561	0
6. Total	7,573,581	0	4,950,266	2,623,315	2,623,315	0

## ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Amerigroup Tennessee, Inc. NOTES TO FINANCIAL STATEMENTS

#### 1. Summary of Significant Accounting Policies and Going Concern

#### **A.** Accounting Practices

The accompanying financial statements of AMERIGROUP Tennessee, Inc. (the "Company") have been prepared in conformity with the National Association of Insurance Commissioners' ("NAIC") *Annual Statement Instructions* and in accordance with accounting practices prescribed by the NAIC *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviations prescribed or permitted by the Tennessee Department of Commerce and Insurance (the "TDCI").

A reconciliation of the Company's net income (loss) and capital and surplus between NAIC SAP and practices prescribed and permitted by the TDCI is shown below:

		SSAP#	F/S Page	F/S Line #	2018	2017
Net Income						
(1)	AMERIGROUP Tennessee, Inc. state basis (Page 4, Line 32, Columns 2 & 3)	XXX	XXX	XXX	\$ 14,836,314	\$ 56,229,959
(2)	State Prescribed Practices that is an increase/(decrease) from NAIC SAP:					
(3)	State Permitted Practices that is an increase/(decrease) from NAIC SAP:					
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 14,836,314	\$ 56,229,959
Sur	plus					
(5)	AMERIGROUP Tennessee, Inc. state basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$187,159,719	\$233,172,332
(6)	State Prescribed Practices that is an increase/(decrease) from NAIC SAP:					
(7)	State Permitted Practices that is an increase/(decrease) from NAIC SAP:					
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$187,159,719	\$233,172,332

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

Preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

#### C. Accounting Policies

Health premiums are earned over the term of the related insurance policies. Premiums written are reported net of experience rating refunds. Premiums paid prior to the effective date are recorded on the balance sheet as premiums received in advance and are subsequently credited to income as earned during the coverage period. Premium rates are subject to approval by

#### NOTES TO FINANCIAL STATEMENTS

the Centers for Medicare and Medicaid Services. Expenses are charged to operations as incurred

In addition, the Company uses the following accounting policies:

- (1) Short-term investments include investments with maturities of less than one year and more than three months at the date of acquisition and are reported at amortized cost, which approximates fair value. Non-investment grade short-term investments are stated at the lower of amortized cost or fair value.
- (2) Investment grade bonds not backed by other loans are stated at amortized cost, with amortization calculated based on the modified scientific method, using lower of yield to call or yield to maturity. Non-investment grade bonds are stated at the lower of amortized cost or fair value as determined by various third-party pricing sources.
- (3) The Company has no investments in common stocks of unaffiliated companies.
- (4) The Company has no investments in preferred stocks.
- (5) The Company has no mortgage loans real estate.
- (6) Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed securities and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.
- (7) The Company has no investments in subsidiaries, controlled and affiliated companies.
- (8) The Company has no investments in joint ventures, partnerships or limited liability companies.
- (9) The Company has no derivative instruments.
- (10) The Company does not anticipate investment income as a factor in premium deficiency calculations.
- (11) Unpaid claims and claims adjustment expenses include management's best estimate of amounts based on historical claim development patterns and certain individual case estimates. The established liability considers health benefit provisions, business practices, economic conditions and other factors that may materially affect the cost, frequency and severity of claims. Liabilities for unpaid claims and claim adjustment expenses are based on assumptions and estimates, and while management believes such estimates are reasonable, 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 liabilities are continually reviewed and changes in estimates are incorporated into current period estimates.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company recognizes losses from other-than-temporary impairment ("OTTI") of investments in accordance with Statements of Standard Accounting Practice ("SSAP") No. 26R, *Bonds*.
- (14) Pharmacy rebate receivables are recorded when earned based upon actual rebate receivables billed and an estimate of receivables based upon current utilization of specific pharmaceuticals and provider contract terms.

#### **D.** Going Concern

Not applicable.

#### 2. Accounting Changes and Corrections of Errors

There were no accounting changes or corrections of errors during the years ended December 31, 2018 and 2017.

#### 3. Business Combinations and Goodwill

A. Statutory Purchase MethodB. Statutory MergerNot applicable.

## ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Amerigroup Tennessee, Inc. NOTES TO FINANCIAL STATEMENTS

C. Assumption ReinsuranceD. Impairment LossNot applicable.

#### 4. Discontinued Operations

The Company had no operations that were discontinued during 2018 or 2017.

#### 5. Investments

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

The Company did not have investments in mortgage loans at December 31, 2018 or 2017.

#### **B.** Debt Restructuring

The Company did not have invested assets that were restructured debt at December 31, 2018 or 2017.

#### C. Reverse Mortgages

The Company did not have investments in reverse mortgages at December 31, 2018 or 2017.

#### D. Loan-Backed Securities

- (1) Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values or internal estimates. The Company used various third-party pricing sources in determining the market value of its loan-backed securities.
- (2) The Company did not recognize OTTI on its loan-backed securities during the years ended December 31, 2018 and 2017.
- (3) The Company did not recognize OTTI on its loan-backed securities at December 31, 2018 and 2017
- (4) The Company had no impaired securities for which an OTTI had not been recognized in earnings as a realized loss at December 31, 2018 and 2017.
- (5) The Company had no impaired loan-backed securities at December 31, 2018 and 2017.

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

- (1) The Company did not enter into repurchase agreements at December 31, 2018 or 2017.
- (2) The Company participates in a securities lending program whereby marketable securities in its investment portfolio are transferred to independent brokers or dealers based on, among other things, their creditworthiness in exchange for collateral initially equal to at least 102% of the market value of the loaned securities. The Company receives the collateral in cash or securities, and if cash is received the cash collateral is thereafter invested according to guidelines of the Company's Investment Policy.

## (3) Collateral Received

Aggregate amount collateral received

			]	Fair Value
1.	Secu	rities Lending		
	(a)	Open	\$	37,298,705
	(b)	30 days or less		_
	(c)	31 to 60 days		_
	(d)	61 to 90 days		_
	(e)	Greater than 90 days		_
	(f)	Sub-total Sub-total		37,298,705
	(g)	Securities received		1,152,138
	(h)	Total collateral received	\$	38,450,843
2.	Dolla	ar repurchase agreement - Not applicable.		
		ue of that collateral and of the portion of that collateral that it repledged	\$	38,450,843

The Company receives cash collateral in an amount in excess of fair value of the securities lent. The Company reinvests the cash collateral according to guidelines of the Company's Investment Policy.

## (4) Not applicable.

b.

## (5) Collateral Reinvestment

Aggregate amount collateral reinvested

			1	<b>Amortized</b>		
				Cost	]	Fair Value
1.	Secu	rities Lending				
	(a)	Open	\$	_	\$	
	(b)	30 days or less		8,831,992		8,836,731
	(c)	31 to 60 days		8,100,842		8,108,382
	(d)	61 to 90 days		3,293,919		3,294,127
	(e)	91 to 120 days		2,843,172		2,843,829
	(f)	121 to 180 days		7,419,985		7,419,509
	(g)	181 to 365 days		6,795,875		6,796,127
	(h)	1 to 2 years		_		_
	(i)	2 to 3 years		_		_
	(j)	Greater than 3 years		_		_
	(k)	Sub-total	\$	37,285,785	\$	37,298,705
	(1)	Securities received		1,152,138		1,152,138
	(m)	Total collateral reinvested	\$	38,437,923	\$	38,450,843

- Dollar repurchase agreement Not applicable.
- Not applicable.
- (6) Not applicable.
- (7) Not applicable.

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

The Company did not enter into repurchase agreement transactions accounted for as secured borrowing at December 31, 2018 or 2017.

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

The Company did not enter into reverse repurchase agreement transactions accounted for as a secured borrowing at December 31, 2018 or 2017.

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

The Company did not enter into repurchase agreement transactions accounted for as a sale at December 31, 2018 or 2017.

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

The Company did not enter into reverse repurchase agreement transactions accounted for as a sale at December 31, 2018 or 2017.

#### J. Real Estate

The Company did not have investments in real estate and did not engage in retail land sales operations during 2018 or 2017.

#### K. Investments in Low-Income Housing Tax Credits

The Company did not invest in properties generating low-income housing tax credits during 2018 or 2017.

#### L. Restricted Assets

(1) Restricted assets (including pledged)

Г	1	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 and Nonadmitted Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
a.	Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	0.00%	0.00%
b.	Collateral held under security lending agreements	38,437,923	_	38,437,923	_	38,437,923	7.33%	7.46%
c.	Subject to repurchase agreements	_	_	_	_	_	0.00%	0.00%
d.	Subject to reverse repurchase agreements	_	_	_	_	_	0.00%	0.00%
e.	Subject to dollar repurchase agreements	_	_	_	_	_	0.00%	
f.	Subject to dollar reverse repurchase agreements	_	_		_	_	0.00%	0.00%
g.	Placed under option contracts	_	_	_	_	_	0.00%	0.00%
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	_	_	_	_	_	0.00%	0.00%
i.	FHLB capital stock	_	_	_	_	_	0.00%	0.00%
j.	On deposit with states	19,460,600	18,946,691	513,909		19,460,600	3.71%	3.78%
k.	On deposit with other regulatory bodies	_	_	_	_	_	0.00%	0.00%
1.	Pledged as collateral to FHLB (including assets backing funding agreements)	_	_	_	_	_	0.00%	0.00%
m.	Pledged as collateral not captured in other categories	_	_	_	_	_	0.00%	0.00%
n.	Other restricted assets	_	_	_	_	_	0.00%	
0.	Total Restricted Assets	\$57.898 523	\$18.946.691	\$ 38.951 832	s —	\$57.898 523		
L	assets Total Restricted	\$57,898,523	\$18,946,691	\$ 38,951,832	_ \$	\$57,898,523	0.00%	

<sup>(</sup>a) Column 1 divided by Asset Page, Column 1, Line 28

- (2) Not applicable.
- (3) Not applicable.
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

<sup>(</sup>b) Column 5 divided by Asset Page, Column 3, Line 28

		1	2	3	4
	Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted*)	% of BACV to Total Admitted Assets **
a.	Cash	-	s —	%	—%
b.	Schedule D, Part 1	_	_	_	_
c.	Schedule D, Part 2 Section 1	_	_	_	_
d.	Schedule D, Part 2 Section 2	_	_	_	_
e.	Schedule B	_	_	_	_
f.	Schedule A	_	_	_	_
g.	Schedule BA, Part 1	_	_	_	_
h.	Schedule DL, Part 1	38,437,923	38,450,843	7.33%	7.46%
i.	Other	_	_	_	
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 38,437,923	\$ 38,450,843	7.33%	7.46%

<sup>\*</sup> Column 1 divided by Asset Page, Line 26 (Column 1)

<sup>\*\*</sup> Column 1 divided by Asset Page, Line 26 (Column 3)

		<u>1</u>	<u>2</u>
			% of Liability to Total
1.	Decemined Obligation to	Amount	<u>Liabilities *</u>
K.	Recognized Obligation to Return Collateral Asset	\$ 38,437,923	11.71%

<sup>\*</sup> Column 1 divided by Liability Page, Line 24 (Column 3)

### M. Working Capital Finance Investments

The Company did not have any working capital finance investments at December 31, 2018 and 2017.

## N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting or netting of assets and liabilities at December 31, 2018 and 2017.

## O. Structured Notes

The Company did not have any structured notes at December 31, 2018 and 2017.

#### P. 5GI Securities

The Company has no 5GI Securities as of December 31, 2018 and 2017.

#### Q. Short Sales

The Company did not have any short sales at December 31, 2018 and 2017.

#### R. Prepayments Penalty and Acceleration Fees

(1) Number of CUSIPs 10
(2) Aggregate Amount of Investment Income 177,196

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

- **A.** The Company has no investments in joint ventures, partnerships or LLCs.
- **B.** Not applicable.

#### 7. Investment Income

- **A.** All investment income due and accrued with amounts that are over 90 days past due is non-admitted.
- **B.** At December 31, 2018 and 2017 there was no nonadmitted accrued investment income.

### 8. Derivative Instruments

The Company has no derivative instruments.

#### 9. Income Taxes

**A.** The components of net deferred tax assets (liabilities):

(1)	(1) The components of net deferred tax asset (liabilities) are as follows:						
				1	2/31/2018		
			(1)		(2)		(3)
		L	Ordinary		Capital	(	(Col 1+2) Total
(a) (b)	Gross Deferred Tax Assets Statutory Valuation Allowance Adjustments	\$	2,653,787	\$	1,634,424	\$	4,288,211
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)		2,653,787		1,634,424		4,288,211
(d)	Deferred Tax Assets Nonadmitted		389,619		_		389,619
(e)	Subtotal Net Admitted Deferred Tax Asset (1c - 1d)		2,264,168		1,634,424		3,898,592
(f)	Deferred Tax Liabilities		5,263				5,263
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$	2,258,905	\$	1,634,424	\$	3,893,329
					2/31/2017		
			(4)	Γ	(5)		(6)
		(	Ordinary		Capital	(	(Col 4+5) Total
(a) (b)	Gross Deferred Tax Assets Statutory Valuation Allowance Adjustments	\$	3,247,972	\$	1,005,656	\$	4,253,628
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)		3,247,972		1,005,656	_	4,253,628
(d)	Deferred Tax Assets Nonadmitted		378,886		, , , <u> </u>		378,886
(e)	Subtotal Net Admitted Deferred Tax Asset (1c - 1d)		2,869,086		1,005,656		3,874,742
(f)	Deferred Tax Liabilities		2,546		_		2,546
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$	2,866,540	\$	1,005,656	\$	3,872,196
					Change		
			(7)		(8)		(9)
			(Col 1-4) Ordinary		(Col 2-5) Capital	(	(Col 7+8) Total

		(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a) (b)	Gross Deferred Tax Assets Statutory Valuation Allowance Adjustments	\$ (594,185)	\$ 628,768 —	\$ 34,583
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	(594,185)	628,768	34,583
(d)	Deferred Tax Assets Nonadmitted	10,733	_	10,733

## NOTES TO FINANCIAL STATEMENTS

- (e) Subtotal Net Admitted Deferred Tax Asset (1c 1d) (604,918) 628,768 (f) Deferred Tax Liabilities 2,717 —
  - Deferred Tax Liabilities 2,717 2,717

    Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e 1f) \$ (607,635) \$ 628,768 \$ 21,133
- (2) The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101, *Income Taxes* ("SSAP No. 101") are as follows:

12/31/2018					
(1)	(2)	(3)			
Ordinary	Capital	(Col 1+2) Total			

23,850

Admission Calculation Components SSAP No. 101

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.
- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date.
  - Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.
- (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))

\$ 2,258,905 \$	1,314,775	\$ 3,573,680
_	319,649	319,649
_	319,649	319,649
XXX	XXX	27,489,959
5,263	_	5,263
\$ 2,264,168 \$	1,634,424	\$ 3,898,592

12/31/2017					
(4)	(5)	(6)			
Ordinary	Capital	(Col 4+5) Total			

Admission Calculation Components SSAP No. 101

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.
- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date.
  - Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.
- (c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.
- (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))

\$	2,866,540 \$	1,005,656 \$	3,872,196
		_	
	_	_	_
	XXX	XXX	34,395,020
	2,546		2,546
\$	2 869 086 \$	1,005,656 \$	3 874 742
Ψ	2,002,000 ψ	1,005,050 φ	3,071,712

Change					
(7)	(8)	(9)			
(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total			

Admission Calculation Components SSAP No. 101

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.
- (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date.
  - 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.

5	(607,635) \$	309,119 \$	(298,516)
	_	319,649	319,649
	_	319,649	319,649
	XXX	XXX	(6,905,061)

## NOTES TO FINANCIAL STATEMENTS

(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.

(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))

2,717	_	2,717
\$ (604,918) \$	628,768	\$ 23,850

(3)

(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.

**2018 2017** 318% 413%

(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.

\$ 183,266,390 \$ 229,300,136

(4)

12/31/	2018	12/31/2	2017	Change		
(1)	(2)	(3)	(4)	(5)	(6)	
Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital	

Impact of Tax-Planning Strategies

- (a) Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.
  - 1. Adjusted Gross DTAs Amount From Note 9A1 (c)

\$ 2,653,787 \$ 1,634,424 \$ 3,247,972 \$ 1,005,656 \$ (594,185) \$ 628,768

2. Percentage of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies

3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)

\$ 2,264,168 \$ 1,634,424 \$ 2,869,086 \$ 1,005,656 \$ (604,918) \$ 628,768

4. Percentage of Net
Admitted Adjusted Gross
DTAs By Tax Character
Admitted Because Of
The Impact Of Tax
Planning Strategies

(b) Does the Company's tax-planning strategies include the use of

Yes \_\_\_\_\_ No \_\_\_ X

- **B.** The Company has no unrecognized deferred tax liabilities at December 31, 2018 and 2017.
- **C.** Current income taxes incurred consist of the following major components:

				(1)	(2)	(3)
			12	2/31/2018	12/31/2017	(Col 1-2) Change
(1)	Cur	rent Income Tax				
	(a)	Federal	\$	9,125,392	\$ 27,199,734	\$ (18,074,342)
	(b)	Foreign		_	_	<u> </u>
	(c)	Subtotal		9,125,392	27,199,734	(18,074,342)
	(d)	Federal income tax expense on net capital gains		(167,582)	225,161	(392,743)
	(e)	Utilization of capital loss carry-forwards		_	_	_
	(f)	Other			_	
	(g)	Federal and foreign income taxes incurred	\$	8,957,810	\$ 27,424,895	\$ (18,467,085)
(2)	Def	erred Tax Assets:				
	(a)	Ordinary				
		(1) Discounting of unpaid losses	\$	224,484	\$ 213,849	\$ 10,635
		(2) Unearned premium reserve		_	10	(10)
		(3) Policyholder reserves		714,000	1,134,000	(420,000)
		(4) Investments		_	_	_
		(5) Deferred acquisition costs		_	_	_

		(6)	Policyholder dividends accrual	_	_	
		(7)	Fixed assets	538,401	614,758	(76,357)
		(8)	Compensation and benefits accrual	_	41,983	(41,983)
		(9)	Pension accrual	_	_	_
		(10)	Receivables - nonadmitted	1,020,200	1,091,106	(70,906)
		(11)	Net operating loss carry-forward	_	_	_
		(12)	Tax credit carry-forward	_	_	_
		(13)	Other (including items <5% of total ordinary tax assets)	85,184	83,740	1,444
		(14)	Accrued future expenses	_	_	_
		(15)	Amortization	2,058	2,832	(774)
		(16)	Partnership income	_	_	
		(17)	Premium deficiency reserves	_	_	
		(18)	Prepaid expenses	69,460	65,694	3,766
		(19)	Section 467 lease expense	_	_	_
		(20)	Personal property tax accrual	_	_	_
		(21)	Deferred gain on sale of building	_	_	_
		(22)	State income tax liability	_	_	_
		(23)	Income from reinsurance contract	_	_	_
		(24)	Revenue agent's report adjustment			
			(99) Subtotal	2,653,787	3,247,972	(594,185)
	(b)		ory valuation allowance adjustment	_	_	_
	(c)		dmitted	389,619	378,886	10,733
	(d)		tted ordinary deferred tax assets (2a99 - 2b - 2c)	2,264,168	2,869,086	(604,918)
	(e)	Capit				
		(1)	Investments	1,634,424	1,005,656	628,768
		(2)	Net capital loss carry-forward	_	_	_
		(3)	Real estate	_	_	_
		(4)	Other (including items <5% of total capital tax assets)	_	_	_
		(5)	Partnership investment	_	_	
		(6)	Affiliated investment write-downs	_	_	
		(7)	Bonds			-
	(f)	Ctatut	(99) Subtotal	1,634,424	1,005,656	628,768
	(f)		ory valuation allowance adjustment	1,634,424	1,005,656	
	(g)	Nona	ory valuation allowance adjustment			_ _
	(g) (h)	Nona Admi	dritted capital deferred tax assets (2e99 - 2f - 2g)	1,634,424	1,005,656	628,768
	(g)	Nona Admi	ory valuation allowance adjustment		1,005,656	628,768
	(g) (h)	Nona Admi	dritted capital deferred tax assets (2e99 - 2f - 2g)	1,634,424	1,005,656	628,768
	(g) (h)	Nona Admi	dritted capital deferred tax assets (2e99 - 2f - 2g)	1,634,424 \$ 3,898,592	1,005,656 \$ 3,874,742	628,768 \$ 23,850
	(g) (h)	Nona Admi	dritted capital deferred tax assets (2e99 - 2f - 2g)	1,634,424 \$ 3,898,592	1,005,656 \$ 3,874,742	628,768 \$ 23,850
(3)	(g) (h) (i)	Nona Admi Admi	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)	1,634,424 \$ 3,898,592	1,005,656 \$ 3,874,742	628,768 \$ 23,850 (Col 1-2)
(3)	(g) (h) (i)	Nona Admi Admi	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)	1,634,424 \$ 3,898,592 (1) 12/31/2018	1,005,656 \$ 3,874,742	628,768 \$ 23,850 (Col 1-2)
(3)	(g) (h) (i)	Nona Admi Admi eerred T Ordin (1)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments	1,634,424 \$ 3,898,592	1,005,656 \$ 3,874,742	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nona Admi Admi Admi Ordin (1) (2)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments  Fixed assets	1,634,424 \$ 3,898,592 (1) 12/31/2018	1,005,656 \$ 3,874,742 (2) 12/31/2017	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi Gerred T Ordin (1) (2) (3)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities: ary Investments Fixed assets Deferred and uncollected premium	1,634,424 \$ 3,898,592 (1) 12/31/2018	1,005,656 \$ 3,874,742 (2) 12/31/2017	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi Ordin (1) (2) (3) (4)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Eax Liabilities: ary Investments Fixed assets Deferred and uncollected premium Policyholder reserves	1,634,424 \$ 3,898,592 (1) 12/31/2018	1,005,656 \$ 3,874,742 (2) 12/31/2017	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi Ordin (1) (2) (3) (4) (5)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)	1,634,424 \$ 3,898,592 (1) 12/31/2018	1,005,656 \$ 3,874,742 (2) 12/31/2017	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities: ary Investments Fixed assets Deferred and uncollected premium Policyholder reserves Other (including items <5% of total ordinary tax liabilities) Amortization	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7)	tred capital deferred tax assets (2e99 - 2f - 2g) tred deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$	1,005,656 \$ 3,874,742 (2) 12/31/2017	628,768 \$ 23,850  (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi Ordin (1) (2) (3) (4) (5) (6) (7) (8)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Eax Liabilities: ary Investments Fixed assets Deferred and uncollected premium Policyholder reserves Other (including items <5% of total ordinary tax liabilities) Amortization Discount of coordination of benefits Guaranty fund assessment	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonad Admir Admir Admir Admir Admir Admir (1) (2) (3) (4) (5) (6) (7) (8) (9)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits  Guaranty fund assessment  Business partnership	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities: ary Investments Fixed assets Deferred and uncollected premium Policyholder reserves Other (including items <5% of total ordinary tax liabilities) Amortization Discount of coordination of benefits Guaranty fund assessment Business partnership Tax reserves per Tax Reform over 8 years	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11)	tred capital deferred tax assets (2e99 - 2f - 2g) tred deferred tax assets (2d + 2h)  Tax Liabilities: Tary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits  Guaranty fund assessment  Business partnership  Tax reserves per Tax Reform over 8 years  Oil and gas depletion deduction	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10)	cory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities:  ary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits  Guaranty fund assessment  Business partnership  Tax reserves per Tax Reform over 8 years  Oil and gas depletion deduction  Deferred cost - surplus note	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83  5,180	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	\$ 23,850 (3) (Col 1-2) Change \$
(3)	(g) (h) (i) Def (a)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11) (12)	ory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Tax Liabilities: ary Investments Fixed assets Deferred and uncollected premium Policyholder reserves Other (including items <5% of total ordinary tax liabilities) Amortization Discount of coordination of benefits Guaranty fund assessment Business partnership Tax reserves per Tax Reform over 8 years Oil and gas depletion deduction Deferred cost - surplus note (99) Subtotal	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	628,768 \$ 23,850 (3) (Col 1-2) Change
(3)	(g) (h) (i)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11) (12) Capit	tred capital deferred tax assets (2e99 - 2f - 2g) tred deferred tax assets (2d + 2h)  Tax Liabilities:  Tary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits  Guaranty fund assessment  Business partnership  Tax reserves per Tax Reform over 8 years  Oil and gas depletion deduction  Deferred cost - surplus note  (99) Subtotal  al:	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83  5,180	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	\$ 23,850 (3) (Col 1-2) Change \$
(3)	(g) (h) (i) Def (a)	Nonac Admi Admi Admi Admi Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11) (12) Capit (1)	cory valuation allowance adjustment dmitted tted capital deferred tax assets (2e99 - 2f - 2g) tted deferred tax assets (2d + 2h)  Eax Liabilities: Eary Investments Fixed assets Deferred and uncollected premium Policyholder reserves Other (including items <5% of total ordinary tax liabilities) Amortization Discount of coordination of benefits Guaranty fund assessment Business partnership Tax reserves per Tax Reform over 8 years Oil and gas depletion deduction Deferred cost - surplus note (99) Subtotal al: Investments	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83  5,180	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	\$ 23,850 (3) (Col 1-2) Change \$
(3)	(g) (h) (i) Def (a)	Nonac Admi Admi Admi (1) (2) (3) (4) (5) (6) (7) (8) (9) (10) (11) (12) Capit	tred capital deferred tax assets (2e99 - 2f - 2g) tred deferred tax assets (2d + 2h)  Tax Liabilities:  Tary  Investments  Fixed assets  Deferred and uncollected premium  Policyholder reserves  Other (including items <5% of total ordinary tax liabilities)  Amortization  Discount of coordination of benefits  Guaranty fund assessment  Business partnership  Tax reserves per Tax Reform over 8 years  Oil and gas depletion deduction  Deferred cost - surplus note  (99) Subtotal  al:	1,634,424 \$ 3,898,592  (1)  12/31/2018  \$  83  5,180	1,005,656 \$ 3,874,742  (2) 12/31/2017  \$	\$ 23,850 (3) (Col 1-2) Change \$

	(3)	Other (including items <5% of total capital taliabilities)	ìх	_	_	_
	(4)	Section 166 partial worthlessness		_	_	_
	(5)	Investment partnership income		_	_	_
		(99) Subtotal		_	_	
	(c) Defer	rred tax liabilities (3a99 + 3b99)	\$	5,263 \$	2,546 \$	2,717
(4)	Net deferr	ed tax assets/liabilities (2i - 3c)	\$	3,893,329 \$	3,872,196 \$	21,133

Preparation of financial statements requires management to make estimates and assumptions that affect the amount reported in the financial statements and accompanying notes. Actual results could differ from those estimates. As of December 31, 2017, the Company remeasured certain deferred tax assets and liabilities based on the rates at which they were expected to reverse in the future, which was generally 21%, by recording a provisional net decrease to deferred tax assets and liabilities of \$2,834,054 .Upon further analysis of the Tax Cuts and Jobs Act and refinement of calculations during the twelve months ended December 31, 2018, the Company adjusted the provisional amount by (\$928,185) to \$1,905,869, which is included as a component of statutory surplus.

**D.** The Company's income tax expense and change in deferred income taxes differs from the amount obtained by applying the federal statutory income tax income tax rate of 21% for the year ended December 31, 2018, and 35% for the year ended December 31, 2017 as follows: year ended December 31 as follows:

	2018	2017
Tax expense computed using federal statutory rate	\$ 4,996,767	\$ 29,279,198
ACA health insurer fee	5,654,173	_
Change in nonadmitted assets	41,286	2,285,376
Tax exempt income and dividend received deduction net of proration	(336,299)	(661,741)
Prior year true-up and adjustments	(950,602)	_
Tax settlements and contingencies	635,816	_
Tax Cuts and Jobs Act	_	1,460,517
Other, net	32,802	51,627
Total	\$ 10,073,943	\$ 32,414,977
Federal income taxes incurred	\$ 8,957,810	\$ 27,424,895
Change in net deferred income taxes	1,116,133	4,990,082
Total statutory income taxes	\$ 10,073,943	\$ 32,414,977

### **E.** Operating loss carryforwards:

- 1. The Company has no operating loss carryforwards and no tax credit carryforwards as of December 31, 2018 or 2017.
- 2. The following are income taxes incurred in the current and prior year(s) that will be available for recoupment in the event of future net losses:

Ordinary		Capital	Total		
2018	\$	10,664,880	\$ 	10,664,880	
2017		26,863,155	225,159	27,088,314	
2016		N/A	1,572,259	1,572,259	

- 3. The Company has no protective tax deposits reported as admitted assets under Section 6603 of the Internal Revenue Service Code as of December 31, 2018 and 2017.
- **F.** The following companies will be included in the consolidated federal income tax return with their parent Anthem, Inc. ("Anthem") as of December 31, 2018 and either are current members of the consolidated tax sharing agreement or are in the process of being added to

### NOTES TO FINANCIAL STATEMENTS

the consolidated tax sharing agreement. Allocation of federal income taxes with affiliates subject to the tax sharing agreement is based upon separate income tax return calculations with credit for net losses that can be used on a consolidated basis. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes. Intercompany income tax balances are settled based on the Internal Revenue Service due dates.

American Imaging Management, Inc. DeCare Dental Networks, LLC

America's 1st Choice of South Carolina, Inc. DeCare Dental, LLC

America's Health Management Services, Inc.

Designated Agent Company, Inc.

AMERIGROUP Community Care of New Mexico, EHC Benefits Agency, Inc.

AMERIGROUP Corporation Empire HealthChoice Assurance, Inc.

Amerigroup Delaware, Inc. Empire HealthChoice HMO, Inc.

AMERIGROUP District of Columbia, Inc. Federal Government Solutions, LLC

Amerigroup Health Plan of Louisiana, Inc. Freedom Health, Inc.

Amerigroup Health Plan of Oregon, Inc. Golden West Health Plan, Inc.

Amerigroup Insurance Company Greater Georgia Life Insurance Company

AMERIGROUP Iowa, Inc. Health Core, Inc.

Amerigroup Kansas, Inc. Health Management Corporation

AMERIGROUP Maryland, Inc. HealthKeepers, Inc.

Amerigroup Michigan, Inc. HealthLink HMO, Inc.

AMERIGROUP Mississippi, Inc. HealthLink, Inc.

AMERIGROUP New Jersey, Inc. HealthLink Insurance Company

AMERIGROUP Ohio, Inc.

HealthPlus HP, LLC

AMERIGROUP Oklahoma, Inc.

HealthSun Blocker Corp. I

HealthSun Blocker Corp. II

AMERIGROUP Tennessee, Inc. Healthy Alliance Life Insurance Company

AMERIGROUP Texas, Inc.

Amerigroup Utah, Inc.

AMERIGROUP Washington, Inc.

AMGP Georgia Managed Care Company, Inc.

HEP AP Holdings, Inc.

Highland Holdco, Inc.

HMO Colorado, Inc.

HMO Missouri, Inc.

Anthem Blue Cross Life and Health Insurance Imaging Management Holdings, LLC

Anthem Financial, Inc. IngenioRx, Inc.

Anthem Health Insurance Company of Nevada Legato Holdings I, Inc.

Anthem Health Plans of Kentucky, Inc.

Anthem Health Plans of Maine, Inc.

Anthem Health Plans of New Hampshire, Inc.

Anthem Health Plans of Virginia, Inc.

Anthem Health Plans of Virginia, Inc.

Living Complete Technologies, Inc.

Matthew Thornton Health Plan, Inc.

National Government Services, Inc.

New England Research Institutes, Inc.

Anthem Health Plans, Inc.

Anthem Holding Corp.

Anthem Insurance Companies, Inc.

Newco Holdings, Inc.

Optimum Healthcare, Inc.

Park Square Holdings, Inc.

Anthem Kentucky Managed Care Plan, Inc.

Anthem Life & Disability Insurance Company

Anthem Southeast, Inc.

Park Square I, Inc.

Park Square II, Inc.

Resolution Health, Inc.

Anthem UM Services, Inc. RightCHOICE Managed Care, Inc.

Authorn Inc.

Dealer Mountain Hagnital and Mad

Anthem, Inc. Rocky Mountain Hospital and Medical Service, Arcus Enterprises, Inc. SellCore, Inc.

Aspire Health, Inc. Simply Healthcare Plans, Inc. Associated Group, Inc. Southeast Services, Inc.

Blue Cross and Blue Shield of Georgia, Inc.

Blue Cross Blue Shield Healthcare Plan of

The Anthem Companies of California, Inc.

Blue Cross Blue Shield of Wisconsin The Anthem Companies, Inc.

Blue Cross of California TrustSolutions, LLC

Blue Cross of California Partnership Plan, Inc. UNICARE Health Plan of West Virginia, Inc.

CareMore Health Plan UNICARE Illinois Services, Inc.

CareMore Health Plan of Arizona, Inc.

UNICARE Life & Health Insurance Company

CareMore Health Plan of Nevada, Inc.

UNICARE National Services, Inc.

UNICARE Specialty Services, Inc.

CareMore Health System Cerulean Companies, Inc.

Claim Management Services, Inc.

Community Care Health Plan of Louisiana, Inc. Community Care Health Plan of Nevada, Inc.

Community Insurance Company

Compcare Health Services Insurance Corporation

Crossroads Acquisition Corp DeCare Analytics, LLC

DeCare Dental Health International, LLC

Valus, Inc.

WellPoint Behavioral Health, Inc. WellPoint California Services, Inc. WellPoint Dental Services, Inc. WellPoint Health Solutions, Inc. WellPoint Holding Corporation

WellPoint Information Technology Services, Inc.

WellPoint Insurance Services, Inc. WellPoint Military Care Corporation

#### **G.** Not applicable.

#### H. Repatriation Transition Tax (RTT)

Not applicable.

#### I. Alternative Minimum Tax (AMT) Credit

Not applicable.

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

#### A. Nature of the Relationship

The Company is a Tennessee domiciled stock insurance company and is a wholly-owned subsidiary of AMERIGROUP Corporation ("AGP"). AGP is a wholly-own subsidiary of ATH Holding Company, LLC ("ATH Holding"), which is an indirect wholly-owned subsidiary of Anthem, a publicly traded company.

## **B.** Significant Transactions for Each Period

The Board of Directors of the Company declared an ordinary dividend in the amount of \$55,600,000 on May 29, 2018. The Company paid the dividend to its parent company, AMERIGROUP Corporation, on June 12, 2018.

There were no significant transactions during the years ended December 31, 2017.

### C. Intercompany Management and Service Arrangements

There were no changes to the intercompany management and service arrangements, and there were no additional arrangements entered into during 2018 or 2017. The amounts of transactions under such agreements are presented in Schedule Y, Part 2.

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

At December 31, 2018 and 2017, the Company reported no amounts due from affiliates. At December 31, 2018 and 2017, the Company reported \$59,597,030 and \$18,249,496 due to affiliates, respectively. The payable balances represent intercompany transactions that will be settled in accordance with the settlement terms of the intercompany agreement.

#### E. Guarantees or Contingencies for Related Parties

The Company did not enter into guarantees or undertakings for the benefit of an affiliate which would result in a material contingent exposure of the Company's or any affiliated insurer's assets or liabilities.

#### F. Management and Service Contracts and Cost Sharing Arrangements

The Company has entered into administrative services agreements with its affiliated companies. Pursuant to these agreements, various administrative, management and support services are provided to or provided by the Company. The costs and expenses related to these administrative management and support services are allocated to or allocated by the Company in an amount equal to the direct and indirect costs and expenses incurred in providing these services. Costs include expenses such as salaries, employee benefits, communications, advertising, consulting services, rent, utilities, billing, accounting, underwriting, and product development, which support the Company's operations. These costs are allocated based on various utilization statistics.

#### G. Nature of Control Relationships that Could Affect Operations or Financial Position

AGP owns all outstanding shares of the Company. The Company's ultimate parent is Anthem.

## H. Amount Deducted for Investment in Upstream Company

The Company does not own shares of upstream intermediate entities or Anthem.

#### I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets

The Company does not have investments in affiliates greater than 10% of admitted assets.

## J. Write-down for Impairments of Investments in Subsidiaries, Controlled or Affiliated ("SCA") Companies

Not applicable.

### K. Investment in a Foreign Insurance Subsidiary

The Company does not have investments in foreign insurance subsidiaries.

#### L. Investment in Downstream Non-insurance Holding Companies

The Company does not have investments in downstream non-insurance holding companies.

#### M. All SCA Investments

The Company has no SCA Investments.

#### N. Investment in Insurance SCAs

The Company does not have investments in Insurance SCAs.

#### 11. Debt

#### A. Capital Notes and Other Debt

The Company had no capital notes or other debt outstanding at December 31, 2018 and 2017.

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

The Company had no FHLB agreements outstanding at December 31, 2018 and 2017.

#### C. All Other Debt

The Company had no other debt outstanding at December 31, 2018 and 2017.

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

#### A. Defined Benefit Plan

Not applicable - See Note 12G.

- **B.** Not applicable See Note 12G.
- C. Not applicable See Note 12G.
- **D.** Not applicable See Note 12G.

#### **E.** Defined Contribution Plans

Not applicable - See Note 12G.

#### F. Multiemployer Plans

The Company does not participate in a multiemployer plan.

#### G. Consolidated/Holding Company Plans

The Company participates in a nonqualified deferred compensation plan sponsored by Anthem which covers certain employees once the participant reaches the maximum contribution amount for the Anthem 401(k) Plan (the "401(k) Plan"). The deferred amounts are payable according to the terms and subject to the conditions of the deferred compensation plan. Anthem allocates a share of the total accumulated costs of this plan to the Company based on the number of allocated employees subject to the deferred compensation plan. The Company has no legal obligation for benefits under this plan.

The Company participates in the 401(k) Plan, sponsored by ATH Holding and covering substantially all employees. Voluntary employee contributions are matched by ATH Holding subject to certain limitations. ATH Holding allocates a share of the total accumulated costs of this plan to the Company based on the number of allocated employees. The Company has no legal obligation for benefits under this plan.

	 2018	2017		
Deferred compensation plan	\$ 79,920 \$	78,433		
Defined contribution plan	2,780,277	2,726,860		

## H. Post Employment Benefits and Compensated Absences

Not applicable.

### I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

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

### (1) Outstanding Shares

As of December 31, 2018, the Company has 1,000 shares of \$1 par value common stock authorized, issued and outstanding.

#### (2) Preferred Stock

The Company has no preferred stock outstanding.

#### (3) Dividend Restrictions

Under Tennessee code Annotated 56-11-106, certain limitations exist on the Company's ability to pay dividends to its parent. The Company may not pay an extraordinary dividend or make an other extraordinary distribution to its shareholders until 1) thirty days after the commissioner has received notice of the declaration thereof and has not within such period disapproved such payment; or 2) the commissioner shall have approved such payment within such thirty-day period. An extraordinary dividend or distribution is defined as any dividend or distribution of cash or other property, whose fair market value together with that of other dividends or distributions made within the preceding twelve months, exceeds the greater of 1) ten percent (10%) of net worth, or 2) net income, not including capital gains, for the 12 months period ending December 31 of the prior year. Additionally, the Company may pay funds only from unassigned surplus with the exception of the commissioner's approval.

#### (4) Dividends Paid

See Footnote 10B.

#### (5) Maximum Ordinary Dividend During 2019

Within the limitations of (3) above, the Company may pay \$18,715,972 in ordinary dividends during 2019 without restrictions, other than state notification requirements.

#### (6) Unassigned Surplus Restrictions

Unassigned surplus funds are not restricted at December 31, 2018.

#### (7) Mutual Surplus Advances

Not applicable.

#### (8) Company Stock Held for Special Purpose

There are no shares of stock held for special purposes at December 31, 2018.

#### (9) Changes in Special Surplus Funds

The change in balances of special surplus funds from the prior year are due to changes in the amounts segregated for the estimated Affordable Care Act ("ACA") health insurer fee. The annual fee under section 9010 of the ACA was fully expensed for 2018. The insurer fee was suspended for 2019.

#### (10) Changes in Unassigned Funds

The portion of unassigned funds represented by cumulative unrealized gains and losses was (\$5,047,419) at December 31, 2018.

#### (11) Surplus Notes

The Company has not issued any surplus notes or debentures or similar obligations.

### (12) Restatement due to Prior Quasi-reorganizations

The Company had no restatements due to prior quasi-reorganizations.

#### (13) Quasi-reorganizations over Prior 10 Years

The Company has not been involved in a quasi-reorganization during the past 10 years.

#### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

The Company had no contingent commitments at December 31, 2018 or 2017.

#### **B.** Assessments

- (1) The Company is subject to guaranty fund and other assessments by the state(s) in which it writes business. Guaranty fund assessments are accrued at the time of insolvencies. Other assessments are accrued either at the time of the assessment or at the time the losses are incurred.
- (2) Not applicable.
- (3) Not applicable.

### C. Gain Contingencies

The Company has no gain contingencies at December 31, 2018 or 2017.

## D. Claims-Related Extra Contractual Obligation and the Bad Faith Losses Stemming From Lawsuits

Not applicable.

### E. Joint and Several Liabilities

Not applicable.

### F. All Other Contingencies

Express Scripts, Inc. Pharmacy Benefit Management Litigation

In March 2016, Anthem filed a lawsuit against Express Scripts, Inc., or Express Scripts, its vendor for pharmacy benefit management, or PBM, services, captioned *Anthem, Inc. v. Express Scripts, Inc.*, in the U.S. District Court for the Southern District of New York. The lawsuit seeks to recover over \$14,800,000,000 in damages for pharmacy pricing that is higher than competitive benchmark pricing under the agreement between the parties, or PBM Agreement, over \$158,000,000 in damages related to operational breaches, as well as various declarations under the PBM Agreement between the parties, including that Express Scripts: (i) breached its obligation to negotiate in good faith and to agree in writing to new pricing terms; (ii) is required to provide competitive benchmark pricing to us through the term of the PBM Agreement; (iii) has breached the PBM Agreement and that can terminate the PBM Agreement; and (iv) is required under the PBM Agreement to provide post-termination services, at competitive benchmark pricing, for one year following any termination.

Express Scripts has disputed the contractual claims and is seeking declaratory judgments: (i) regarding the timing of the periodic pricing review under the PBM Agreement; (ii) that it has no obligation to ensure that we receive any specific level of pricing, that we have no contractual right to any change in pricing under the PBM Agreement and that its sole obligation is to negotiate proposed pricing terms in good faith; and (iii) that we do not have the right to terminate the PBM Agreement. In the alternative, Express Scripts claims that we have been unjustly enriched by its payment of \$4,675,000,000 at the time of the PBM

Agreement. In March 2017, the court granted the motion to dismiss Express Scripts' counterclaims for (i) breach of the implied covenant of good faith and fair dealing, and (ii) unjust enrichment with prejudice. The only remaining claims are for breach of contract and declaratory relief. Anthem intends to vigorously pursue the claims and defend against any counterclaims, which Anthem believes are without merit; however, the ultimate outcome cannot be presently determined.

#### **ERISA Litigation**

Anthem is a defendant in a class action lawsuit that was initially filed in June 2016 against Anthem, Inc. and Express Scripts, which has been consolidated into a single multi-district lawsuit captioned In Re Express Scripts/Anthem ERISA Litigation, in the U.S. District Court for the Southern District of New York. The consolidated complaint was filed by plaintiffs against Express Scripts and us on behalf of all persons who are participants in or beneficiaries of any ERISA or non-ERISA healthcare plan from December 1, 2009 to the present in which we provided prescription drug benefits through the PBM Agreement with Express Scripts and paid a percentage based co-insurance payment in the course of using that prescription drug benefit. The plaintiffs allege that Anthem breached its duties, either under ERISA or with respect to the implied covenant of good faith and fair dealing implied in the health plans, (i) by failing to adequately monitor Express Scripts' pricing under the PBM Agreement and (ii) by placing our own pecuniary interest above the best interests of our insureds by allegedly agreeing to higher pricing in the PBM Agreement in exchange for the purchase price for its NextRx PBM business, and (iii) with respect to the non-ERISA members, by negotiating and entering into the PBM Agreement with Express Scripts that was allegedly detrimental to the interests of such non-ERISA members. Plaintiffs seek to hold us and Express Scripts jointly and severally liable and to recover all losses suffered by the proposed class, equitable relief, disgorgement of alleged ill-gotten gains, injunctive relief, attorney's fees and costs and interest.

In April 2017, Anthem filed a motion to dismiss the claims brought against us, and it was granted, without prejudice, in January 2018. Plaintiffs filed a notice of appeal with the United States Court of Appeals for the Second Circuit, which was heard in October 2018. Anthem intends to vigorously defend this suit; however, its ultimate outcome cannot be presently determined.

#### Cigna Corporation Merger Litigation

In July 2015, Anthem and Cigna Corporation, or Cigna, announced that they entered into Agreement and Plan of Merger, or Cigna Merger Agreement, pursuant to which Anthem would acquire all outstanding shares of Cigna. In July 2016, the U.S. Department of Justice, or DOJ, along with certain state attorneys general, filed a civil antitrust lawsuit in the U.S. District Court for the District of Columbia, or District Court, seeking to block the merger. In February 2017, Cigna purported to terminate the Cigna Merger Agreement and commenced litigation against us in the Delaware Court of Chancery, or Delaware Court, seeking damages, including the \$1,850,000,000 termination fee pursuant to the terms of the Cigna Merger Agreement, and a declaratory judgment that its purported termination of the Cigna Merger Agreement was lawful, among other claims, which is captioned *Cigna Corp. v. Anthem Inc.* 

Also in February 2017, Anthem initiated its own litigation against Cigna in the Delaware Court seeking a temporary restraining order to enjoin Cigna from terminating the Cigna Merger Agreement, specific performance compelling Cigna to comply with the Cigna Merger Agreement and damages, which is captioned *Anthem Inc. v. Cigna Corp.* In April 2017, the U.S. Circuit Court of Appeals for the District of Columbia affirmed the ruling of the District Court, which blocked the merger. In May 2017, after the Delaware Court denied the motion to enjoin Cigna from terminating the Cigna Merger Agreement, Anthem delivered to Cigna a notice terminating the Cigna Merger Agreement.

The litigation in Delaware is ongoing with trial scheduled to commence in February 2019. Anthem believes Cigna's allegations are without merit and intends to vigorously pursue the claims and defend against Cigna's allegations; however, the ultimate outcome of the litigation with Cigna cannot be presently determined.

In October 2018, a shareholder filed a derivative lawsuit in the State of Indiana Marion County Superior Court, captioned *Henry Bittmann, Derivatively, et al. v. Joseph R Swedish, et al.*, purportedly on behalf of Anthem and its shareholders against certain current and former directors and officers alleging breaches of fiduciary duties, unjust enrichment and corporate waste associated with the Cigna Merger Agreement. This case has been stayed at the request of the parties. This lawsuit's ultimate outcome cannot be presently determined.

#### Cyber Attack Regulatory Proceedings and Litigation

In February 2015, Anthem reported that it was the target of a sophisticated external cyber attack. The attackers gained unauthorized access to certain of its information technology systems and obtained personal information related to many individuals and employees, such as names, birth dates, healthcare identification/social security numbers, street addresses, email addresses, phone numbers and employment information, including income data. To date, there is no evidence that credit card or medical information, such as claims, test results or diagnostic codes, were targeted, accessed or obtained, although no assurance can be given that Anthem will not identify additional information that was accessed or obtained.

Upon discovery of the cyber attack, Anthem took immediate action to remediate the security vulnerability and retained a cybersecurity firm to evaluate its systems and identify solutions based on the evolving landscape. Anthem has provided credit monitoring and identity protection services to those who have been affected by this cyber attack. Anthem has continued to implement security enhancements since this incident. Anthem has incurred expenses subsequent to the cyber attack to investigate and remediate this matter and expect to continue to incur expenses of this nature in the foreseeable future. Anthem recognizes these expenses in the periods in which they are incurred.

Federal and state agencies, including state insurance regulators, state attorneys general, the HHS Office of Civil Rights and the Federal Bureau of Investigation, are investigating, or have investigated, events related to the cyber attack, including how it occurred, its consequences and its responses. In connection with the resolution of the National Association of Insurance Commissioners' multistate targeted market conduct and financial exam in December 2016, Anthem agreed to provide a customized credit protection program, equivalent to a credit freeze, for its members who were under the age of eighteen on January 27, 2015. No fines or penalties were imposed on us. In October 2018, Anthem resolved the investigation by the HHS Office of Civil Rights. The resolution included a monetary settlement along with an agreement to a two-year Corrective Action Plan. Additionally, an ongoing investigation by a multi-state group of Attorneys General remains outstanding. Although Anthem is cooperating in this investigation, it may be subject to additional fines or other obligations, which may have an adverse effect on how we operate our business and an adverse effect on our results of operations and financial condition.

Civil class actions were filed in various federal and state courts by current or former members and others seeking damages that they alleged arose from the cyber attack. In June 2015, the Judicial Panel on Multidistrict Litigation entered an order transferring the consolidated civil actions to the U.S. District Court for the Northern District of California, or the U.S. District Court, in a matter captioned *In Re Anthem, Inc. Data Breach Litigation*. The parties agreed to settle plaintiffs' claims on a class-wide basis for a total settlement payment of \$115,000,000. In August 2017, the U.S. District Court issued an order of preliminary approval of the settlement. The U.S. District Court held hearings on plaintiffs' motion for final approval and class counsel's fee petition in February and June 2018 and appointed a special master to review class counsel's fee petition. Final approval of the settlement was granted by the U.S. District Court in August 2018. All appeals that were filed with the Ninth Circuit Court of Appeals by class-member objections challenging approval of the settlement

have been resolved. This matter is now closed. The three state court cases related to the cyber attack that were proceeding outside of this multidistrict litigation have been resolved and dismissed with prejudice.

Anthem has contingency plans and insurance coverage for certain expenses and potential liabilities of this nature and will pursue coverage for all applicable losses; however, the ultimate outcome of our pursuit of insurance coverage cannot be presently determined. Anthem intends to vigorously defend the remaining regulatory actions related to the cyber attack; however, their ultimate outcome cannot be presently determined.

The Company is involved in other pending and threatened litigation of the character incidental to the business transacted, arising out of its operations and is from time to time involved as a party in various governmental investigations, audits, reviews and administrative proceedings. These investigations, audits and reviews and administrative proceedings include routine and special investigations by state insurance departments, state attorneys general, the U.S. Attorney General and subcommittees of the U.S. Congress. Such investigations, audits, reviews and administrative proceedings could result in the imposition of civil or criminal fines, penalties, other sanctions and additional rules, regulations or other restrictions on the Company's business operations. The Company believes that any liability that may result from any one of these actions, or in the aggregate, could have a material adverse effect on the Company's financial position or results of operations.

At December 31, 2018 and 2017, the Company reported admitted assets of \$26,708,246 and \$28,374,461 respectively in premium receivables and receivables due from uninsured plans. Based upon Company experience, any uncollectible receivables are not expected to exceed \$0 that was nonadmitted at December 31, 2018; therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company's financial condition.

#### 15. Leases

#### A. Lessee Operating Lease

- 1. The Company leases office space, office equipment, EDP equipment, and software under various noncancelable operating leases. Related lease expense for 2018 and 2017 was \$1,772,548 and \$1,785,249, respectively.
- 2. At December 31, 2018, the minimum aggregate rental commitments are as follows:

	<b>Year Ending December 31</b>	<b>Operating Leases</b>
1.	2019	\$ 1,975,996
2.	2020	1,918,766
3.	2021	1,921,921
4.	2022	1,748,773
5.	2023	
6.	Total	\$ 7,565,456

3. The Company has not entered into any material sale-leaseback transactions.

#### **B.** Lessor Leases

- 1. The Company has not entered into any operating leases.
- 2. The Company has not entered into any leveraged leases.

## 16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company has no significant financial instruments with off-balance sheet risk.

Financial instruments that potentially subject the Company to concentrations of credit risk consist primarily of investment securities. All investment securities are managed by professional investment managers within policies authorized by the board of directors. Such policies limit the amounts that may be invested in any one issuer and prescribe certain investee company criteria. As of December 31, 2018, there were no significant concentrations.

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

#### A. Transfers of Receivables Reported as Sales

Not applicable at December 31, 2018 and 2017.

#### B. Transfer and Servicing of Financial Assets

- (1) The Company participates in a securities lending program whereby marketable securities in its investment portfolio are transferred to independent brokers or dealers. At December 31, 2018 the fair value of securities loaned was \$37,653,593 and the carrying value of securities loaned was \$37,094,567.
- (2) (7) Not applicable.

#### C. Wash Sales

- 1. In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the sale date to enhance the yield on the investments.
- 2. At December 31, 2018 and 2017, there were no wash sales involving securities with an NAIC designation of 3 or below or unrated.

## 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

#### A. Administrative Services Only ("ASO") Plans

The gain or (loss) from operations from ASO uninsured plans and the uninsured portion of partially insured plans during 2018 was:

			ι		
		AS	SO Uninsured Plans	of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of (less than) actual expenses	\$	(3,760,943) \$	— \$	(3,760,943)
b.	Total net other income or expenses (including interest paid to or received from plans)		_	_	_
c.	Net gain or (loss) from operations	\$	(3,760,943) \$	<b>—</b> \$	(3,760,943)
d.	Total claim payment volume	\$	115,722,702 \$	<b>—</b> \$	115,722,702

#### B. Administrative Services Contract ("ASC") Plans

The gain or (loss) from operations from ASC uninsured plans and the uninsured portion of partially insured plans during 2018 was:

		AS	SC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a.	Gross reimbursement for medical cost incurred	\$	255,427,045	\$ —	\$ 255,427,045
b.	Gross administrative fees accrued			_	_
c.	Other income or expenses (including interest paid to or received from plans)		_	_	_
d.	Gross expenses incurred (claims and administrative)		255,427,045	_	255,427,045
e.	Total gain or (loss) from operations	\$	_	\$	\$ 

## C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

(1) The Company does not record revenue explicitly attributable to the cost share and reinsurance components of administered Medicare products.

(2)

Receivable from	Related to	2018	2017
Centers for Medicare and Medicaid Services	Cost share and reinsurance components of administered Medicare products	\$ 89,634	\$ 190,593
U.S. Department of Health and Human Services	Cost share and reinsurance components of administered commercial ACA products	\$ _ 5	\$ _
Uninsured plans	Uninsured business, not including pharmaceutical rebate receivables	\$ 14,025,138	\$ 20,221,185

- (3) As no revenue is recorded in connection with the cost share and reinsurance components of the Company's Medicare and ACA products, the Company has recorded no allowances and reserves for the adjustment of recorded revenues and receivables.
- (4) The Company has made no adjustment to revenue resulting from audit of cost-reimbursement receivables related to revenues recorded in the prior period.

## 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No premiums were written by managing general agents or third party administrators during the years ended December 31, 2018 and 2017.

#### 20. Fair Value Measurements

A.
There are no assets or liabilities measured at fair value as of December 31, 2018 and 2017.

(1)

Description for each class of asset or liability	(Level 1)	(Level 2)		(Level 3)	Net Asset Value (NAV)	Total
Bonds						
U.S. governments	\$ _	\$ -	- \$	S —	\$ —	\$ —
U.S. special revenues	_	_	_	_	_	_
Industrial and misc	_	98,272,41	7	_	_	98,272,417
Hybrid securities		_	_	_	_	_
Parent, subsidiaries and affiliates	_	_	_	_	_	_
Total bonds	\$ _	\$98,272,41	7 \$	S –	\$	\$ 98,272,417
Cash equivalents						
Industrial and miscellaneous money market funds	\$ 1,396,592	\$ -	- \$	s —	\$ —	\$ 1,396,592
Total cash equivalents	\$ 1,396,592	\$ -	- \$	S —	\$	\$ 1,396,592
Total assets at fair value/NAV	\$ 1,396,592	\$98,272,41	7 \$	<u> </u>	\$ —	\$ 99,669,009

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

There are no investments in Level 3 as of December 31, 2018 and 2017.

(3) The Company's policy is to recognize transfers between Levels, if any, as of the beginning of the reporting period.

Fair values of bonds are based on quoted market prices, where available. These fair values are obtained primarily from third party pricing services, which generally use Level 1 or Level 2 inputs, for the determination of fair value to facilitate fair value measurements and disclosures. Level 2 securities primarily include United States government securities, corporate securities, securities from states, municipalities and political subdivisions, mortgage-backed securities and certain other asset-backed securities. For securities not actively traded, the pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds. The Company has controls in place to review the pricing services' qualifications and procedures used to determine fair values. In addition, the Company periodically reviews the pricing services' pricing methodologies, data sources and pricing inputs to ensure the fair values obtained are reasonable.

Cash equivalents primarily consist of highly rated money market funds or bonds with original maturities of three months or less. Due to the high ratings and short-term nature of these investments, cash equivalents are primarily designated as Level 1.

There have been no significant changes in the valuation techniques during the current period.

#### B. Fair Value Measurements Under Other Accounting Pronouncements

Not applicable at December 31, 2018 and 2017.

#### C. Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$440,992,247	\$ 442,564,363	\$	\$ 439,366,518	\$1,625,729	\$	\$
Cash equivalents	1,396,592	1,396,592	1,396,592	_	_	_	_
Securities lending collateral asset	38,450,843	38,437,923	21,770,757	16,680,086	_	_	_

#### D. Not Practicable to Estimate Fair Value

There are no financial instruments that were not practicable to estimate fair value.

#### E. Investments Measured at Net Asset Value

The Company has no investments measured at net asset value.

#### 21. Other Items

#### A. Unusual or Infrequent Items

Not applicable at December 31, 2018 and 2017.

#### **B.** Troubled Debt Restructuring: Debtors

Not applicable at December 31, 2018 and 2017.

#### C. Other Disclosures

Not applicable at December 31, 2018 and 2017.

#### D. Business Interruption Insurance Recoveries

The Company has reported no recoveries for business interruption for the years ended December 31, 2018 and 2017.

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

The Company did not have state transferable or non-transferable tax credits at December 31, 2018 and 2017.

#### F. Subprime Mortgage-Related Risk Exposure

- 1. The Company's investment strategy of providing safety and preservation of capital, sufficient liquidity to meet cash flow requirements and the attainment of a competitive after-tax investment return is supported by a well diversified portfolio consisting of many different types of investments. The portion of the Company's investment portfolio with subprime mortgage-related risk exposure is relatively small in comparison to the overall investment portfolio, and consists mainly of investment grade securities with no exposure to collateralized debt obligations. All mortgage related investments are monitored closely as part of the quarterly investment review performed by the Anthem Investment Impairment Review Committee.
- 2. The Company did not carry investments in subprime mortgage loans in its portfolio at December 31, 2018 or 2017.

- 3. The Company did not have subprime mortgage-related risk exposure at December 31, 2018 or 2017.
- 4. The Company did not underwrite Mortgage Guaranty or Financial Guaranty insurance coverage at December 31, 2018 or 2017.

#### G. Retained Assets

The Company does not have retained assets at December 31, 2018 and 2017.

#### H. Insurance-Linked Securities Contracts

Not applicable.

#### 22. Events Subsequent

The Company is subject to an annual fee under section 9010 of the ACA. A health insurance company's portion of the annual fee becomes payable once the entity provides health insurance for any U.S. health risk for each calendar year beginning on or after January 1 of the year the fee is due. The annual fee under section 9010 of the ACA was paid for 2018 and suspended by the government for 2019.

		Current Year	Prior Year
A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	YES	
B.	ACA fee assessment payable for the upcoming year	\$ \$	29,571,438
C.	ACA fee assessment paid	\$ 29,924,633 \$	_
D.	Premium written subject to ACA 9010 assessment	\$ 1,305,879,563 \$	1,776,933,790
E.	Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 187,159,719	
F.	Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus Line 22B above).	\$ 187,159,719	
G.	Authorized Control Level (Five-Year Historical Line 15)	\$ 57,658,360	
Н.	Would reporting the ACA assessment as of December 31, 2018 have triggered an RBC action level (YES/NO)?	No	

Subsequent events have been considered through February 28, 2019 for the statutory statement issued on March 1, 2019. There were no events occurring subsequent to December 31, 2018 requiring recognition or disclosure.

#### 23. Reinsurance

#### A. Ceded Reinsurance Report

#### **Section 1 - General Interrogatories**

1. Are any of the reinsurers that are listed in Schedule S as non-affiliated owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)

If yes, give full details.

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled, directly or indirectly, by an insured, a

beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

#### Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

If yes, give full details.

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, give full details.

#### Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

Not applicable.

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes () No (X)

If yes, give full details.

#### **B.** Uncollectible Reinsurance

The Company has no uncollectible reinsurance at December 31, 2018 and 2017.

#### C. Commutation of Ceded Reinsurance

The Company has not commuted ceded reinsurance during 2018 and 2017.

### D. Certified Reinsurer Rating Downgraded or Status Subject Revocation

The Company has no downgraded certified reinsurer ratings or status subject to revocations during 2018 and 2017.

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

- **A.** The Company sells accident and health policies for which the premiums vary based on loss experience. The Company estimates retrospective premium adjustments through the review of each retrospectively rated account, comparing the claim development with that anticipated in the policy contracts.
- **B.** The Company records accrued retrospective premium as an adjustment to earned premium.
- C. 100% of the net premium written is subject to retrospective rating features.
- **D.** Not applicable.
- E. Risk-Sharing Provisions of the ACA
  - 1. Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? \_\_\_No\_\_
  - 2. Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

Not applicable.

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance.

Not applicable.

4. Roll-forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not applicable.

5. ACA Risk Corridors Receivable as of Reporting Date.

Not applicable.

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

- **A.** The estimated cost of claims and claim adjustment expense attributable to insured events of prior years decreased by \$7,405,253 during 2018. This is approximately 5.1% of unpaid claims and claim adjustment expenses of \$144,744,112 as of December 31, 2017. The redundancy reflects the decreases in estimated claims and claims adjustment expenses as a result of claims payment during the year, and as additional information is received regarding claims incurred prior to 2018. Recent claim development trends are also taken into account in evaluating the overall adequacy of unpaid claims and unpaid claim adjustment expense.
- **B.** There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

### 26. Intercompany Pooling Arrangements

Not applicable at December 31, 2018 and 2017.

#### 27. Structured Settlements

Not applicable at December 31, 2018 and 2017.

#### 28. Health Care Receivables

#### A. Pharmaceutical Rebate Receivables

During 2018, the Company sold \$8,599,786 of pharmaceutical rebate receivables without recourse to Blue Cross of California, an affiliated entity. The proceeds received by the Company represented the expected pharmaceutical rebates recoverable in 90 days or more at the end of each quarter, less a \$42,999 discount fee.

Quarter	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2018	\$ 3,767,164	\$ 1,782,714	\$ —	\$ —	\$ —
9/30/2018	3,953,057	2,994,135	1,832,517	_	_
6/30/2018	3,707,962	2,982,558	339,826	2,658,256	_
3/31/2018	3,807,359	2,569,387	106,267	2,448,919	_
12/31/2017	\$ 1,605,215	\$ 2,694,546	\$ 841,726	\$ 859,836	\$ —
9/30/2017	2,405,792	2,421,004	2,305,841	107,827	_
6/30/2017	2,385,590	2,487,836	302	2,478,577	36,273
3/31/2017	2,379,987	2,396,155	322	2,260,654	155,840
12/31/2016	2,100,092	2,082,464	656	1,975,358	187,870
9/30/2016	2,024,088	2,077,983	_	1,892,661	175,550
6/30/2016	1,646,913	1,962,714	96,533	1,796,999	50,089
3/31/2016	1,385,914	1,522,325	_	1,394,606	129,235

#### **B.** Risk Sharing Receivables

Not applicable at December 31, 2018 and 2017.

### 29. Participating Policies

Not applicable at December 31, 2018 and 2017.

#### 30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$		
2. Date of the most recent evaluation of this liability	D	ecember 31, 2	2018
3. Was anticipated investment income utilized in the calculation?	Yes	No	X

The Company had no liabilities related to premium deficiency reserves as of December 31, 2018 and 2017.

#### 31. Anticipated Salvage and Subrogation

The Company took into account estimated anticipated subrogation and other recoveries in its determination of the liability for unpaid claims and reduced the liability by \$4,519,000 and \$2,994,000 at December 31, 2018 and 2017, respectively.

## **GENERAL INTERROGATORIES**

## PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System is an insurer?  If yes, complete Schedule Y, Parts 1, 1A and 2				X ] No [	]
1.2	If yes, did the reporting entity register and file with its domiciliary State Insusuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Nits Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	Holding Company System, a regist lational Association of Insurance Co egulations pertaining thereto, or is the	ration statement immissioners (NAIC) in the reporting entity	'es [X] No I	[ ] N/A [	[ ]
1.3	State Regulating?			Tenn	essee	
1.4	Is the reporting entity publicly traded or a member of a publicly traded grou	p?		Yes [	X ] No [	]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issu	ed by the SEC for the entity/group	<u>-</u>	0001	156039	
2.1	Has any change been made during the year of this statement in the charte reporting entity?				] No [ X	( ]
2.2	If yes, date of change:		······			
3.1	State as of what date the latest financial examination of the reporting entity	was made or is being made	······	12/3	1/2016	
3.2	State the as of date that the latest financial examination report became available. This date should be the date of the examined balance sheet and not			12/3	1/2016	
3.3	State as of what date the latest financial examination report became availa domicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	of the examination report and not the	ne date of the	09/19	9/2017	
3.4	By what department or departments? State of Tennessee Department of Commerce and Insurance TennCare D	ivision				
3.5	Have all financial statement adjustments within the latest financial examina statement filed with Departments?			es [ X ] No	] N/A [	[ ]
3.6	Have all of the recommendations within the latest financial examination rep	port been complied with?	Υ	es [ X ] No	] N/A [	[ ]
4.1		of the reporting entity), receive creasured on direct premiums) of: new business?s?	dit or commissions for or co	Yes [ Yes [	] No [ X ] No [ X	
7.2	receive credit or commissions for or control a substantial part (more than 2 premiums) of:		ess measured on direct		] No [ X	( 1
		s?			] No [ X	-
5.1	Has the reporting entity been a party to a merger or consolidation during the lf yes, complete and file the merger history data file with the NAIC.	e period covered by this statement?		Yes [	] No [ X	( ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of d ceased to exist as a result of the merger or consolidation.	omicile (use two letter state abbrevia	ation) for any entity that has			
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile			
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrevoked by any governmental entity during the reporting period?				] No [ X	( ]
6.2	If yes, give full information:					
7.1	Does any foreign (non-United States) person or entity directly or indirectly or				] No [ X	( ]
7.2	If yes, 7.21 State the percentage of foreign control;	tity is a mutual or reciprocal, the nati	onality of its manager or	······		%
	1 Nationality	2 Type of En	tity			

8.1 8.2	, , , , , , , , , , , , , , , , , , , ,						
8.3 8.4	3.3 Is the company affiliated with one or more banks, thrifts or securities firms?						
	1         2         3         4         5           Affiliate Name         Location (City, State)         FRB         OCC         FDIG	6 C SEC					
9. 10.1	What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  Ernst & Young LLP, 111 Monument Circle, Suite 2600, Indianapolis, IN 46204  Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?	Yes [	1	No	[ X ]	1	
10.2	If the response to 10.1 is yes, provide information related to this exemption:		•			•	
10.3 10.4	Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?	Yes [	]	No	[ X ]	]	
10.5	Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?	X 1 No [		1 N	/A [	1	
10.6	If the response to 10.5 is no or n/a, please explain	. , ,		,		,	
11. 12.1	What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  Kecia Rockoff, FSA, MAAA, Director and Actuary III (employee); 4170 Ashford Dunwoody Road NE Ste. 100, Atlanta, GA 30319  Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?						
12.2	If, yes provide explanation:	Ф					
13. 13.1	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY: What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?						
13.2	Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?	Yes [	]	No	[	]	
13.3	Have there been any changes made to any of the trust indentures during the year?		-			]	
13.4 14.1	If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?				_		
14.11	(e) Accountability for adherence to the code.  If the response to 14.1 is No, please explain:						
14.2 14.21	Has the code of ethics for senior managers been amended?  If the response to 14.2 is yes, provide information related to amendment(s).  Administrative changes were made in February 2018 to update the President & CEO letter, and to clarify our sexual harassment policy. In November 2018, the CCO letter was updated to reflect a change in the Chief Compliance Officer.	Yes [					
14.3		Yes [	]	No	[ X ]	]	
14.31	If the response to 14.3 is yes, provide the nature of any waiver(s).						

	Is the reporting entity the beneficiary of a Letter of Credit that is ur SVO Bank List?				Yes [	] No	[ X ]		
15.2	5.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.								
	1 2 American Bankers		3		-	4		Ì	
	Association (ABA) Routing Number Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit			ount		Ì	
16.	BC Is the purchase or sale of all investments of the reporting entity pa	DARD OF DIRECTOR							
17.	Does the reporting entity keep a complete permanent record of the				Yes [ X	] No	[ ]		
	thereof?				Yes [ X	] No	[ ]		
18.	Has the reporting entity an established procedure for disclosure to part of any of its officers, directors, trustees or responsible employ				Yes [ X	] No	[ ]		
		FINANCIAL							
19.	Has this statement been prepared using a basis of accounting oth Accounting Principles)?	ner than Statutory Accounting Pr	inciples (e.g., Generally Accepted		Vac I	1 No.	Г Y 1		
20.1	Total amount loaned during the year (inclusive of Separate Accounting								
	• , , , ,		20.12 To stockholders not officers						
			20.13 Trustees, supreme or grand (Fraternal Only)						
20.2	Total amount of loans outstanding at the end of year (inclusive of	Separate Accounts, exclusive of							
	policy loans):		20.21 To directors or other officers						
			20.22 To stockholders not officers						
			20.23 Trustees, supreme or grand (Fraternal Only)	\$					
21.1	Were any assets reported in this statement subject to a contractual	al obligation to transfer to anothe	er party without the liability for such						
04.0	obligation being reported in the statement?				Yes [	] No	[ X ]		
21.2	If yes, state the amount thereof at December 31 of the current year	ar:	21.21 Rented from others						
			21.23 Leased from others						
			21.24 Other						
22.1	Does this statement include payments for assessments as descrit guaranty association assessments?	bed in the Annual Statement Ins	tructions other than guaranty fund or						
22.2	If answer is yes:		2.21 Amount paid as losses or risk adju						
			2.22 Amount paid as expenses						
00.1	Does the reporting entity report any amounts due from parent, sub	22 Daidiarian ar affiliatan an Baga 2	2.23 Other amounts paid	\$	Vaa [	1 Na	г v 1		
23.1 23.2	If yes, indicate any amounts receivable from parent included in the								
		-							
		INVESTMENT							
24.01	Were all the stocks, bonds and other securities owned December the actual possession of the reporting entity on said date? (other t				Yes [ X	] No	[ ]		
24.02	If no, give full and complete information relating thereto								
24.03	For security lending programs, provide a description of the progra whether collateral is carried on or off-balance sheet. (an alternativ	ve is to reference Note 17 where	this information is also provided)						
24.04	Does the Company's security lending program meet the requirem Instructions?			Yes [ X ]	No [	] N,	/A [	]	
24.05	If answer to 24.04 is yes, report amount of collateral for conforming	ng programs		\$		38,	,437,9	23	
24.06	If answer to 24.04 is no, report amount of collateral for other progr	rams.		\$					
24.07	Does your securities lending program require 102% (domestic securities of the contract?			Yes [ X ]	No [	] N.	/A [	]	
24.08	Does the reporting entity non-admit when the collateral received for	rom the counterparty falls below	100%?	Yes [ X ]	No [	] N.	/A [	]	
24.09	Does the reporting entity or the reporting entity 's securities lendin conduct securities lending?			Yes [ X ]	l No [	] N.	/A [	]	

24.10	For the reporting entity'	s security lending progra	ım state the	amount of th	he following as Dec	ember 31 of the cu	urrent year:		
	24.101	Total fair value of reinve	ested collate	ral assets re	eported on Schedule	e DL, Parts 1 and 2	2	\$38,450,84	
	24.102	Total book adjusted/car	rying value	of reinvested	d collateral assets re	eported on Schedu	ule DL, Parts 1 and 2	\$	
	24.103	\$38,437,92							
25.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03).								
25.2	If yes, state the amount	\$							
	ii yoo, otato tilo allioali	t inordor at Bodombor or	or the carre	in your.			repurchase agreements		
							epurchase agreements		
					25.24	Subject to reverse	e dollar repurchase agreements	\$	
					25.25	Placed under option	on agreements	\$	
					05.00	1	and the contract of the contra		
						excluding FHLB C	Capital Stock	\$	
					25.27	FHLB Capital Sto	ck	\$	
					25.28	On deposit with st	tates	\$19,460,60	
							ther regulatory bodies		
					25.30	an FHI R	eral - excluding collateral pledged	\$	
					25.31	Pledged as collate	eral to FHLB - including assets greements	·····¥ ·····	
						backing funding a	greements	\$	
					25.32	Other		\$	
25.3	For category (25.26) pr	ovide the following:			<u> </u>	2		3	
		Nature of Restriction					tion		
26.1 26.2	If yes, has a comprehe	nsive description of the h					?Yes [		
	If no, attach a description	on with this statement.							
27.1							o equity, or, at the option of the	Yes [ ] No [ X ]	
27.2	If yes, state the amount	thereof at December 31	of the curre	ent year				\$	
28.	offices, vaults or safety custodial agreement wi	deposit boxes, were all the a qualified bank or tru	stocks, bond st company	ls and other in accordan	securities, owned to	hroughout the curr I - General Examir	physically in the reporting entity's rent year held pursuant to a nation Considerations, F. miners Handbook?		
28.01	For agreements that co	mply with the requireme	nts of the N	AIC Financia	al Condition Examin	ers Handbook, cor	mplete the following:		
	Non	1				Custodi	2 an's Address		
		ne of Custodian(s)  N.A		383 Madiso	n Ave New York N	/ 10179	aris Address		
28.02	For all agreements that and a complete explana		requirements	s of the NAI	C Financial Conditio	n Examiners Hand	dbook, provide the name, location	1	
		1 ()			2		3		
		Name(s)			Location(s)		Complete Explana		
	•	nanges, including name	•	the custodia	an(s) identified in 28	.01 during the curr	rent year?		
	Old Cu	•		2 Now Cus	todion	3 Data of Cha	4	an .	
	Old Cu	Sioulan		New Cus	oudan	Date of Cha	nge Reaso Operational decision to		
		on Corporation			N.A		8		

## **GENERAL INTERROGATORIES**

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

1	2
Name of Firm or Individual	Affiliation
Anthem, Inc.	I
Deutsche Asset Management	U
McDonnell Investment Management, LLC	U
Western Asset Management	U
-	

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 [	]
28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the			

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
105006	Deutsche Asset Management	CZ83K4EEEX8QVCT3B128	Securities Exchange Commission	NO
113878	McDonnell Investment Management, LLC			NO
110441	Western Asset Management	549300C5A561UXU1CN46	Securities Exchange Commission	NO

29.1	Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and			
	Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)]]?	Yes [	] No [	[ X ]

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
29.2999 - Total		0

 $29.3 \quad \text{For each mutual fund listed in the table above, complete the following schedule:} \\$ 

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	442,564,363	440,992,265	(1,572,098)
30.2 Preferred stocks	0		0
30.3 Totals	442,564,363	440,992,265	(1,572,098)

30.4	Describe the sources or methods utilized in determining the fair values:				
	Fair values were obtained from third-party pricing sources. If a security was not priced by a third-party pricing source, internal analytical systems or broker quotes were utilized.				
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [	]	No [	Х
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes [	]	No [	
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  N/A				

	N/A			
32.1	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [ X ]	No [	]
32.2	If no, list exceptions:			
	N/A			

33.	<ul> <li>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 security is not available.</li> <li>b. Issuer or obligor is current on all contracted interest and principal payments.</li> <li>c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.</li> </ul>	PL	
	Has the reporting entity self-designated 5GI securities?	Yes [	] No [ X ]
34.	By self-designating PLGI securities, the reporting entity is certifying the following elements of 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 shon 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?		] No [X]
	OTHER		
35.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	
35.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade asservice organizations and statistical or rating bureaus during the period covered by this statement.	sociations,	
	1 2 Amount Paid		
36.1	Amount of payments for legal expenses, if any?	\$	1,030,269
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.		
	1 2 Amount Paid		
37.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if an	ıy?\$	90,000
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.		
	1 2		
	Name Amount Paid Civic Point (subsidiary of Frost Brown Todd LLC) & Courtney Pearre		
	Courtney Pearre		

#### Footnote to General Interrogatory #37.1

Lobbying expenses disclosed reflect amounts reported in the Lobbyist Disclosure Reports filed with the Secretary of State as well as the cost of external contractors who provided lobbying services to the Company. The amount may include expenses that may have been paid by an affiliate on behalf of the Company and, as a result, may not be included in the Underwriting Gain reported on page 4 of the 2018 Annual Statement.

## **GENERAL INTERROGATORIES**

#### PART 2 - HEALTH INTERROGATORIES

1.1 1.2	Does the reporting entity have any direct Medicare Supplement Insurance in force? Ye  If yes, indicate premium earned on U.S. business only. \$			]
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance 1.31 Reason for excluding			
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alier	not included in Item (1.2) above	\$	
1.5	Indicate total incurred claims on all Medicare Supplement Insurance.			0
1.6	Individual policies:	Most current three years:		
		1.61 Total premium earned	.\$	0
		1.62 Total incurred claims		
		1.63 Number of covered lives	•	0
		All years prior to most current three years:		
		1.64 Total premium earned		٥
		1.65 Total incurred claims		
		1.66 Number of covered lives		0
4 7				
1.7	Group policies:	Most current three years:		
		1.71 Total premium earned	.\$	0
		1.72 Total incurred claims	•	
		1.73 Number of covered lives		0
		All years prior to most current three years:		
		1.74 Total premium earned	.\$	0
		1.75 Total incurred claims	.\$	0
		1.76 Number of covered lives		
2.	Health Test:			
		1 2		
		Current Year Prior Year		
	2.1 Premium Numerator			
	2.2 Premium Denominator	1,751,003,2181,743,829,063		
	2.3 Premium Ratio (2.1/2.2)	1.000		
	2.4 Reserve Numerator	183,380,423179,229,146		
	2.5 Reserve Denominator	183,380,423179,229,146		
	2.6 Reserve Ratio (2.4/2.5)	1.0001.000		
3.2	returned when, as and if the earnings of the reporting entity permits?  If yes, give particulars:		Yes [ ] No [ X ]	I
4.1	Have copies of all agreements stating the period and nature of hospitals', physidependents been filed with the appropriate regulatory agency?	cians', and dentists' care offered to subscribers and	Yes [ X ] No [ ]	]
4.2	If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do the	ese agreements include additional benefits offered?	Yes [ ] No [ ]	]
5.1	Does the reporting entity have stop-loss reinsurance?		Yes [ ] No [ X ]	]
5.2	If no, explain:  No contractual or regulatory obligation to purchase reinsurance.			
5.3	Maximum retained risk (see instructions)	5.31 Comprehensive Medical	.\$	
-	-7	5.32 Medical Only	\$	
		5.33 Medicare Supplement		
		5.34 Dental & Vision		
		5.35 Other Limited Benefit Plan	\$	
		5.36 Other	.\$	
6.	Describe arrangement which the reporting entity may have to protect subscribe hold harmless provisions, conversion privileges with other carriers, agreements agreements:	s with providers to continue rendering services, and any other		
7.1	Does the reporting entity set up its claim liability for provider services on a servi	ice date basis?	Yes [ X ] No [	]
7.2	If no, give details			
8.	Provide the following information regarding participating providers:	8.1 Number of providers at start of reporting year 8.2 Number of providers at end of reporting year	26,; 27,!	291 529
9.1	Does the reporting entity have business subject to premium rate guarantees?		Yes [ ] No [ X ]	]
9.2	If yes, direct premium earned:	9.21 Business with rate guarantees between 15-36 months. 9.22 Business with rate guarantees over 36 months		

10.1	Does the reporting entity have Incentive Poo	ol, Withhold or Bonus Ar	rangements in its p	provider contracts?	?		Yes [ X ]	No [ ]
10.2	If yes:		1/ 1/	0.22 Amount actua 0.23 Maximum am	ount payable bonus ally paid for year bo ount payable withh ally paid for year wit	nusesolds	\$ \$	3,635,432
11.1	Is the reporting entity organized as:			11.13 An Indivi	al Group/Staff Mode dual Practice Asso Model (combination	ciation (IPA), or, .	Yes [ ]	No [ X ] No [ X ] No [ ]
11.2	Is the reporting entity subject to Statutory Mi If yes, show the name of the state requiring	such minimum capital a	nd surplus					No [ ] Tennessee 115,316,720
11.4 11.5 11.6	If yes, show the amount required	ency reserve in stockholo ation						
12.	List service areas in which reporting entity is	licensed to operate:						
	G	rand Region Middle rand Region Eastr rand Region West						
13.1	Do you act as a custodian for health savings							
13.2	If yes, please provide the amount of custodia.  Do you act as an administrator for health sa							
13.4	If yes, please provide the balance of funds a							
14.1 14.2	Are any of the captive affiliates reported on If the answer to 14.1 is yes, please provide t		orized reinsurers?			Yes [	] No [	] N/A [ X ]
	1	2	3	4		Supporting Reserv		
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other	
15.	Provide the following for individual ordinary ceded):	ife insurance* policies (I	U.S. business only	15.1 [ 15.2 ]	ar (prior to reinsura  Direct Premium Wri  Fotal Incurred Claim  Number of Covered	tten	\$	
	Whole Life (w Variable Life Universal Life	*Ording trial underwriting, limite whether full underwriting, (with or without secondary) (with or with or without secondary) (with or with or wit	limited underwritin ry gurarantee) ary gurarantee)	issue, "short form ng, jet issue, "short				
16.	Is the reporting entity licensed or chartered,	registered, qualified, eliç	gible or writing bus	iness in at least tw	o states?		Yes [ ] No	[ X ]
16.1	If no, does the reporting entity assume reins domicile of the reporting entity?						Yes [ ] No	[ X ]

## **FIVE-YEAR HISTORICAL DATA**

		1 2018	2 2017	3 2016	4 2015	5 2014
	Balance Sheet (Pages 2 and 3)	2010	2017	2010	2013	2014
4	Total admitted assets (Page 2, Line 28)	515 469 272	499 011 405	531,920,598	591,551,261	428,976,884
1. 2.	Total liabilities (Page 3, Line 24)				421,984,228	
	Statutory minimum capital and surplus requirement		110,985,558		104,759,436	
3.	Total capital and surplus (Page 3, Line 33)				169,567,033	
4.		107, 139,719	200, 172,002	176, 190,525	109,367,033	130,332,339
-	Income Statement (Page 4)	1 700 016 055	1 777 004 747	1 005 010 025	1 600 405 017	1 000 040 005
5.	Total revenues (Line 8)					
6.	Total medical and hospital expenses (Line 18)					
7.	Claims adjustment expenses (Line 20)					
8.	Total administrative expenses (Line 21)				167,544,818	
9.	Net underwriting gain (loss) (Line 24)					
10.	Net investment gain (loss) (Line 27)					
11.	Total other income (Lines 28 plus 29)					
12.	Net income or (loss) (Line 32)	14,836,314	56,229,959	13,377,229	22,682,350	26 , 120 , 954
	Cash Flow (Page 6)					
13.	Net cash from operations (Line 11)	17,498,736	(28,498,026)	(69,116,547)	143,365,631	174,249,793
	Risk-Based Capital Analysis					
14.	Total adjusted capital					
15.	Authorized control level risk-based capital	57,658,360	55,492,779	61,438,908	52,379,718	30,703,894
	Enrollment (Exhibit 1)					
16.	Total members at end of period (Column 5, Line 7)		413,820	449,573	426,813	227,803
17.	Total members months (Column 6, Line 7)	4,681,607	5,053,670	5,503,463	4,953,662	2,613,541
	Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18.	Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19.	Total hospital and medical plus other non-health (Lines 18 plus Line 19)		80.7		80.8	78.5
20.	Cost containment expenses	5.4	5.4	4.7		4.6
21.	Other claims adjustment expenses					
22.	Total underwriting deductions (Line 23)					
23.	Total underwriting gain (loss) (Line 24)	0.4	3.8	0.3	2.5	5.3
	Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24.	Total claims incurred for prior years (Line 13, Col. 5)	122,575,360	131,403,699	182,615,200	67,775,814	70,552,666
25.	Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)]	140 , 749 , 236	191,919,052	183,519,316	80,594,767	74,879,521
	Investments In Parent, Subsidiaries and Affiliates					
26.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)		0			
27.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
28.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)					
29.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
30.	Affiliated mortgage loans on real estate					
31.	All other affiliated					
32.	Total of above Lines 26 to 31	0	0	0	0	0
33.	Total investment in parent included in Lines 26 to 31 above.					

NOTE: If a	a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure			
re	equirements of SSAP No. 3, Accounting Changes and Correction of Errors?	Yes [	] No [	]
lf n	io, please explain:			



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

2. Nashville, TN REPORT FOR: 1. CORPORATION AMERIGROUP Tennessee, Inc.

	•							(LOCATIC	DN)	
NAIC Group Code 0671 BUSINES	S IN THE STATE OF	Tennessee				DURING THE YE	EAR 2018	NAIC Co	mpany Code	12941
	1	Comprehensive (H		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	413,820							10,709	403,111	
2. First Quarter	398,584							11,413	387, 171	
3. Second Quarter	378,930							11,809	367, 121	
4. Third Quarter	364,284							11,957	352,327	
5. Current Year	381,004							11,782	369,222	
6. Current Year Member Months	4,681,607							140,410	4,541,197	
Total Member Ambulatory Encounters for Year:										
7 Physician	1,769,117							184,619	1,584,498	
8. Non-Physician	3,816,284							239,589	3,576,695	
9. Total	5,585,401	0	0	0		0 0	0	424,208	5, 161, 193	
10. Hospital Patient Days Incurred	303,366							27,017	276,349	
11. Number of Inpatient Admissions	45,709							3,810	41,899	
12. Health Premiums Written (b)	1,751,003,218							157,390,213	1,593,613,005	
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,739,016,055							157,252,299	1,581,763,756	
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,450,204,623							131,689,395	1,318,515,228	
18 Amount Incurred for Provision of Health Care Services	1,442,610,123							133,392,063	1,309,218,060	

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products and number of persons insured under indemnity only products

<sup>(</sup>b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ .......157,390,213



# **EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)**

2. Nashville, TN REPORT FOR: 1. CORPORATION AMERIGROUP Tennessee, Inc.

								(LOCATIC	N)	
NAIC Group Code 0671 BUSINES	S IN THE STATE OF					DURING THE YE	AR 2018	NAIC Co	mpany Code	12941
	1	Comprehensive (Hos	spital & Medical) 3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	413,820	0	0	0	0	0	0	10,709	403,111	0
2. First Quarter	398,584	0	0	0	0	0	0	11,413	387, 171	0
3. Second Quarter	378,930	0	0	0	0	0	0	11,809	367,121	0
4. Third Quarter	364,284	0	0	0	0	0	0	11,957	352,327	0
5. Current Year	381,004	0	0	0	0	0	0	11,782	369,222	0
6. Current Year Member Months	4,681,607	0	0	0	0	0	0	140,410	4,541,197	0
Total Member Ambulatory Encounters for Year:										
7 Physician	1,769,117	0	0	0	0	0	0	184,619	1,584,498	0
8. Non-Physician	3,816,284	0	0	0	0	0	0	239,589	3,576,695	0
9. Total	5,585,401	0	0	0	0	0	0	424,208	5,161,193	0
10. Hospital Patient Days Incurred	303,366	0	0	0	0	0	0	27,017	276,349	0
11. Number of Inpatient Admissions	45,709	0	0	0	0	0	0	3,810	41,899	0
12. Health Premiums Written (b)	1,751,003,218	0	0	0	0	0	0	157,390,213	1,593,613,005	0
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	1,739,016,055	0	0	0	0	0	0	157,252,299	1,581,763,756	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	1,450,204,623	0	0	0	0	0	0	131,689,395	1,318,515,228	0
18 Amount Incurred for Provision of Health Care Services	1,442,610,123	0	0	0	0	0	0	133,392,063	1,309,218,060	0

<sup>(</sup>a) For health business: number of persons insured under PPO managed care products \_\_\_\_\_\_0 and number of persons insured under indemnity only products \_\_\_\_\_0.

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ \_\_\_\_\_\_157,390,213

Schedule S - Part 1 - Section 2

### NONE

Schedule S - Part 2

NONE

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 4 - Bank Footnote

NONE

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

Schedule S - Part 6

NONE

#### **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	476,702,590		476,702,590
2.	Accident and health premiums due and unpaid (Line 15)	12,593,474		12,593,474
3.	Amounts recoverable from reinsurers (Line 16.1)	0		0
4.	Net credit for ceded reinsurance	XXX	0	0
5.	All other admitted assets (Balance)	26,172,309		26,172,309
6.	Total assets (Line 28)	515,468,373	0	515,468,373
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	131,053,632		131,053,632
8.	Accrued medical incentive pool and bonus payments (Line 2)	2,101,103		2, 101, 103
9.	Premiums received in advance (Line 8)	0		0
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19 first inset amount plus second inset amount)	0		0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0		0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)			0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0		0
14.	All other liabilities (Balance)	195, 153, 919		195, 153, 919
15.	Total liabilities (Line 24)	328,308,654	0	328,308,654
16.	Total capital and surplus (Line 33)	187, 159, 719	XXX	187, 159, 719
17.	Total liabilities, capital and surplus (Line 34)	515,468,373	0	515,468,373
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	0		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	0		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	0		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	0		
30.	Total ceded reinsurance payables/offsets	0		
31.	Total net credit for ceded reinsurance	0		

#### SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

					Allocated by	States and T					
			1 Activo	2	3	4	5 Federal Employees Health	6 Life & Annuity	7	8 Tatal	9
	0		Active Status	Accident & Health	Medicare	Medicaid	Benefits Plan	Premiums & Other	Property/ Casualty	Total Columns 2	Deposit-Type
1.	States, etc. Alabama	Λ1	(a) N	Premiums	Title XVIII	Title XIX	Premiums	Considerations	Premiums	Through 7	Contracts
1. 2.	Alabama		NN.							0	
3.	Arizona		N							0	
4.	Arkansas	AR	N							0	
	California		N.							0	
6. 7.	Connecticut	CO	NN.	<del> </del>		<b> </b>				0	<b> </b>
8.	Delaware		N.							0	
9.	District of Columbia .	DC	N							0	
	Florida		N							0	
11. 12.	_	GA HI	NN.							0	
13.		ID	N.							0	
14.	Illinois	IL	N.							0	
15.	Indiana		N	<b> </b>		ļ		ļ		0	ļ
16. 17.	Iowa Kansas		NNN.			<b></b>				0	<b></b>
	Kentucky		NNNNN.							0	
19.	Louisiana		N							0	
20.	Maine		N							0	
21.	Maryland		N N	<b> </b>		<b> </b>				0	<b> </b>
22. 23.	Massachusetts Michigan		NNNNN	<b>†</b>				L		n	
24.	Minnesota		N.							0	
25.	Mississippi	MS	N							0	ļ
26.	Missouri		N.							0	
27. 28.	Montana Nebraska		NNNNN.							0	
20. 29.	Nevada		NN.							0	
30.	New Hampshire	NH	N							0	
31.	New Jersey	NJ	N			ļ				0	ļ
32. 33.	New York		NNN.							0	
33. 34.	New York North Carolina		NNN.							0	
	North Dakota		N.							0	
36.	Ohio	ОН	N.							0	
37.	Oklahoma		N	<b> </b>		<b> </b>	ļ	ļ		0	<b> </b>
	OregonPennsylvania		NNN.							0	
	Rhode Island		NNNNN.							0	
41.	South Carolina		N							0	
42.	South Dakota		N							0	
43.		TN	L	<b></b>	157,390,213	1,593,613,005				1,751,003,218	<b> </b>
44. 45.	Texas Utah		NNNNN	<b></b>						0	<b></b>
46.	Vermont		N.							0	
47.	Virginia	VA	N							0	
	Washington		N							0	
	West Virginia Wisconsin		NNNNN	<b> </b>		<b> </b>		<b></b>		0	<b> </b>
	Wyoming		NN.	†		·				0	
52.	American Samoa		N							0	
53.	Guam	GU	N	ļ		ļ		ļ		0	ļ
54.	Puerto Rico		N.							0	
55. 56.	U.S. Virgin Islands Northern Mariana	VI	N.							0	
50.	Islands	MP	N							0	
57.	Canada		N							0	
58.	Aggregate other alien	ОТ	XXX	0	0	0	0	0	0	0	0
59.	Subtotal		XXX	0		1,593,613,005	0	0	0		0
60.	Reporting entity contributions for Em	ployee			, ,	, , , , , , , , , , , , , , , , , , , ,					
61.	Benefit Plans Total (Direct Busines		XXX XXX	0	157,390,213	1,593,613,005	0	0	n	1,751,003,218	0
V1.	DETAILS OF WRITE		^^^	1	101,000,210	.,000,010,000	0	0	U	1,701,000,210	
58001.			XXX								
58002.			XXX			<u> </u>					<u> </u>
58003.	Summary of remaining		XXX			<del> </del>					<del> </del>
	write-ins for Line 58 for overflow page	rom	XXX	0	0	0	0	0	0	0	0
58999.	Totals (Lines 58001 t 58003 plus 58998)(Li	hrough		0	0	0	0	0	0	0	0
(a) Activ	above) e Status Counts:		XXX	U U	0	<u> </u>	0	Į U	0	0	<u> </u>

<sup>(</sup>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...... 0

<sup>(</sup>b) Explanation of basis of allocation by states, premiums by state, etc. No allocation because licensed in the state.

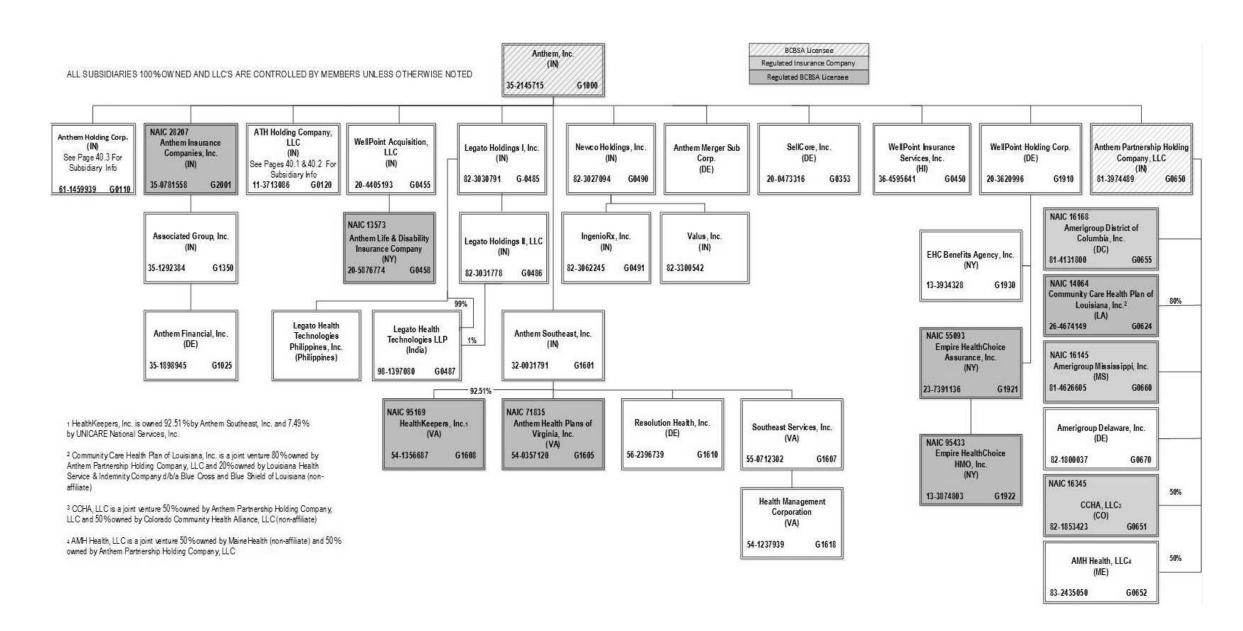
R - Registered - Non-domiciled RRGs...

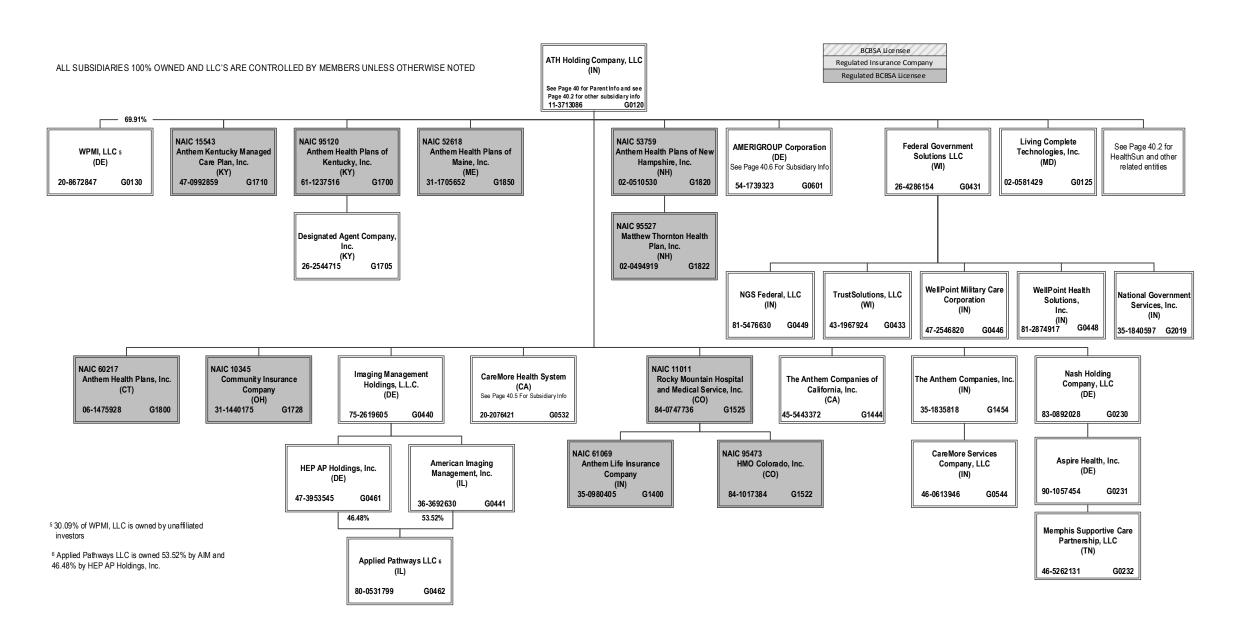
Q - Qualified - Qualified or accredited reinsurer. \_\_\_\_0

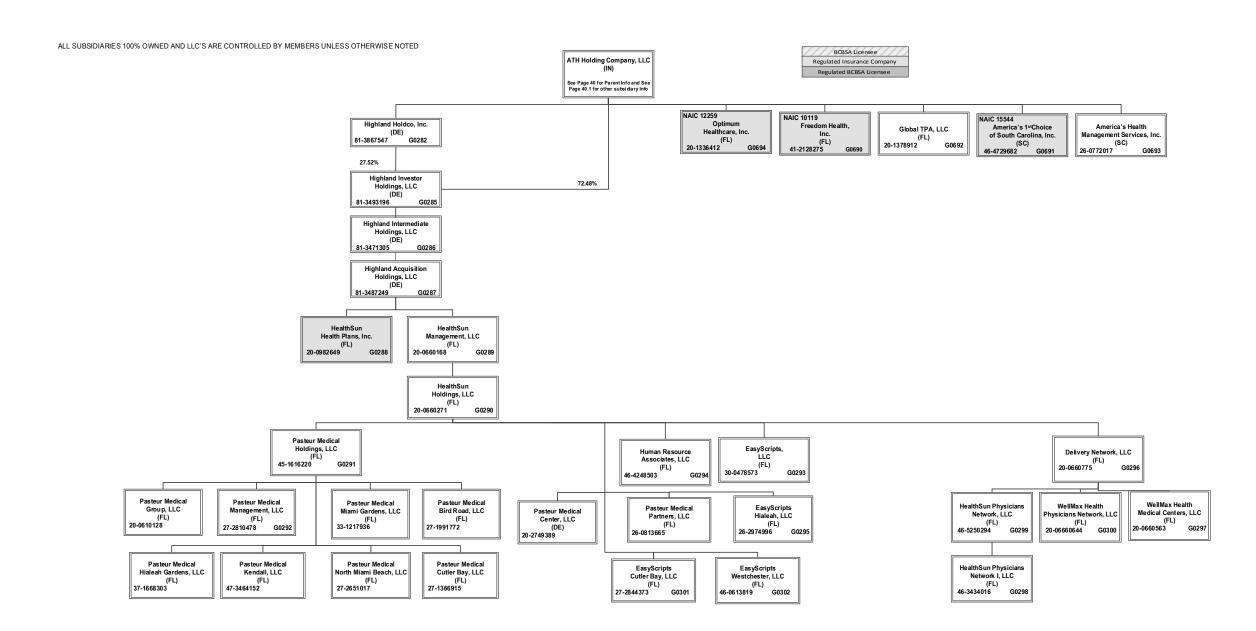
#### **SCHEDULE T - PART 2**

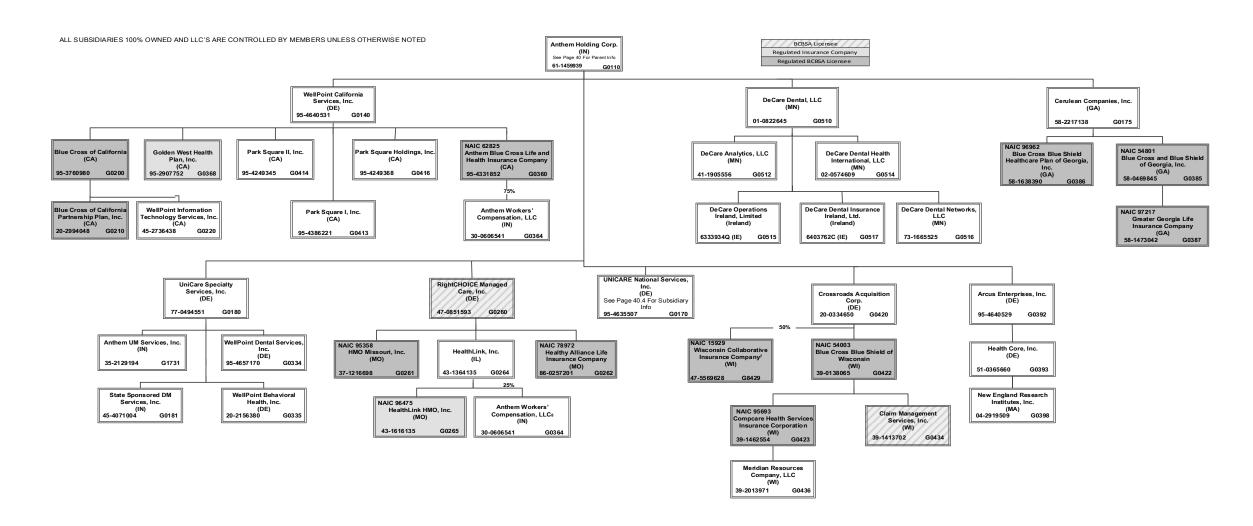
#### **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

				States and Terri	Direct Bus	iness Only		
			1 Life (Group and	2 Annuities (Group and	3 Disability Income (Group and	4 Long-Term Care (Group and	5 Deposit-Type	6
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL .						
2.	Alaska	AK .						
3.	Arizona	AZ						
4.	Arkansas	AR						
5.	California	CA						
6.	Colorado	co						
7.	Connecticut	СТ						
8.	Delaware	DE .						
9.	District of Columbia	DC						
10.	Florida	FL						
11.	Georgia	GA						
12.	Hawaii	HI						
13.	Idaho	ID						
14.	Illinois	IL			ļ		<del> </del> <del> </del>	
15.	Indiana	IN						
16.	lowa	IA .						
17.	Kansas	KS .						
18.	Kentucky	KY						
19.	Louisiana	LA					-	
20.	Maine	ME					ļ	
21.	Maryland	MD						
22.	Massachusetts	MA			ļ		ļ <b>l</b>	
23.	Michigan	MI					ļ <b>.</b>	
24.	Minnesota	MN					ļ <b>.</b>	
25.	Mississippi	MS .					ļ <b>.</b>	
26.	Missouri	МО						
27.	Montana	MT						
28.	Nebraska	E						
29.	Nevada							
30.	New Hampshire	AV						
31.	New Jersey							
32.	New Mexico					Į		
33.	New York							
34.	North Carolina	NC						
35.	North Dakota	ND .						
36.	Ohio	ОН						
37.	Oklahoma	OK						
38.	Oregon					ļ		
39.	Pennsylvania	PA .						
40.	Rhode Island							
41.	South Carolina							
42.	South Dakota							
43.	Tennessee							
44.	Texas							
45.	Utah							
46.	Vermont							
47.	Virginia							
48.	Washington							
49.	West Virginia							
50.	Wisconsin							
50. 51.	Wyoming							
51. 52.	American Samoa							
52. 53.	Guam							
53. 54.	Puerto Rico							
55. 56	U.S. Virgin Islands						†	
56.	Northern Mariana Islands						†	
57. 50	Canada						† <b>†</b>	
58.	Aggregate Other Alien	OT		<del> </del>	<del> </del>			



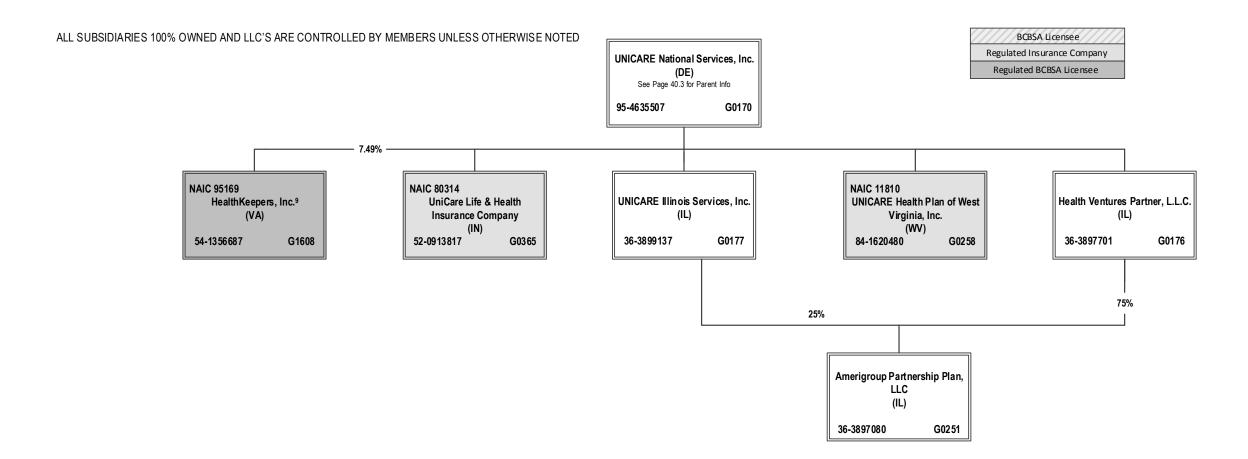






 $<sup>^{7}</sup>$  50% of WCIC is owned by Aurora Health Care, Inc. (non-affiliate). Not consolidated for accounting purposes.

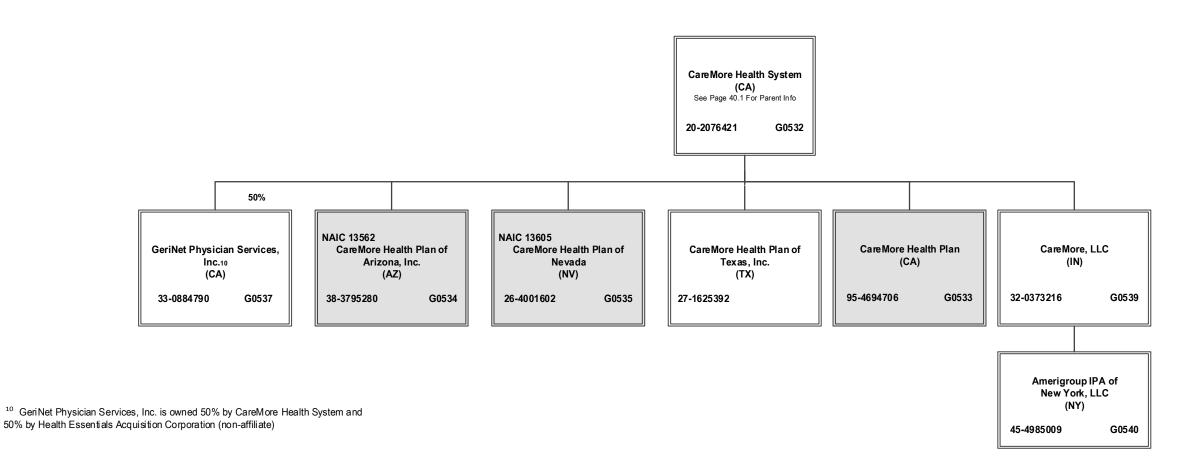
<sup>8</sup> Anthem Workers' Compensation LLC is owned 75% by Anthem Blue Cross Life and Health Insurance Company and 25% by HealthLink, Inc.

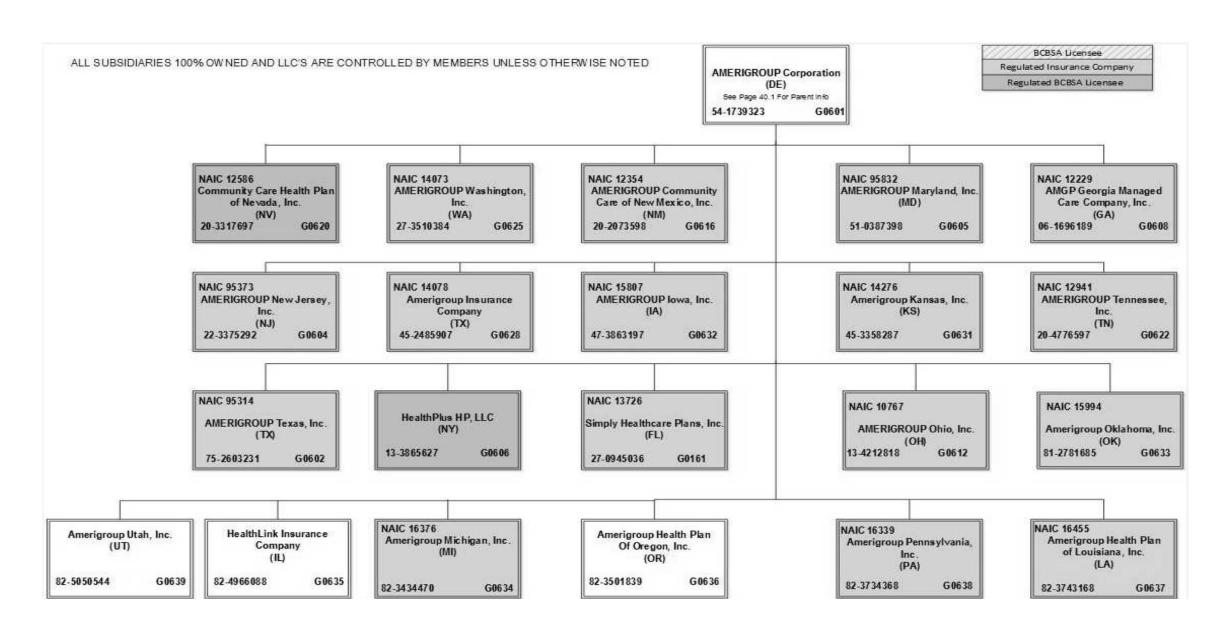


<sup>&</sup>lt;sup>9</sup> HealthKeepers, Inc. is owned 92.51% by Anthem Southeast, Inc. and 7.49% by UNICARE National Services, Inc.

ALL SUBSIDIARIES 100% OWNED AND LLC'S ARE CONTROLLED BY MEMBERS UNLESS OTHERWISE NOTED

Regulated Insurance Company
Regulated BCBSA Licensee





# SCHEDULE Y

				PA	MI I	A - DE I AI	L OF INSURANCE	J⊏ [	HOLL	ING COMPANT	SISIEIM				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If		l l	
											of Control	Control		l l	
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name		Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)		Entity(ies)/Person(s)	(Y/N)	
		Code	36-3692630	RSSD	0001156039	international)			NIA	Imaging Management Holdings, L.L.C.	Ownership	tage 100,000		/	<del>                                     </del>
0671	Anthem, Inc.		36-3692630		0001156039		American Imaging Management, Inc	IL	NI A	Imaging Management Holdings, L.L.C.	Uwnersnip	100.000	Anthem, Inc.	N	
. 0671	Anthem, Inc.	15544	46-4729682		0001156039		America's ist choice of South Carolina, inc.	SC	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem. Inc.	13544	26-0772017		0001156039		America's Health Management Services, Inc	SC	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem. Inc.	N	
1 100	Airtheil, mc.		20-0112011		0001130039		AMERIGROUP Community Care of New Mexico, Inc.		NIA	ATH HOTUTING COMPANY, LLC	owner strip	100.000	Anthell, Inc.		
0671	Anthem. Inc.	12354	20-2073598		0001156039		Amenianion community date of new mexico, inc.	NM	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem. Inc.	12004	54-1739323		0001156039		AMERIGROUP Corporation	DE	UDP	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem. Inc.		82-1800037		0001156039		AMERIGROUP Delaware, Inc.	DE	NIA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem. Inc.	N	1
0671	Anthem, Inc.		81-4131800		0001156039		Amerigroup District of Columbia, Inc.	DC	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem, Inc.		
0671	Anthem, Inc.		82-3743168		0001156039		Amerigroup Health Plan of Louisiana, Inc	LA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		82-3501839	.	0001156039		Amerigroup Health Plan of Oregon, Inc.	OR	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.		
0671	Anthem, Inc.	14078	45-2485907	.	0001156039		Ameriaroup Insurance Company	TX	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.		
0671	Anthem, Inc.		47-3863197	.	0001156039		AMERIGROUP Iowa, Inc.	IA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		45-4985009		0001156039		Amerigroup IPA of New York, LLC	NY	NI A	CareMore, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		45-3358287		0001156039		Amerigroup Kansas, Inc.	KS	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		51-0387398		0001156039		AMERIGROUP Maryland, Inc.	MD	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		82-3434470		0001156039		Amerigroup Michigan, Inc.	MI	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		81-4626605		0001156039		Amerigroup Mississippi, Inc.	MS	IA	Anthem Partnership Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	95373	22-3375292		0001156039		AMERIGROUP New Jersey, Inc.	NJ	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.		
0671	Anthem, Inc.	10767	13-4212818		0001156039		AMERIGROUP Ohio, Inc.	H	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	15994	81-2781685		0001156039		AMERIGROUP Oklahoma, Inc.	0K	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		36-3897080		0001156039		Amerigroup Partnership Plan, LLC	<u>IL</u>	NI A	Health Ventures Partner, L.L.C.	Ownership	75.000	Anthem, Inc.	N	
0671	Anthem, Inc.		. 36-3897080 82-3734368		0001156039		Amerigroup Partnership Plan, LLC	IL PA	NI A	UNICARE Illinois Services, Inc.	Ownership	25.000 100.000	Anthem, Inc.	N N	
0671	/urtilom, 1110.						Amerigroup Pennsylvania, Inc.		RE	AMERIGROUP Corporation					
0671	Anthem, Inc.		20-4776597 75-2603231		0001156039		AMERIGROUP Tennessee, Inc.	TN	HE	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N N	
0671	Anthem, Inc.		27-3510384		0001156039		AMERIGROUP Washington, Inc.	WA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem. Inc.		
0671	Anthem, Inc.	14073	82-5050544		0001156039		AMERIGROUP Utah, Inc.	UT	NIA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	12229	06-1696189		0001156039		AMGP Georgia Managed Care Company, Inc.	GA	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem. Inc.		83-2435050		0001156039		AMH Health, LLC	ME	NIA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Anthem, Inc.		0102
	,		2.00000				Anthem Blue Cross Life and Health Insurance			Tartion for the total processing company, 220					1
0671	Anthem. Inc.	62825	95-4331852		0001156039		Company	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem, Inc.		35-1898945		0001156039		Anthem Financial, Inc.	DE	NI A	Associated Group, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		61-1237516		0001156039		Anthem Health Plans of Kentucky, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	52618	31-1705652	.	0001156039		Anthem Health Plans of Maine, Inc.	ME	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		02-0510530	.	0001156039		Anthem Health Plans of New Hampshire, Inc	NH	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	ļ
0671	Anthem, Inc.		54-0357120	40003317	0001156039		Anthem Health Plans of Virginia, Inc	VA	IA	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.		
0671	Anthem, Inc.	60217	. 06-1475928	.	0001156039		Anthem Health Plans, Inc.	CT		ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.		ļ
0671	Anthem, Inc.		61-1459939		0001156039		Anthem Holding Corp.	IN	NI A	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
1	l			1		New York Stock Exchange		l					1		
0671	Anthem, Inc.		35-2145715		0001156039	(NYSE)	Anthem, Inc.	IN	UIP				Anthem, Inc.		
0671	Anthem, Inc.		35-0781558		0001156039		Anthem Insurance Companies, Inc.	IN	IA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	15543	47-0992859		0001156039		Anthem Kentucky Managed Care Plan, Inc.	KY	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	13573	20-5876774	-	0001156039		Anthem Life & Disability Insurance Company	NY	I A	WellPoint Acquisition, LLC	Ownership	100.000	Anthem, Inc.	N	
0074	Andhan Inc	61069	35-0980405		0001156039		And the second of the second o	IN	IA	Rocky Mountain Hospital and Medical Service, Inc.	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem, Inc.		35-0980405	-	0001156039		Anthem Life Insurance Company	IN DE	IA NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		81–3974489		0001156039		Anthem Partnership Holding Company, LLC	.  DE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.		
	Anthem, Inc.		32-0031791	1	0001156039		Anthem Southeast, Inc.	.  UE	NIA	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	1
	Anthem, Inc.		35-2129194		0001156039		Anthem UM Services, Inc.	- IN	NIA	UNICARE Specialty Services, Inc.	Owner ship	100.000	Anthem. Inc.	N	
1 100	mittivili, IIIC.		00-2 123 134		8600011000		AITCHOIL OIL OCIVICES, THU.	-   INC		Anthem Blue Cross Life and Health Insurance			. AITTIGII, IIIO.		
0671	Anthem, Inc.		30-0606541	1	0001156039		Anthem Workers' Compensation, LLC	IN	NIA	Company	Ownership	75.000	Anthem. Inc.	N	
	Anthem, Inc.		30-0606541		0001156039		Anthem Workers' Compensation, LLC	IN	NI A	HealthLink, Inc.	Ownership	25.000	Anthem, Inc.	N	1
	Anthem, Inc.		80-0531799		0001156039		Applied Pathways, LLC	IL	NIA	American Imaging Management, Inc.	Ownership	53.520	Anthem. Inc.	N N	0108
							1	- <sub>1</sub> • <del></del>							1

# SCHEDULE Y

				PA	MI I	A - DE I AI	L OF INSURANC	J⊏ I	JOLL	ING COMPANT	SISIEM				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			'
											of Control	Control			'
											(Ownership,	is		Is an	'
						Name of Securities			Relation-		Board,	Owner-		SCA	'
						Exchange		Domi-	ship		Management,	ship		Filina	'
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	'
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	,  '
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0671	Anthem. Inc.	Code	80-0531799	nood	0001156039	international)	Applied Pathways, LLC	IL	NIA	HEP AP Holdings, Inc.	Ownership	46.480	Anthem, Inc.	N	0108
0671	Anthem, Inc.		95-4640529		0001156039		Arcus Enterprises, Inc.	DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem. Inc.	NN	0 100
0671	Anthem, Inc.		90-1057454		0001156039		Aspire Health, Inc.	DE	NIA	Nash Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		35-1292384		0001156039		Associated Group, Inc.	IN	NIA	Anthem Insurance Companies, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	-	11-3713086		0001156039		ATH Holding Company, LLC	IN.	UIP	Anthem Inc.	Ownership	100.000	Anthem. Inc.	N	
	Anthem. Inc.	54801	58-0469845		0001156039		Blue Cross and Blue Shield of Georgia, Inc.	GA	IA	Cerulean Companies. Inc.	Ownership.	100.000	Anthem. Inc.	N	
	THE COURT OF THE C						Blue Cross Blue Shield Healthcare Plan of			Corumbum companios, mo.	omici dirip		Without, Tho.		
0671	Anthem. Inc.	96962	58-1638390		0001156039		Georgia. Inc.	GA	IA	Cerulean Companies, Inc.	Ownership	100.000	Anthem. Inc.	N	'
0671	Anthem, Inc.	54003	39-0138065		0001156039		Blue Cross Blue Shield of Wisconsin	WI	IA	Crossroads Acquisition Corp.	Ownership	_100.000	Anthem, Inc.	N	.]
0671	Anthem, Inc.		95-3760980		0001156039		Blue Cross of California	CA	IA	WellPoint California Services, Inc.	Ownership.	100.000	Anthem, Inc.	N	0101
							Blue Cross of California Partnership Plan,			·					
0671	Anthem, Inc.		20-2994048		0001156039		Inc	CA	IA	Blue Cross of California	Ownership	100.000	Anthem, Inc.	N	0101
0671	Anthem, Inc	.	95-4694706	.	0001156039		CareMore Health Plan	CA	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	N	0101
0671	Anthem, Inc.	13562	38-3795280		0001156039		CareMore Health Plan of Arizona, Inc	AZ	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	13605	26-4001602		0001156039		CareMore Health Plan of Nevada	NV	IA	CareMore Health System	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		27-1625392		0001156039		CareMore Health Plan of Texas, Inc.	TX	NI A	CareMore Health System	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		32-0373216		0001156039		CareMore, LLC	IN	NI A	CareMore Health System	Ownership	100.000	Anthem, Inc.	N	- '
0671	Anthem, Inc.		20-2076421		0001156039		CareMore Health System	CA	NI A	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	'
0671	Anthem, Inc.		46-0613946		0001156039		CareMore Services Company, LLC	IN	NI A	The Anthem Companies, Inc	Ownership	100.000	Anthem, Inc.	N	'
0671	Anthem, Inc.		58-2217138		0001156039		Cerulean Companies, Inc.	GA	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		39-1413702		0001156039		Claim Management Services, Inc.	WI	NI A	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	16345	82-1853423		0001156039		CCHA, LLC	CO	IA	Anthem Partnership Holding Company, LLC	Ownership	50.000	Anthem, Inc.	N	0102
0074		14064	00 4074440		0004450000		Community Care Health Plan of Louisiana, Inc.		IA		Ownership	80.000	Anthem. Inc.	N.	0104
0671	Anthem, Inc.		26-4674149		0001156039			LA		Anthem Partnership Holding Company, LLC					0104
0671	Anthem, Inc.	10345	20-3317697 31-1440175		0001156039		Community Care Health Plan of Nevada, Inc	NV OH	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	10345	31-14401/5		0001106039		Community Insurance Company	UH	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem. Inc.	95693	39-1462554		0001156039		Composation	WI	IA	Blue Cross Blue Shield of Wisconsin	Ownership	100.000	Anthem. Inc.	N	'
0671	Anthem, Inc.	93093	20-0334650		0001156039		Crossroads Acquisition Corp.	.   W I DE	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem. Inc.	NN.	
0671	Anthem. Inc.		41-1905556		0001156039		DeCare Analytics, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem, Inc.		02-0574609		0001156039		DeCare Dental Health International, LLC	MN	NIA	DeCare Dental, LLC	Ownership.	100.000	Anthem, Inc.	N	
0671	Anthem. Inc.		02 0014000		0001156039		DeCare Dental Insurance Ireland, Ltd.	IRL	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem. Inc.		73-1665525		0001156039		DeCare Dental Networks, LLC	MN	NIA	DeCare Dental, LLC	Ownership	100.000	Anthem, Inc.	N	1
0671	Anthem, Inc.	-	01-0822645		0001156039		DeCare Dental, LLC	MN	NIA	Anthem Holding Corp.	Ownership	100.000	Anthem. Inc.	N	
0671	Anthem. Inc.	.		1	0001156039		DeCare Operations Ireland, Limited	IRL	NIA	DeCare Dental, LLC	Ownership.	100.000	Anthem. Inc.	N	]
0671	Anthem, Inc.		20-0660775		0001156039		Delivery Network, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	]
0671	Anthem, Inc.		26-2544715		0001156039		Designated Agent Company, Inc.	KY	NI A	Anthem Health Plans of Kentucky, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		27-2844373	.	0001156039		EasyScripts Cutler Bay, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		26-2974996		0001156039		EasyScripts Hialeah, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc		30-0478573	.	0001156039		EasyScripts LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	.
0671	Anthem, Inc.		46-0613819		0001156039		EasyScripts Westchester, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	-	13-3934328	.	0001156039		EHC Benefits Agency, Inc.	NY	NI A	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	55093	23-7391136		0001156039		Empire HealthChoice Assurance, Inc.	NY	IA	WellPoint Holding Corp	Ownership	100.000	Anthem, Inc.	N	'
0671	Anthem, Inc.	95433	13-3874803	-	0001156039		Empire HealthChoice HMO, Inc.	NY	IA	Empire HealthChoice Assurance, Inc	Ownership	100.000	Anthem, Inc.	N	'
0671	Anthem, Inc.		26-4286154		0001156039		Federal Government Solutions, LLC	WI	NI A	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	10119	41-2128275	-	0001156039		Freedom Health, Inc.	FL	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		33-0884790		0001156039		GeriNet Physician Services, Inc.	CA	NI A	CareMore Health System	Ownership	50.000	Anthem, Inc.	N	0102
0671	Anthem, Inc.		20-1378912	-	0001156039		Global TPA, LLC	FL	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		95-2907752		0001156039		Golden West Health Plan, Inc.	CA	IA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	0101
0074		07047	F0 4470040		0004450000					Blue Cross and Blue Shield of Georgia, Inc		400.000			'
0671	Anthem, Inc.	97217	58-1473042	-	0001156039		Greater Georgia Life Insurance Company	GA	IA	A F-4: I.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	-	51-0365660 54-1237939	-	0001156039		Health Core, Inc.	DE	NI A	Arcus Enterprises, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.	-		-	0001156039		Health Management Corporation	VA	NIA	Southeast Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
D6/1	Anthem, Inc.		36-3897701		0001156039		Health Ventures Partner, L.L.C.	IL	NI A	UNICARE National Services, Inc	Ownership	100.000	Anthem, Inc.	N	

# SCHEDULE Y

				PA	MI I	A - DE I AI	L OF INSURANC		JOLL	ING COMPANT	SISIEM				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	Anthem, Inc.	95169	54-1356687		0001156039		HealthKeepers, Inc.	VA	IA	Anthem Southeast, Inc.	Ownership	92.510	Anthem, Inc.	N	
0671	Anthem, Inc.	95169	54–1356687		0001156039		HealthKeepers, Inc.	VA	IA	UNICARE National Services, Inc.	Ownership	7 . 490	Anthem, Inc.	N	
	Anthem, Inc.	96475	43-1616135		0001156039		HealthLink HMO, Inc.	MO	IA	HealthLink, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671 0671	Anthem, Inc.		. 43-1364135 82-4966088		0001156039		HealthLink, Inc HealthLink Insurance Company	IL	NIA NIA	RightCHOICE Managed Care, Inc	Ownership	100.000 100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		13-3865627		0001156039		HealthPlus HP. LLC	NY	NIA	AMERIGROUP Corporation	Owner ship	100.000	Anthem. Inc.	NN	0100
	Anthem, Inc.	10122	20-0982649		0001156039		HealthSun Health Plans, Inc.	NI	IA	Highland Acquisition Holdings, LLC	Ownership	100.000	Anthem. Inc.	N	0 100
	Anthem. Inc.		20-0660271		0001156039		HealthSun Holdings, LLC	. FL	NIA	HealthSun Management, LLC	Ownership	100.000	Anthem. Inc.		
0671	Anthem, Inc.		20-0660168		0001156039		HealthSun Management, LLC	FL	NI A	Highland Acquisition Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		46-5250294		0001156039		HealthSun Physicians Network, LLC	FL	NI A	Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		46-3434016	-	0001156039		HealthSun Physicians Network I, LLC	FL	NI A	HealthSun Physicians Network, LLC	Ownership	100.000	Anthem, Inc.	N	-{'
	Anthem, Inc.	78972	86-0257201		0001156039		Healthy Alliance Life Insurance Company	MO	IA	RightCHOICE Managed Care, Inc.	Ownership	100.000	Anthem, Inc.		
	Anthem, Inc.		47-3953545		0001156039		HEP AP Holdings, Inc.	DE	NIA	Imaging Management Holdings, L.L.C.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		81-3867547 81-3487249		0001156039		Highland Holdco, Inc	DE	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem. Inc.	N	
	Anthem, Inc.		81-3487249		0001156039		Highland Intermediate Holdings, LLC	DE	NIA	Highland Intermediate Holdings, LLC Highland Investor Holdings, LLC	Ownership	100.000	Anthem. Inc.	NN.	
0671	Anthem, Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	ATH Holding Company, LLC	Ownership	72.480	Anthem. Inc.	N	0107
	Anthem. Inc.		81-3493196		0001156039		Highland Investor Holdings, LLC	DE	NIA	Highland Holdco, Inc.	Ownership	27.520	Anthem. Inc.	N	0107
							mgmana mootor noramgo, and			Rocky Mountain Hospital and Medical					
0671	Anthem, Inc.	95473	84-1017384		0001156039		HMO Colorado, Inc.		IA	Service, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	95358	37-1216698		0001156039		HMO Missouri, Inc.	MO	IA	RightCHOICE Managed Care, Inc	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.				0001156039		Human Resource Associates, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		. 75–2619605		0001156039		Imaging Management Holdings, L.L.C.	DE	NI A	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.		
	Anthem, Inc.		82-3062245		0001156039		IngenioRX, Inc.	IN	NIA	Newco Holdings, Inc.	Ownership	100.000	Anthem, Inc.	N	0405
0671	Anthem, Inc.		98-1397080		0001156039		Legato Health Technologies LLC Legato Health Technologies Philippines, Inc.	IN	NI A	Legato Holdings I, Inc.	Ownership	100.000	Anthem, Inc.	N	0105
0671	Anthem, Inc.				0001156039		Legato nearth rechnologies Philippines, Inc.	PHL	NIA	Legato Holdings I, Inc.	Ownership	100.000	Anthem. Inc.	N	0106
	Anthem, Inc.		82-3030791		0001156039		Legato Holdings I. Inc.	. IN	NIA	Anthem. Inc.	Ownership	100.000	Anthem. Inc.	N	0 100
	Anthem, Inc.		82-3031178		0001156039		Legato Holdings II, Inc.	IN	NI A	Legato Holdings I, Inc.	Ownership	100.000	Anthem. Inc.	N	
	Anthem, Inc.		02-0581429		0001156039		Living Complete Technologies, Inc.	MD	NIA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
										Anthem Health Plans of New Hampshire, Inc.	•				1
	Anthem, Inc.	95527	02-0494919		0001156039		Matthew Thornton Health Plan, Inc	NH	IA		Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		. 46-5262131		0001156039		Memphis Supportive Care Partnership, LLC	TN	NI A	Nash Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
0074	Andhan Inc		00 0040074		0004450000		Maridian Danson Com. U.C.	W.	NI A	Compcare Health Services Insurance	0	100 000	A-About to		1
	Anthem, Inc.		. 39-2013971 83-0892028		0001156039		Meridian Resource Company, LLC Nash Holding Company, LLC	WI	NIA NIA	CorporationATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N N	
	Anthem, Inc.		35-1840597	1	0001156039		National Government Services, Inc.	IN	NIA	Federal Government Solutions, LLC	Ownership.	100.000	Anthem. Inc.	NNNN	1
0671	Anthem. Inc.		04-2919509		0001156039		New England Research Institute, Inc.	.  MA	NI A	Health Core. Inc.	Ownership	100.000	Anthem. Inc.		1
	Anthem, Inc.		82-3027094		0001156039		Newco Holdings, Inc.	IN	NI A	Anthem, Inc.	Ownership.	100.000	Anthem, Inc.	N	1
	Anthem, Inc.		81-5476630		0001156039		NGS Federal, LLC	IN	NI A	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.	12259	20-1336412		0001156039		Optimum Healthcare, Inc.	FL	IA	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		95-4249368		0001156039		Park Square Holdings, Inc.	CA	NI A	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.		
	Anthem, Inc.		95-4386221		0001156039		Park Square I, Inc.	CA	NI A	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		95-4249345	-	0001156039		Park Square II, Inc.	CA	NIA	WellPoint California Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		. 27-1991772 20-2749389		0001156039		Pasteur Medical Birds Road, LLC	FL	NIA NIA	Pasteur Medical Holdings, LLC HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		27-1366915	-	0001156039		Pasteur Medical Cutler Bay, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem. Inc.	NN	1
	Anthem, Inc.		20-0610128		0001156039		Pasteur Medical Group, LLC	FL	NIA	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	NN	1
0671	Anthem, Inc.		37-1668303		0001156039		Pasteur Medical Hialeah Gardens, LLC	FL	NI A	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		45-1616220		0001156039		Pasteur Medical Holdings, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		47-3464152		0001156039		Pasteur Medical Kendall, LLC	FL	NI A	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		27-2810478		0001156039		Pasteur Medical Management, LLC	FL	NI A	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		33-1217936	-	0001156039		Pasteur Medical Miami Gardens, LLC	FL	NI A	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		27-2651017		0001156039		Pasteur Medical North Miami Beach, LLC	FL	NI A	Pasteur Medical Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	

# **SCHEDULE Y**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
	Outside Name			RSSD	OII									(Y/N)	*
Code	Group Name	Code	Number	R55D	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
	Anthem, Inc.		26-0813665		0001156039		Pasteur Medical Partners, LLC	FL	NI A	HealthSun Holdings, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		56-2396739		0001156039		Resolution Health, Inc.	DE		Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		47-0851593		0001156039		RightCHOICE Managed Care, Inc.	DE	NI A	Anthem Holding Corp	Ownership	100.000	Anthem, Inc.	N	
0074		11011	04 0747700		0001156039		Rocky Mountain Hospital and Medical Service,	00		ATTILLI CONTROL	Ownership	400 000	Anthem. Inc.		
	Anthem, Inc.	11011	84-0747736				Inc.	CO		ATH Holding Company, LLC		100.000		N	
	Anthem, Inc.	40700	20-0473316		0001156039		SellCore, Inc.	DE	NI A	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.	13726	27-0945036		0001156039		Simply Healthcare Plans, Inc.	FL	IA	AMERIGROUP Corporation	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		55-0712302		0001156039		Southeast Services, Inc.	VA	NI A	Anthem Southeast, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		45-4071004		0001156039		State Sponsored DM Services, Inc.	IN		UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		35-1835818		0001156039		The Anthem Companies, Inc.	IN		ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		45-5443372		0001156039		The Anthem Companies of California, Inc.	CA	NI A	ATH Holding Company, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		43-1967924		0001156039		TrustSolutions, LLC	WI	NI A	Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.	11810	84-1620480		0001156039		UNICARE Health Plan of West Virginia, Inc	WV		UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		36-3899137		0001156039		UNICARE Illinois Services, Inc.	IL	NIA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.	80314	52-0913817		0001156039		UNICARE Life & Health Insurance Company	IN	IA	UNICARE National Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		95-4635507		0001156039		UNICARE National Services, Inc.	DE		Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		77-0494551		0001156039		UNICARE Specialty Services, Inc.	DE	NI A	Anthem Holding Corp	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		82-3300542		0001156039		Valus, Inc.	IN	NI A	IngenioRX, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		20-0660644		0001156039		WellMax Health Medical Centers, LLC	FL		Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		36-4014617		0001156039		WellMax Health Physicians Network, LLC	FL		Delivery Network, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		20-4405193		0001156039		WellPoint Acquisition, LLC	IN	NI A	Anthem, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		20-2156380 95-4640531		0001156039		WellPoint Behavioral Health, Inc.	DE	NI A	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.				0001156039		WellPoint California Services, Inc.	DE		Anthem Holding Corp.	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.		95-4657170				WellPoint Dental Services, Inc.		NI A	UNICARE Specialty Services, Inc.	Ownership	100.000	Anthem, Inc.	N	
0671	Anthem, Inc.		81-2874917		0001156039		WellPoint Health Solutions, Inc.	DE		Federal Government Solutions, LLC	Ownership		Anthem, Inc.	N	
0671	Anthem, Inc.		20-3620996		0001156039		WellPoint Holding Corp	VE	NI A	Anthem, Inc.	Uwnersn1p	100.000	Anthem, Inc.	N	
0074	Analism Inc.		45-2736438		0001156039		WellPoint Information Technology Services,	CA	NII A	Blue Cross of California	Ownership	100.000	Anthem. Inc.	N.	
	Anthem, Inc.		45-2/36438 36-4595641				Inc.			Anthem. Inc.	Ownership Ownership		Anthem, Inc.	N	
					0001156039		WellPoint Insurance Services, Inc.	HI				100.000		N	
	Anthem, Inc.	15929	47-2546820		0001156039		WellPoint Military Care Corporation	IN		Federal Government Solutions, LLC	Ownership	100.000	Anthem, Inc.	N	
	Anthem, Inc.	15929	47-5569628		0001156039		Wisconsin Collaborative Insurance Company	WI		Crossroads Acquisition Corp.	Ownership	50.000	Anthem, Inc.	N	0102
0671	Anthem, Inc.		20-8672847		0001156039		WPMI, LLC	DE	NI A	ATH Holding Company, LLC	Ownership	69.910	Anthem, Inc.	N	0103
				1				l							

Asterisk	Explanation
0100	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the New York State Department of Health.
0101	Insurer is deemed to be an insurance affiliate in column 10, but does not have an NAIC Company Code in column 3 because it is regulated by the California Department of Managed Health Care.
0102	50% owned by unaffiliated investors
	30.0% owned by unaffiliated investors
	20% owned by an unaffiliated investor
	Legato Health Technologies LLP is a Limited Liability Partnership formed under the laws of India, and is 99% owned by Legato Holdings I, Inc. an Indiana corporation, and 1% owned by Legato Holdings II, LLC, an Indiana Limited Liability company.
	Legato Health Technologies Philippines, Inc. was incorporated under with the Republic of the Philippines, and is 100% owned by Legato Holdings I, Inc. an Indiana corporation.
0107	Highland Investor Holding LLC is a Limited Liability Company formed under the laws of Delaware, and is 72.48% owned by Anthem Holding Company, LLC. an Indiana limited liability company, and 27.52% owned by Highland Holdco, Inc., a Delaware corporation.
0108	Applied Pathways, LLC is a Limited Liability Company formed under the laws of Illinois, and is 53.52% owned by American Imaging Management, Inc. an Illinois limited liability company, and 46.48% owned by HEP AP Holdings, Inc., a Delaware corporation.

# **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		PANIZ:		THE OF THE	DUNEN 3	INANDAL	HONS W	HITANIA	4FFIL	IAILS		
NAIC Company	2 ID	Names of Insurers and Parent,	4 Shareholder Dividends	5 Capital	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	8  Management Agreements and	Income/ (Disbursements) Incurred Under Reinsurance	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's	12	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit
Code	Number 36-3692630	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts (109,017,782)	Agreements		Business	Totals (109,017,782)	Taken/(Liability)
15544	46-4729682	American Imaging Management, Inc		1,500,000			(109,017,782)				504,503	
	20 0772017	America 3 hearth management octores, me.					810,941				810,941	
	20-2073598	AMERIGROUP Community Care of New Mexico,					(2,737,305)				(2,737,305)	
	54-1739323	AMERIGROUP Corporation					99,361,113				99,361,113	
	81-4131800	AMERIGROUP District of Columbia, Inc	(25,000,000)	20,000,000			(28,453,424)				(33,453,424)	
	45-2485907	AMERIGROUP Insurance Company					(126,821,389)				(126,821,389)	
	47-3863197	AMERIGROUP Iowa, Inc.		15,000,000			(70,492,263)				(55,492,263)	
	45-3358287	AMERIGROUP Kansas, Inc.					(70,930,126)				(70,930,126)	
	51-0387398	AMERIGROUP Maryland, Inc.	(70,000,000)				(138,996,806)				(208,996,806)	
16376	82-3434470	Amerigroup Michigan, Inc.		2,525,000							2,525,000	
16145	81-4626605	AMERIGROUP Mississippi, Inc.									0	
	22-3375292	AMERIGROUP New Jersey, Inc.	(41, 100, 000)				(136,960,942)				(178,060,942)	
10767	13-4212818	AMERIGROUP Ohio, Inc.					18,570				18,570	
15994	81-2781685	AMERIGROUP Oklahoma, Inc.					433				433	
	36-3897080	Amerigroup Partnership Plan, LLC					(55,876,250)				(55,876,250)	
16339	82-3734368	Amerigroup Pennsylvania, Inc.		6,500,000							6,500,000	
12941	20-4776597	AMERIGROUP Tennessee, Inc.	(55,600,000)				(209,590,024)				(265, 190, 024)	
95314	75-2603231	AMERIGROUP Texas, Inc.	(20,000,000)				(425,939,887)				(445,939,887)	
	27-3510384	AMERIGROUP Washington, Inc.	(14,600,000)				(67,521,981)				(82,121,981)	
	06-1696189	AMGP Georgia Managed Care Company, Inc	(26,800,000)				(197,062,484)				(223,862,484)	
	95-4331852	Anthem Blue Cross Life and Health Insurance Company, Inc.	(151,900,000)				(981.978.783)	(24.264.593)			(1.158.143.376)	36.781.726
95120	61-1237516	Anthem Health Plans of Kentucky, Inc.	(160,000,000)				(426,362,603)	(10,418,343)			(596,780,946)	16,518,427
	31-1705652	Anthem Health Plans of Maine, Inc.	(37,700,000)				(103,716,716)	(57,484)		T	(141,474,200)	
	02-0510530	Anthem Health Plans of New Hampshire,	(10,000,000)				(87,407,739)	(0.,10.)			(97,407,739)	
71835	54-0357120	Anthem Health Plans of Virginia, Inc.	(300,000,000)				(598,889,640)	(29,436,643)		T	(928, 326, 283)	66,928,552
	06-1475928	Anthem Health Plans, Inc.	(42,300,000)				(343,430,476)				(385,730,476)	
	35-0781558	Anthem Insurance Companies, Inc.	(490,000,000)				(1,393,869,102)	(84,247,077)			(1,968,116,179)	(48,641,479
		Anthem Kentucky Managed Care Plan, Inc					(77,063,283)				(77,063,283)	
	20-5876774	Anthem Life and Disability Insurance Company					(2,081,909)				(2,081,909)	
	35-0980405 81-3974489	Anthem Life Insurance Company	(12,500,000)				(41,930,064)	35,755,952			(18,674,112)	(75,644,050
		Anthem, Inc	3,647,100,000	(117,766,951)			6,313,861,562				9,843,194,611	
	46-4729682	APC Passe, LLC	3,047,100,000	(117,766,951) 862,745							9,843,194,611 862,745	
				802,745			1,434,940			+	1.434.940	
	11–3713086 58–0469845	ATH Holding Company, LLC Blue Cross and Blue Shield of Georgia,					1,434,940				1,434,940	
1 0040	JO-U409843	Inc.	(31,900,000)				(357,624,214)				(389,524,214)	

# **SCHEDULE Y**

### PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		PARI 2	- SUMMAF	RY OF INS	OUKER 5	IRANSAC	TIONS W	IIH ANY A	ALLIL	IA I ES		
NAIC Company Code	2 ID Number	3  Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8  Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
96962		Blue Cross Blue Shield Healthcare Plan of	2111001100	00111100110110	Guidi mirodanonio	7ato(0)	0011100 0011110010	7 igreemente		<u> </u>	. otalo	ranon/(=raomity)
		Georgia, Inc.	(103,800,000)				(527, 376, 338)				(631, 176, 338)	
54003	39-0138065	Blue Cross Blue Shield of Wisconsin	(70,000,000)				(146,490,315)	(25,451,644)			(241,941,959)	20,140,470
	95-3760980	Blue Cross of California	(400,000,000)	(380,000,000)			(2,200,914,232)				(2,980,914,232)	
	20-2994048	Blue Cross of California Partnership										
		Plan, Inc.	(100,000,000)				(422,852,904)				(522,852,904)	
	95-4694706	Caremore Health Plan	(30,000,000)				812,135,218				782,135,218	
13562	38-3975280	Caremore Health Plan of Arizona, Inc					(53,721,171)				(53,721,171)	
		Caremore Health Plan of Nevada					79,592,087				79,592,087	
16345	82-1853423	CCHA, LLC		3,000,500				(716,063)			2,284,437	25,500,260
14064	26-4674149	Community Care Health Plan of Louisiana,										
		Inc		52,000,000			(102,454,994)				(50, 454, 994)	
12586	20-3317697	Community Care Health Plan of Nevada,										
		Inc					(94,001,461)				(94,001,461)	
10345	31-1440175	Community Insurance Company	(348,500,000)				(1,018,946,924)	(19,020,011)			(1,386,466,935)	45,230,805
95693		Compcare Health Services Insurance										
		Corporation	(29,000,000)				(122,111,536)				(151,111,536)	
	01-0822645	DeCare Dental, LLC					(49,230,575)				(49,230,575)	
	30-0478573	EasyScripts LLC					15,555,437				15,555,437	
		Empire HealthChoice Assurance, Inc.	(250,000,000)				(613,755,584)				(863,755,584)	
95433	13-3874803	Empire HealthChoice HMO, Inc.					(72,010,478)				(72,010,478)	
10119	41-2128275	Freedom Health, Inc.		9,111,028			(148,515,455)				(139,404,427)	
		Global TPA, LLC					216,505,663				216,505,663	
	95-2907752	Golden West Health Plan, Inc.					(464,335)				(464,335)	
97217	58-1473042	Greater Georgia Life Insurance Company					(8,719,700)				(8,719,700)	
	51-0365660	Health Core, Inc.					(28,583,837)				(28,583,837)	
	54-1237939	Health Management Corporation					(13,098,242)				(13,098,242)	
95169	54-1356687	HealthKeepers, Inc.	(183,400,000)				(423, 188, 078)	(4,513,023)			(611, 101, 101)	104,760
96475	43-1616135	HealthLink HMO, Inc.					5,236,022				5,236,022	
	43-1364135	HealthLink, Inc.					(49,925,006)				(49,925,006)	
		HealthPlus LLC					(271,251,937)				(271,251,937)	
		HealthSun Health Plans, Inc	(18,600,000)	50,904,906			(379,715,056)				(347,410,150)	
78972	86-0257201	Healthy Alliance Life Insurance Company	(343,400,000)				(353, 359, 994)				(696,759,994)	
	81-3471305	Highland Acquisition Holdings LLC		(50,904,906)			(18,545,466)				(69,450,372)	
	84-1017384	HMO Colorado, Inc.	(7,000,000)				(207, 102, 762)				(214, 102, 762)	
		HMO Missouri, Inc.					(27,868,903)				(27,868,903)	
	46-4248503	Human Resource Associates, LLC					446,050				446,050	
		Matthew Thornton Health Plan, Inc	(40,000,000)				(117,383,160)				(157,383,160)	
	39-2013971	Meridian Resource Company, LLC	(11,000,000)				(949,823)				(11,949,823)	
12259		Optimum Healthcare, Inc.		1,045,028			(108,902,212)				(107,857,184)	
		Pasteur Medical Management LLC (Centers)					219,536,011				219,536,011	
		RightCHOICE Managed Care, Inc					(21,087,100)		<del>-</del>		(21,087,100)	
11011		Rocky Mountain Hospital and Medical										
		Service, Inc.	(100,500,000)				(284,252,997)	(35,839,182)		l	(420.592.179)	

# **SCHEDULE Y**

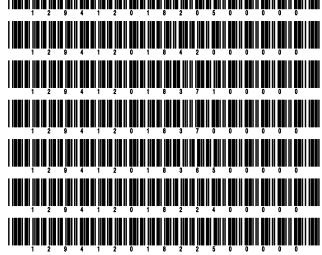
# PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 2 3 4 5 6 7 8 0 10 11 12 13													
1	2	3	4	5	6	7	8	9	10	11	12	13	
						Income/							
						(Disbursements)							
					Purchases, Sales	Incurred in						Reinsurance	
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/	
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on	
NAIC				<b>.</b>	Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or	
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance	_	the Insurer's	<b>-</b>	Reserve Credit	
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	•	Business	Totals	Taken/(Liability)	
13726		Simply Healthcare Plans, Inc	(115,400,000)				(365,221,237)				(480,621,237)		
	45-5443372	The Anthem Companies of California, Inc					148,219,517				148,219,517		
	35-1835818	The Anthem Companies, Inc					5,966,202,946				5,966,202,946		
		The Medical City LLC					826,419				826,419		
11810	84-1620480	UNICARE Health Plan of West Virginia, Inc.											
			(7, 100, 000)				(58,938,884)				(66,038,884)		
80314	52-0913817	UNICARE Life & Health Insurance Company					(64,307,365)	(45,406,458)			(109,713,823)	(3,717,626)	
		WellMax Health Delivery Network, LLC					143,387,395				143,387,395		
	45-2736438	WellPoint Information Technology Services											
		•		380,000,000			429,830,045				809,830,045		
	36-4595641	WellPoint Insurance Services, Inc.					(3,473,983)	243,614,569			240,140,586	(115,829,814)	
15929	47-5569628	Wisconsin Collaborative Insurance Company					, , , ,	, ,			, ,	. , , ,	
				6,222,650			(18,487,636)				(12,264,986)		
9999999 Co	ntrol Totals		0	0	0	0	0	0	XXX	0	0	0	

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

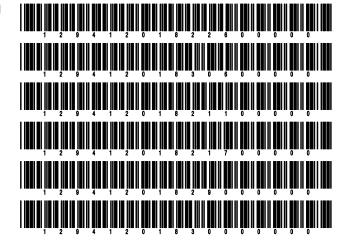
		_	Responses
1.	MARCH FILING Will the Supplemental Compensation Exhibit be filed with the state of domicile b		YES
2.	Will an actuarial opinion be filed by March 1?	-	YES
3. 4.	Will the confidential Risk-based Capital Report be filed with the NAIC by March Will the confidential Risk-based Capital Report be filed with the state of domicile		YES YES
	·	,	120
5.	APRIL FILING Will Management's Discussion and Analysis be filed by April 1?		YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?		YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?		YES
	JUNE FILING		
8. 9.	Will an audited financial report be filed by June 1?	electronically with the NAIC by June 1?	YES YES
	AUGUST FILING		
10.	Will the regulator-only (non-public) Communication of Internal Control Related N	fatters Noted in Audit be filed with the state of domicile and	
	electronically with the NAIC (as a regulator-only non-public document) by Augus		YES
	The following supplemental reports are required to be filed as part of your annu supplement. However, in the event that your company does not transact t	al statement filing if your company is engaged in the type of he type of business for which the special report must be fil	business covered by the ed, your response of NO
	to the specific interrogatory will be accepted in lieu of filing a "NONE" repubut is not being filed for whatever reason enter SEE EXPLANATION and provide		required of your company
	MARCH FILING		
11. 12.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the sta Will the Supplemental Life data due March 1 be filed with the state of domicile a	•	
13.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of	of domicile by March 1?	NO
14.	Will the actuarial opinion on participating and non-participating policies as required be filed with the state of domicile and electronically with the NAIC by March 1?		NO
15.	Will the actuarial opinion on non-guaranteed elements as required in Interrogato domicile and electronically with the NAIC by March 1?	ry 3 to Exhibit 5 to Life Supplement be filed with the state of	NO
16.	Will the Medicare Part D Coverage Supplement be filed with the state of domicil	e and the NAIC by March 1?	NO NO
17.	Will an approval from the reporting entity's state of domicile for relief related to the electronically with the NAIC by March 1?		NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the electronically with the NAIC by March 1?	ne one-year cooling off period for independent CPA be filed	NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the with the NAIC by March 1?	ne Requirements for Audit Committees be filed electronically	NO NO
	APRIL FILING		
20. 21.	Will the Long-Term Care Experience Reporting Forms be filed with the state of c Will the Supplemental Life data due April 1 be filed with the state of domicile and		NO NO
22.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the sta		YES
23.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense NAIC by April 1?		NO
24.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Bas the NAIC by April 1?	se Reconciliation Exhibit be filed with the state of domicile and	NO
25.	the NAIC by April 1?	Act Assessment Base Reconciliation Exhibit (if required) be	NO
	AUGUST FILING	ì	
26.	Will Management's Report of Internal Control Over Financial Reporting be filed v Explanations:	with the state of domicile by August 1?	YES
11.	2,00.00		
12. 13.			
14.			
15. 16.			
17.			
18. 19.			
20.			
21. 23.			
24. 25.			
20.			
11.	Bar Codes:  Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]		
	modicare cappionist industries Experience Exhibit [Securion Technics Coop		
10	Life Complement [Decomposit Identifier 005]	1 2 9 4 1 2 0 1 8 3 6 0 0 0	0 0 0
12.	Life Supplement [Document Identifier 205]		
		1 2 9 4 1 2 0 1 8 2 0 5 0 0	0 0 0
13.	SIS Stockholder Information Supplement [Document Identifier 420]		
14.	Participating Opinion for Exhibit 5 [Document Identifier 371]		
15.	Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]		
16.	Medicare Part D Coverage Supplement [Document Identifier 365]		
17.	Relief from the five-year rotation requirement for lead audit partner [Document		
	Identifier 224]		



Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 19. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 20. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 21. Life Supplement [Document Identifier 211]
- 23. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 290]
- 25 Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit [Document Identifier 300]



# **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 23

Addition	nai Write-ins for Liabilities Line 23											
			Current Year									
		1	2	3	4							
		Covered	Uncovered	Total	Total							
2304.	Other Liabilities	12,882		12,882	13,439							
2397.	Summary of remaining write-ins for Line 23 from overflow page	12,882	0	12,882	13,439							

# **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdings	Admitted Assets as Reported s in the Annual Statement							
		1	2	3	4	5	6				
					Securities Lending						
					Reinvested Collateral	Total (Col. 3 + 4)					
	Investment Categories	Amount	Percentage	Amount	Amount	Amount	Percentage				
1.											
	1.1 U.S. treasury securities	21,853,736	4.584	21,853,736	709,616	22,563,352	4.733				
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):										
	1.21 Issued by U.S. government agencies		0.000			0	0.000				
	1.22 Issued by U.S. government sponsored agencies				0	724,533	0.152				
	1.3 Non-LLS, government (including Canada, excluding mortgaged-backed				0	4 000 000	0.004				
	securities)	1,389,000	0.291	1,389,000	U	1,389,060	0.291				
	subdivisions in the U.S. :										
	1.41 States, territories and possessions general obligations	17,547,385	3.681	17,547,385	0	17,547,385	3.681				
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2 228 862	0.468	2 228 862	0	2,228,862	0.468				
	1.43 Revenue and assessment obligations					39,281,605					
	1.44 Industrial development and similar obligations						0.000				
	1.5 Mortgage-backed securities (includes residential and commercial										
	MBS):										
	1.51 Pass-through securities:										
	1.511 Issued or guaranteed by GNMA					8,209,522					
	1.512 Issued or guaranteed by FNMA and FHLMC										
	1.513 All other		0.000			0	0.000				
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2 518 568	0 528	2 518 568	0	2 518 568	0.528				
	1.522 Issued by non-U.S. Government issuers and collateralized	£,010,000	0.020	£,010,000							
	by mortgage-backed securities issued or guaranteed by		0.000			0	0.000				
	agencies shown in Line 1.521		0.052	250.000	0						
2.	Other debt and other fixed income securities (excluding short-term):	200,000	0.002	200,000		200,000	0.032				
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid										
	securities)					245,976,838					
	2.2 Unaffiliated non-U.S. securities (including Canada)	47,209,343		47,209,343	0	47,209,343					
	2.3 Affiliated securities		0.000			0	0.000				
3.	Equity interests: 3.1 Investments in mutual funds		0.000			0	0.000				
	3.2 Preferred stocks:		0.000				0.000				
	3.21 Affiliated		0.000			0	0.000				
	3.22 Unaffiliated		0.000			0	0.000				
	3.3 Publicly traded equity securities (excluding preferred stocks):										
	3.31 Affiliated		0.000			0	0.000				
	3.32 Unaffiliated	•	0.000			0	0.000				
	3.4 Other equity securities:										
	3.41 Affiliated		0.000			0	0.00				
	3.42 Unaffiliated	•	0.000			0	0.000				
	3.5 Other equity interests including tangible personal property under lease: 3.51 Affiliated		0.000			0	0.000				
	3.52 Unaffiliated		0.000			0	0.000				
4.	Mortgage loans:	•									
	4.1 Construction and land development		0.000			0	0.000				
	4.2 Agricultural		0.000			0	0.000				
	4.3 Single family residential properties		0.000			0	0.000				
	4.4 Multifamily residential properties		0.000			0	0.000				
	4.5 Commercial loans		0.000			0	0.000				
	4.6 Mezzanine real estate loans	•	0.000			0	0.000				
5.	Real estate investments:		0.000	0		^	0.000				
	5.1 Property hold for production of income (including		0.000			U	0.000				
	5.2 Property held for production of income (including \$										
	debt)		0.000	0		0	0.000				
	5.3 Property held for sale (including \$0										
	property acquired in satisfaction of debt)		0.000	0		0	0.000				
6.	Contract loans		0.000	0		0	0.000				
7.	Derivatives		0.000	0		0	0.000				
8.	Receivables for securities		0.000	0		0	0.000				
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		8.063	38,437,923	XXX	XXX	XXX				
10.	Cash, cash equivalents and short-term investments	(4,299,696)	(0.902) 0.000	(4,299,696)	32,908,784	28,609,088	0.000				
11. 12.	Other invested assets  Total invested assets	476,702,590	100.000	476,702,590	38,437,923	476,702,590	100.000				
12.	i otal iliyestea assets	710,102,030	100.000	710,102,330	JU, TUI, JZJ	710,102,030	100.000				

# Schedule A - Verification - Real Estate ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule B - Verification - Mortgage Loans  ${f N}$   ${f O}$   ${f N}$   ${f E}$ 

#### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

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

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	459,038,226
2.	Cost of bonds and stocks acquired, Part 3, Column 7	145,979,847
3.	Accrual of discount	228,656
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(5,747,962)	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	(5,466,658)
5.	Total gain (loss) on disposals, Part 4, Column 19	1,297,477
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	155,715,846
7.	Deduct amortization of premium	2,974,535
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 150	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 140	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 130	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)	177, 196
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	442,564,363
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	442,564,363

#### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long-Term Donus and Sto	1	2	3	4
			Book/Adjusted			
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States			30,176,006	29,730,036
Governments	2.	Canada	1,389,060	1,376,587	1,386,136	1,390,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	31,452,319	31,299,614	31,562,142	31,120,036
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	17,547,386	17,615,515	19,610,615	16,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,228,862	2,286,462	2,364,631	1,985,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			400 740	104 050 500	104.070	05 000 000
their Political Subdivisions	7.	Totals	102,719,143	101,658,682	104,879,413	95,632,368
	8.	United States		, ,	247,265,548	250,854,413
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and	9.	Canada		, ,	10,989,812	10,976,000
Hybrid Securities (unaffiliated)	10.	Other Countries	36,347,383	36,276,039	37,871,534	37,138,667
,	11.	Totals	288,616,653	288, 131, 974	296, 126, 894	298,969,080
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	442,564,363	440,992,247	454,543,695	444,206,484
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	442,564,363	440,992,247	454,543,695	

SCHEDULE D - PART 1A - SECTION 1

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations													
NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)	
1. U.S. Governments													
1.1 NAIC 1	5,823,161	13,922,120	8,926,980	1,230,366	160,632	XXX	30,063,259	6.8	14,293,307	3.1	30,063,259		
1.2 NAIC 2		, , , , , , , , , , , , , , , , , , ,	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		XXX	0	0.0	0	0.0			
1.3 NAIC 3						XXX	0	0.0	0	0.0			
1.4 NAIC 4						XXX	0	0.0	0	0.0			
1.5 NAIC 5						XXX	0	0.0	0	0.0			
1.6 NAIC 6						XXX	0	0.0	0	0.0			
1.7 Totals	5,823,161	13.922.120	8.926.980	1.230.366	160.632	XXX	30.063.259	6.8	14.293.307	3.1			
2. All Other Governments	0,020,101	10,022,120	5,025,000	.,200,000	.00,002	7000	00,000,200	0.0	11,200,001	• • • • • • • • • • • • • • • • • • • •	30,000,200		
2.1 NAIC 1	1.389.060	0	0	0	0	XXX	1,389,060	0.3	2.386.160	0.5	0	1,389,06	
2.2 NAIC 2	, , , , , , , , , , , , , , , , ,					XXX	1,000,000	0.0	2,000,100	0.0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
2.3 NAIC 3						XXX	0	0.0	0	0.0			
2.4 NAIC 4						XXX	0	0.0	0	0.0			
2.5 NAIC 5						XXX	1	0.0	0	0.0			
2.6 NAIC 6						XXX		0.0	0	0.0			
2.7 Totals	1,389,060	٥	0	0	0	XXX	1.389.060	0.0	2.386.160	0.5		1,389,06	
3. U.S. States. Territories and Possessions etc	1,000,000	U	U	U	0	^^^	1,303,000	0.0	2,300,100	0.5	0	1,303,00	
Guaranteed													
3.1 NAIC 1	6,566,363	8,096,545	2,884,478	0	0	XXX	17,547,386	4.0	26,974,730	5.9	17,547,386		
3.2 NAIC 2						XXX	0	0.0	0	0.0			
3.3 NAIC 3						XXX	0	0.0	0	0.0			
3.4 NAIC 4						XXX	0	0.0	0	0.0			
3.5 NAIC 5						XXX	0	0.0	0	0.0			
3.6 NAIC 6						XXX	0	0.0	0	0.0			
3.7 Totals	6,566,363	8,096,545	2,884,478	0	0	XXX	17,547,386	4.0	26,974,730	5.9	17,547,386		
4. U.S. Political Subdivisions of States, Territories and													
Possessions , Guaranteed													
4.1 NAIC 1	0	0	2,228,862	0	0	XXX	2,228,862	0.5	15, 123, 049	3.3	2,228,862		
4.2 NAIC 2						XXX	0	0.0	0	0.0			
4.3 NAIC 3						XXX	0	0.0	0	0.0			
4.4 NAIC 4						XXX	0	0.0	0	0.0			
4.5 NAIC 5						XXX	0	0.0	0	0.0			
4.6 NAIC 6						XXX	0	0.0	0	0.0			
4.7 Totals	0	0	2,228,862	0	0	XXX	2,228,862	0.5	15,123,049	3.3	2,228,862	(	
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed													
5.1 NAIC 1	9,957,596	29,824,703	47,053,619	11,846,367	4,036,858	XXX	102,719,143	23.2	111,305,098	24.2	102,719,143		
5.2 NAIC 2		20,521,700	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX	0	0.0	0	0.0			
5.3 NAIC 3						XXX	0	0.0	0	0.0			
5.4 NAIC 4						XXX	1 0	0.0		0.0			
5.5 NAIC 5						XXX	n	0.0	n	0.0			
5.6 NAIC 6						XXX	n	0.0	n	0.0			
5.7 Totals	9.957.596	29.824.703	47,053,619	11.846.367	4.036.858	XXX	102,719,143		111,305,098				

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations													
	1	2	3	4	5	6	7	8	9	10	11	12	
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)	
6. Industrial & Miscellaneous (Unaffiliated)	i real of Less	Through 5 Tears	Through to rears	Tillough 20 Tears	Over 20 Tears	Date	Total Guilent Teal	Lille 11.7	i noi reai	i iidi i'dai	rraded	riaced (a)	
6.1 NAIC 1	9,729,258	69,448,683	15.809.790	3,100,000	0	XXX	98,087,731	22.2	96,305,287	21.0	74.588.471	23,499,260	
6.2 NAIC 2	2,648,790	60, 178, 199	14,222,299	275,883	4,522,780	XXX	81,847,951	18.5	77,981,716	17.0	66,807,337	15,040,614	
6.3 NAIC 3	2.777.350	39.819.704	44.551.879	3.892.839	761.480	XXX	91.803.252	20.7	97.821.121	21.3	55.062.937	36,740,315	
6.4 NAIC 4	194,580	9,345,975	4,937,340	0,002,000		XXX	14,477,895	3.3	14,612,918	3.2	8,737,415	5,740,480	
6.5 NAIC 5	194,300	0	549, 166	n		XXX	549,166	0.1	721,600	0.2	0 197, 197, 0	549,166	
6.6 NAIC 6					0	XXX		0.0	121,000	0.0		543, 100	
6.7 Totals	15,349,978	178,792,561	80,070,474	7,268,722	5,284,260	XXX	286,765,995	64.8	287,442,642	62.6	205, 196, 160	81,569,835	
	13,349,970	170,792,301	00,070,474	1,200,122	3,204,200	XXX	200,700,990	04.0	201,442,042	02.0	200, 190, 100	01,309,033	
7. Hybrid Securities 7.1 NAIC 1						1007	0	0.0	0	0.0		0	
			000 000		700,000	XXX	000.000		000,000			400,000	
7.2 NAIC 2			220,000		763,238 867,420	XXX	983,238 867,420	0.2	220,000 1,293,240	0.0 0.3	513,245 678,745	469,993 188,675	
7.3 NAIC 3		U	0	u		XXX			1,293,240	0.3	0/8,/43	100,0/3	
7.4 NAIC 4						XXX	1	0.0	0				
7.5 NAIC 5						XXX	U	0.0	0	0.0 0.0		0	
7.6 NAIC 6		0	000 000	0	4 000 050	XXX	4 050 050		4 540 040		4 404 000	050,000	
7.7 Totals	0	0	220,000	0	1,630,658	XXX	1,850,658	0.4	1,513,240	0.3	1,191,990	658,668	
8. Parent, Subsidiaries and Affiliates													
8.1 NAIC 1						XXX	<u>0</u>	0.0	0	0.0		0	
8.2 NAIC 2						XXX	0	0.0	0	0.0		0	
8.3 NAIC 3						XXX	<u> </u>	0.0	0	0.0		0	
8.4 NAIC 4						XXX	0	0.0	0	0.0		0	
8.5 NAIC 5						XXX	0	0.0	0	0.0		0	
8.6 NAIC 6						XXX	0	0.0	0	0.0		0	
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	
9. SVO Identified Funds													
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0	
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0	
10. Bank Loans													
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		0	
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		0	
10.3 NAIC 3						XXX	ļ0 ļ	0.0	XXX	XXX		0	
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		0	
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		0	
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		0	
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0	

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations													
	1	2	3	4	5	. 6	7	8	9	10	11	12	
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)	
11. Total Bonds Current Year	i feal of Less	Tillough 5 fears	Through to rears	THIOUGH 20 TEARS	Over 20 fears	Date	Total Culterit Teal	Liffe 11.7	FIIOI TEAI	FIIOI feai	rraueu	Flaceu (a)	
11.1 NAIC 1	(d)33,465,438	121,292,051	76,903,729	16, 176, 733	4, 197, 490	0	252,035,441	56.9	XXX	XXX	227, 147, 121	24,888,320	
11.1 NAIC 1	. ,	60, 178, 199	14.442.299	275.883	5.286.018	0	82.831.189		XXX	XXX	67,320,582	15,510,607	
	(-)	39,819,704	44,551,879	3,892,839	1,628,900	0	92.670.672	20.9			55,741,682		
11.3 NAIC 3				3,692,639	1,020,900	0	, ,		XXX	XXX		36,928,990	
11.4 NAIC 4	(d)194,580	9,345,975	4,937,340		0	0	14,477,895	3.3	XXX	XXX	8,737,415	5,740,480	
11.5 NAIC 5	+(d)0	0	549 , 166	0	0	0	(c)549,166	0.1	XXX	XXX	0	549,166	
11.6 NAIC 6	(d) 0	0	0	0	0	Ü	(c) 0	0.0	XXX	XXX	0	0	
11.7 Totals	39,086,158	230,635,929	141,384,413	20,345,455	11, 112,408	0	(b)442,564,363	100.0	XXX	XXX	358,946,800	83,617,563	
11.8 Line 11.7 as a % of Col. 7	8.8	52.1	31.9	4.6	2.5	0.0	100.0	XXX	XXX	XXX	81.1	18.9	
12. Total Bonds Prior Year													
12.1 NAIC 1	29, 167, 280	148,460,445	73,732,073	12,054,147	2,973,686	0	XXX	XXX	266,387,631	58.0	241,288,316	25,099,315	
12.2 NAIC 2	4,939,970	51,569,457	19,526,050	69,956	2,096,283	0	XXX	XXX	78,201,716	17.0	70,035,099	8, 166, 617	
12.3 NAIC 3	3,218,920	34,606,207	51,103,884	4,925,233	5,260,117	0	XXX	XXX	99, 114, 361	21.6	60,664,368	38,449,993	
12.4 NAIC 4	0	9,932,457	4,680,461	0	0	0	XXX	XXX	14,612,918	3.2	7,777,998	6,834,920	
12.5 NAIC 5	0	721,600	0	0	0	0	XXX	XXX	(c)721,600	0.2	682,500	39,100	
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0	
12.7 Totals		245,290,166	149,042,468	17,049,336	10,330,086	0	XXX	XXX	(b)459,038,226	100.0	380,448,281	78,589,945	
12.8 Line 12.7 as a % of Col. 9	8.1	53.4	32.5	3.7	2.3	0.0	XXX	XXX	100.0	XXX	82.9		
13. Total Publicly Traded Bonds							7001	7001		7001			
13.1 NAIC 1	29,380,426	107,614,264	72,878,208	13,076,733	4.197.490	0	227, 147, 121	51.3	241,288,316	52.6	227, 147, 121	XXX	
13.2 NAIC 2	2.536.302	47.267.401	12.472.449	275.883	4.768.547	0	67.320.582	15.2	70.035.099	15.3	67.320.582	XXX	
13.3 NAIC 3	1.930.345	26,441,679	23.118.927	2.810.500	1.440.231	0	55.741.682	12.6	60.664.368	13.2	55.741.682	XXX	
13.4 NAIC 4	1,300,043	3.883.100	4.854.315	2,010,300 L			8.737.415	2.0	7.777.998	1.7	8.737.415	XXX	
13.5 NAIC 5			, ,007,010				0,707,413	0.0	682,500	0.1	۱۵۰۰, ۱۵۰, و	XXX	
13.6 NAIC 6							0	0.0	002,300	0.0		XXX	
13.7 Totals	33,847,073	185,206,444	113.323.899	16.163.116	10.406.268	0	358.946.800	81.1	380.448.281	82.9		XXX	
			. , ,	4.5	,	0.0	100.0		, ,				
13.8 Line 13.7 as a % of Col. 7	9.4	51.6	31.6	4.5	2.9		100.0	XXX	XXX	XXX	100.0	XXX	
13.9 Line 13.7 as a % of Line 11.7, Col. 7,	7.6	41.8	25.6	3.7	2.4	0.0	81.1	XXX	XXX	XXX	81.1	xxx	
Section 11	7.0	41.0	20.0	3.1	2.4	0.0	01.1	XXX	XXX	XXX	01.1	XXX	
14. Total Privately Placed Bonds	4 005 040	10 077 707	4 005 504	0 100 000	0	0	04 000 000	Г С	05 000 045		2007	04 000 000	
14.1 NAIC 1	4,085,012	13,677,787	4,025,521	3,100,000	0	0	24,888,320	5.6	25,099,315	5.5	XXX	24,888,320	
14.2 NAIC 2	112,488	12,910,798	1,969,850	1 000 000	517,471	0	15,510,607	3.5	8,166,617	1.8	XXX	15,510,607	
14.3 NAIC 3	847,005	13,378,025	21,432,952	1,082,339	188,669	L0	36,928,990	8.3	38,449,993	8.4	XXX	36,928,990	
14.4 NAIC 4	194,580	5,462,875	83,025	<u>0</u>	0	0	5,740,480	1.3	6,834,920	1.5	XXX	5,740,480	
14.5 NAIC 5	0	0	549, 166	ļ0 ļ	0	0	549,166	0.1	39,100	0.0	XXX	549,166	
14.6 NAIC 6		0	0	0	0	0	0	0.0	0	0.0		0	
14.7 Totals	5,239,085	45,429,485	28,060,514	4, 182, 339	706,140	0	83,617,563	18.9	78,589,945	17.1	XXX	83,617,563	
14.8 Line 14.7 as a % of Col. 7	6.3	54.3	33.6	5.0	8.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	10.3	6.3	0.9	0.2	0.0	18.9	XXX	XXX	XXX	XXX	18.9	

<sup>(</sup>a) Includes \$ ......83,367,567 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

8.2 Residential Mortgage-Backed Securities

8.5 Totals

8.3 Commercial Mortgage-Backed Securities

8.4 Other Loan-Backed and Structured Securities ...

0

0

#### ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Amerigroup Tennessee, Inc.

#### **SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.7 Prior Year Prior Year Traded Placed 1. U.S. Governments .6,899,477 1.1 Issuer Obligations 4,508,223 ..10,446,036 .21,853,736 4.9 ..4,518,033 .21,853,736 .XXX. 1.0 1.2 Residential Mortgage-Backed Securities 1.314.938 ...3.476.084 2.027.503 1.230.366 160.632 8.209.523 .1.9 .9.775.274 .2.1 8.209.523 XXX 1.3 Commercial Mortgage-Backed Securities 0.0 .XXX ...0.0 1.4 Other Loan-Backed and Structured Securities XXX 0.0 0.0 0 1.5 Totals 5.823.161 13.922.120 8.926.980 1.230.366 160 632 XXX 30.063.259 6.8 14.293.307 3.1 30.063.259 2. All Other Governments 2.1 Issuer Obligations 1.389.060 1.389.060 0.3 0.5 1.389.060 XXX 2.386.160 2.2 Residential Mortgage-Backed Securities 0.0 XXX 0.0 2.3 Commercial Mortgage-Backed Securities . .XXX 0.0 0.0 2.4 Other Loan-Backed and Structured Securities ... XXX 0.0 0.0 2.5 Totals 1.389.060 0 0 1.389.060 0.3 2.386.160 0.5 0 1.389.060 XXX 3. U.S. States, Territories and Possessions, Guaranteed 3.1 Issuer Obligations 6.566.363 8.096.545 2.884.478 XXX ..17.547.386 4.0 26.974.730 .5.9 .17.547.386 3.2 Residential Mortgage-Backed Securities XXX 0.0 0.0 3.3 Commercial Mortgage-Backed Securities XXX 0.0 .0.0 3.4 Other Loan-Backed and Structured Securities 0.0 0.0 0 XXX 6,566,363 17,547,386 3.5 Totals 8,096,545 2.884.478 XXX 4.0 26,974,730 5.9 17,547,386 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.1 Issuer Obligations 2.228.862 2.228.862 0.5 15, 123, 049 3.3 2.228.862 .XXX 4.2 Residential Mortgage-Backed Securities XXX 0.0 0.0 4.3 Commercial Mortgage-Backed Securities .XXX 0.0 0.0 4.4 Other Loan-Backed and Structured Securities XXX 0.0 0.0 0 4.5 Totals 2.228.862 2.228.862 0.5 0 0 0 0 0 XXX 15.123.049 3.3 2.228.862 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed 5.1 Issuer Obligations 2.042.032 .7,249,499 30.714.605 40.006.136 9.0 9.8 40.006.136 .XXX 45.173.988 ..4,036,858 62,713,007 5.2 Residential Mortgage-Backed Securities ..7.915.564 .22.575.204 .16.339.014 ..11,846,367 .XXX. .14.2 ..66, 131, 110 .14.4 62.713.007 5.3 Commercial Mortgage-Backed Securities ..0.0 ..0.0 .XXX 5.4 Other Loan-Backed and Structured Securities ... XXX 0.0 0.0 0 5.5 Totals 9.957.596 29.824.703 47.053.619 11.846.367 4.036.858 XXX 102.719.143 23.2 111.305.098 24.2 102.719.143 6. Industrial and Miscellaneous 6.1 Issuer Obligations 10.523.080 162.656.390 71.756.227 4.168.722 5.284.260 .XXX 254.388.679 57.5 264,920,751 57.7 190.975.693 63.412.986 6.2 Residential Mortgage-Backed Securities 0.0 XXX 0.0 6.3 Commercial Mortgage-Backed Securities 0.0 1.446.116 XXX 0.3 6.4 Other Loan-Backed and Structured Securities 4.826.898 16, 136, 171 8.314.247 3.100.000 0 XXX 32.377.316 7.3 21,075,775 4.6 14.220.467 18.156.849 6.5 Totals 15,349,978 178.792.561 80.070.474 7.268.722 5.284.260 XXX 286.765.995 64.8 287,442,642 62.6 205.196.160 81.569.835 7. Hybrid Securities 7.1 Issuer Obligations 220.000 1.630.658 1.850.658 0.4 ...1.513.240 .0.3 .1.191.990 .658.668 XXX 7.2 Residential Mortgage-Backed Securities XXX 0.0 0.0 7.3 Commercial Mortgage-Backed Securities XXX 0.0 ..0.0 7.4 Other Loan-Backed and Structured Securities 0.0 XXX 0.0 658,668 7.5 Totals 0 220,000 1,630,658 XXX 1,850,658 0.4 1,513,240 0.3 1, 191, 990 8. Parent, Subsidiaries and Affiliates 8.1 Issuer Obligations XXX 0.0 0.0

0

..XXX.

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

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues													
	1	2	3	4	5	6	7	8	9	10	11	12	
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately	
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed	
9. SVO Identified Funds												İ	
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		h	
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0			
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0		
10. Bank Loans												I	
10.1 Bank Loans - Issued						XXX	0	0.0		XXX		Ļ	
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		Ļ	
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	1	
11. Total Bonds Current Year													
11.1 Issuer Obligations	25,028,758	188,448,470	114,703,649	4,168,722	6,914,918	XXX	339, 264, 517	76.7	XXX	XXX	273,803,803	65,460,714	
11.2 Residential Mortgage-Backed Securities	9,230,502	26,051,288	18,366,517	13,076,733	4, 197, 490	XXX	70,922,530	16.0		XXX	70,922,530	L	
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		XXX	0	L	
11.4 Other Loan-Backed and Structured Securities	4,826,898	16, 136, 171	8,314,247	3,100,000	0	XXX	32,377,316	7.3		XXX	14,220,467	18 , 156 , 849	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0		XXX	0	i , ,	
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0		XXX	0	1	
11.7 Totals	39,086,158	230,635,929	141,384,413	20,345,455	11, 112, 408	0	442,564,363	100.0	XXX	XXX	358,946,800	83,617,560	
11.8 Line 11.7 as a % of Col. 7	8.8	52.1	31.9	4.6	2.5	0.0		XXX	XXX	XXX	81.1	18.9	
12. Total Bonds Prior Year													
12.1 Issuer Obligations	24.364.265	197.461.217	125.570.874	5.585.189	7,628,406	XXX	XXX	XXX	360.609.951	78.6	296.030.377	64.579.57	
12.2 Residential Mortgage-Backed Securities	11,999,645	31,405,472	18,339,590	11,459,997	2,701,680	XXX	XXX	XXX	75,906,384	16.5	75,906,384		
12.3 Commercial Mortgage-Backed Securities		1,357,990	0	0	0	XXX	XXX	XXX	1,446,116	0.3	1,446,116		
12.4 Other Loan-Backed and Structured Securities	874,134	15,065,487	5,132,004	4.150	0	XXX	XXX	XXX	21,075,775	4.6	7,065,404	14,010,37	
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	1 0	0.0	0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
12.7 Totals	37,326,170	245,290,166	149,042,468	17,049,336	10,330,086	0	XXX	XXX	459,038,226	100.0	380,448,281	78,589,94	
12.8 Line 12.7 as a % of Col. 9	8.1	53.4	32.5	3.7	2.3	0.0		XXX	100.0	XXX	82.9	17.	
13. Total Publicly Traded Bonds				-	-								
13.1 Issuer Obligations	22,080,826	151,759,161	90,668,655	3,086,383	6,208,778	XXX	273,803,803	61.9	296,030,377	64.5	273,803,803	XXX	
13.2 Residential Mortgage-Backed Securities	9,230,502	26,051,288	18,366,517	13,076,733	4 . 197 . 490	XXX	70.922.530	16.0		16.5	70.922.530	XXX	
13.3 Commercial Mortgage-Backed Securities	, , , ,	, , ,		, , ,	, , ,	XXX	0	0.0	1,446,116	0.3	0	XXX	
13.4 Other Loan-Backed and Structured Securities	2,535,745	7,395,995	4,288,727	0	0	XXX	14,220,467	3.2	7,065,404	1.5	14,220,467	XXX	
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		XXX	
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX	
13.7 Totals	33,847,073	185.206.444	113.323.899	16, 163, 116	10.406.268	0	358.946.800	81.1	380.448.281	82.9	358.946.800	XXX	
13.8 Line 13.7 as a % of Col. 7	9.4	51.6	31.6	4.5	2.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX	
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.6	41.8	25.6	3.7	2.4	0.0		XXX	XXX	XXX	81.1	XXX	
14. Total Privately Placed Bonds				-									
14.1 Issuer Obligations	2.947.932	36.689.309	24,034,994	1,082,339	706 , 140	XXX	65,460,714	14.8	64,579,574	14.1	XXX		
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0			
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	XXX	1	
14.4 Other Loan-Backed and Structured Securities	2,291,153	8,740,176	4,025,520	3,100,000	0	XXX	18, 156, 849	4.1	14,010,371	3.1	XXX	18, 156, 849	
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	XXX	L	
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0		XXX	XXX		
14.7 Totals	5,239,085	45,429,485	28,060,514	4, 182, 339	706 , 140	0	83,617,563	18.9		17.1	XXX	83,617,56	
14.8 Line 14.7 as a % of Col. 7	6.3	54.3	33.6	5.0	0.8	0.0		XXX	XXX	XXX	XXX	100.0	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	10.3	6.3	0.9	0.2	0.0		XXX	XXX	XXX	XXX	18.9	

#### Schedule DA - Verification - Short-Term Investments

### NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

### NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE** 

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

### NONE

#### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 Money Market Total Bonds Other (a) Mutual funds 1. Book/adjusted carrying value, December 31 of prior year ..5,205,666 0 .5,205,666 0 .804,833,170 .804,833,170 0 0 2. Cost of cash equivalents acquired ... Accrual of discount ..... 3. Unrealized valuation increase (decrease) .\_0 0 5. Total gain (loss) on disposals .808,642,244 .808,642,244 ..0 6. Deduct consideration received on disposals Deduct amortization of premium ... ..0 8. Total foreign exchange change in book/adjusted carrying value 0 ..0 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-.1,396,592 ..0 .1,396,592 .0 7+8-9) ..0 11. Deduct total nonadmitted amounts ...

1,396,592

0

1,396,592

Statement value at end of current period (Line 10 minus Line 11)

 $<sup>\</sup>hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$ 

# Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

Schedule A - Part 3 - Real Estate Disposed NONE

Schedule B - Part 1 - Mortgage Loans Owned NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned **NONE** 

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid NONE

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adj		ig Value			l:	nterest		Da	ites
		3	4	5			8	9			12	13	14	15 Total	16	17	18	19	20	21	22
			_		NAIG									Foreign							
			0		NAIC Desig-								Current Year's	Exchange Change							
			r		nation		Rate					Current	Other-	in							
		С	ė		and		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-4Z-0 912828-5D-8	US TREASURY N/B	·			1	6,895,848 4,986,150	100.9770 101.6250			6,899,477 4,986,796		3,628 646	0	D	2.750 2.875	2.989 2.935	MS	65,407 36,727	0	09/28/2018	08/31/2025
912828-MP-2	US TREASURY N/B				11	5,536,622	101.0860	5,424,275	5,366,000	5,459,241		(77,381)	0	0	3.625	2.050		73,473	194,518	01/18/2018	02/15/2020
912828-TV-2	US TREASURY N/B	I			.  1	4,529,355	98.8710		4,500,000	4,508,222	0	(9,811)	0	0	1.250	1.028		9,634	56,250	11/01/2016	10/31/2019
0199999. Su 36179R-BW-8	Ibtotal - Bonds - U.S. Governments - Issue	er Obii	igatio	ns Ia	1	21,947,975	XXX 98.8290	22,023,110	21,866,000 1,075,628	21,853,736	0	(82,918)	0	0	XXX 3.000	XXX 2.571		185,241 2,689	250,768 32,269	XXX 05/14/2015	XXX 04/20/2045
36179R-D7-1	GNMA II POOL MA2826			4	11	2,308,671	100.8310		2,221,210	2,305,731	0	(830)	0	0	3.500	2.542		6,479	77,742	06/16/2015	05/20/2045
36179R-NW-5	GNMA II POOL MA3105	<b></b>		4		928,783	100.8310		889,852	927,508	0	(429)	0	0	3.500	2.560		2,595	31, 145	09/01/2015	09/20/2045
36179S-GK-7 36180J-V6-8	GNMA II POOL MA3802			4	11	1,756,306	98.6380	1,698,677	1,722,133 812,392	1,755,455 872,522	0	(298)	0	0	3.000 3.500	2.638 2.376		4,305 2,369	51,664 28,434	11/22/2016 04/08/2013	07/20/2046 03/20/2043
36180K-B2-6	GNMA POOL AD7257	1		4	1	655,086	101.1910	615,567	608,322	651,982		(1,479)	0	0	3.500	2.036	MON	1,774	21,291	03/15/2013	03/15/2043
3620AC-Z3-1 36297F-RQ-7	GNMA POOL 726262	<b></b>		4		194,791	105.9660	187,647	177,083	193,786	0	(136)	0	Ω	5.000 5.500	2. 173		738		03/15/2013	09/15/2039
	GMA POOL 710695btotal - Bonds - U.S. Governments - Resid	dentia	l Mor	taage-R:	acked	408,348	106.1800		ا 410, 10د	400,240	υ	(/6/)	ν	υ	3.300	2. 101	MUN		19,008		017 15/2039
	ecurities	Jonna	ii ivioi	igage Di	acited	8,228,031	XXX	7,899,917	7,864,036	8,209,523	0	(7, 135)	0	0	XXX	XXX	XXX	22.587	271,057	XXX	XXX
	ital - U.S. Government Bonds					30,176,006	XXX	29,923,027	29,730,036	30,063,259	0		0	0	XXX	XXX	XXX	207,828	521,825	XXX	XXX
	CPPIB CAPITAL INC SERIES 144A				1FE	1,386,136	99.0350		1,390,000	1,389,060	0	1,200	0	0	1.250	1.345		4,875	17,375	09/13/2016	09/20/2019
	ıbtotal - Bonds - All Other Governments - I	ssuer	Oblig	gations		1,386,136	XXX	1,376,587	1,390,000	1,389,060	0	1,293	0	0	XXX	XXX	XXX	4,875	17,375	XXX	XXX
	tal - All Other Government Bonds			1	455	1,386,136	XXX	1,376,587	1,390,000	1,389,060	0	1,293	0	0	XXX	XXX		4,875	17,375	XXX	XXX
20772G-7D-4 419792-LL-8	CONNECTICUT ST	<b></b>		2	1FE1FE	3,942,855 2,972,425	102.5650 117.6530		3,500,000 2,500,000	3,552,307 2,884,478	0	(55,320)	0	0	5.000 5.000	3.330 2.780		14,583 31,250	175,000 125,000	02/10/2011	12/01/2019 10/01/2029
574192-7Z-7	MARYLAND ST			2	1FE	3,494,550	100.6710	3,020,130	3,000,000	3,014,055	0	(67,549)	0	٥	5.000	2.690	MS	44, 167	150,000	03/23/2011	03/15/2020
880541-SM-0 880541-SN-8	TENNESSEE ST	SD SD			1FE1FE	4,818,900 2,513,680	104.9700 108.0240	4, 198, 800 2, 160, 480	4,000,000 2,000,000	4,222,200 2,169,802	0	(137,868)	0	0	5.000 5.000	1.437		83,333 41,667	200,000 100,000	01/29/2015	08/01/2020 08/01/2021
880541-UJ-4	TENNESSEE ST SERIES A	SD			1FE	1,868,205	113.6670	1,705,005	1,500,000	1,704,544	0	(41,501)	0	0	5.000	1.930		25,000	75,000	12/04/2014	09/01/2023
1199999. Su	ibtotal - Bonds - U.S. States, Territories an	nd Pos	ssess	ions - Is	suer																
	oligations					19,610,615	XXX	17,615,515	16,500,000	17,547,386	0	(409,974)	0	0	XXX	XXX	XXX	240,000	825,000	XXX	XXX
	tal - U.S. States, Territories and Possessi	ons B	onds	1	455	19,610,615	XXX	17,615,515	16,500,000	17,547,386	0	(409,974)	0	0	XXX	XXX	XXX	240,000	825,000	XXX	XXX
	NEW YORK NY SERIES C Ibtotal - Bonds - U.S. Political Subdivisions	lee	uer C	hligation	1FE	2,364,631	115.1870 XXX	2,286,462	1,985,000 1,985,000	2,228,862 2,228,862	0	(40,059)	0	υ 0	5.000 XXX	2.620 XXX	XXX	41,354 41,354	99, 250 99, 250	06/26/2015 XXX	XXX
	ntal - U.S. Political Subdivisions Bonds	- 1001	uei C	zonyanoi	10	2,364,631	XXX	2,286,462	1,985,000	2,228,862	0	(40,059)	0	0	XXX	XXX	XXX	41,354	99,250	XXX	XXX
02765U-GC-2	AMERICAN MUN PWR-OHIO INC SERIES A	I		2	1FE	2,424,749		2,367,985	2,130,000	2,306,659	٥	(31, 238)	0	٥ــــــ	5.000	3.230	FA	40,233	106,500	12/19/2014	02/15/2029
04184R-BM-1	ARLINGTON TX SPL TAX REVENUE SERIES A	ļ		2	1FE	1,143,490	115.6730	1, 156, 730	1,000,000	1, 133, 747	0	(9,743)	0	٥	5.000	3.291		18,889	20 , 139	03/08/2018	02/15/2035
047870-MY-3 167593-VN-9	ATLANTA GEORGIA WATER REVENUE			22	1FE 1FE	437,618 995,172		428,835 958,256	375,000 850,000	416,369 965,203	0 n	(5,834)	0 n	0 n	5.000 5.000	3.070 2.851		3, 125 21, 250	18,750 42,500	02/26/2015	11/01/2030
181006-GS-0	CLARK CNTY NV PASSENGER FAC CH SERIES C				1FE	1, 177, 170	117.3620	1, 173, 620	1,000,000	1, 127, 672	٥	(14,917)	0	0	5.000	3.080	JJ	25,000	50,000	07/01/2015	07/01/2026
41423P-AQ-0 438701-P3-2	HARRIS CNTY TX TOLL ROAD REVEN SERIES A			2	1FE1FE	1, 175,850 2,506,279	116.6270 116.0920	1,166,270 2,449,541	1,000,000 2,110,000	1, 162,953 2,475,080	0	(12,897)	0	0	5.000 5.000	2.949 2.811		18,889 52,750	23, 194 40, 442	02/08/2018	08/15/2033 07/01/2035
442349-AS-5	HOUSTON TX ARPT SYS REVENUE SERIES A			2	IFE	2,506,279	113.3240		1,400,000	1,567,135	0	(11,505)	0	0	5.000	3.511		35,000	19,639	03/02/2018	07/01/2035
442435-40-3	HOUSTON TEX UTIL SYS REV SER C	<u> </u>		2	1FE	460,655	113.3390	459,023	405,000	436,984	۵	(5,344)	٥	٥ٍ	5.000	3.380	MN	2,588	20,250	03/13/2014	05/15/2028
560551-PV-9 560551-PY-3	MAINE ST TURNPIKE AUTH			2	1FE1FE	1,734,595	118.0480 116.6870	1,699,891 822,643	1,440,000	1,711,848	0 n	(22,747)	0 n	0	5.000 5.000	2.730 2.851	JJ	36,000 17,625	30,000	01/25/2018	07/01/2032
574296-BN-8	MARYLAND ST STADIUM AUTH REVEN SERIES A			2	1FE	2,983,875	117.4080	2,935,200	2,500,000	2,946,510	0	(37, 365)	0	0	5.000	2.811	MN	20,833	91,667	01/24/2018	05/01/2032
59259Y-PM-5	METROPOLITAN TRANSN AUTH NY	<del> </del>			1FE	1,827,180	109.9130	1,648,695	1,500,000	1,632,227	0	(32,424)	ō	0	5.000	2.570		12,500	75,000	07/23/2012	11/01/2022
592646-6S-7 594615-BB-1	METROPOLITAN WASHINGTON D C AR SERIES A			2	1FE1FE	343,728	111.2020		300,000 565,000	326,325 615.070	0 n	(4,093)	0 n	D	5.000 5.000	3.311 2.192		3,750 5.964	15,000 28,250	05/30/2014	10/01/2028 04/15/2022
604146-AR-1	MINNESOTA ST GEN FUND REVENUE			2	1FE	1,740,927	108.6300	1,743,512	1,605,000	1,660,484	0	(16, 187)	0	0	5.000	3.830	MS	26,750	80,250	08/06/2013	03/01/2028
64972H-XG-2	NEW YORK NY CITY TRANSITIONAL SERIES S-2	<b> </b>			1FE1FE	3,582,720	113.0780 116.1920	3,392,340	3,000,000	3,341,717	0	(70,561)	0	ō	5.000 5.000	2.340		69, 167 29, 444	150,000	06/18/2015	07/15/2023
64990A-FB-6 650009-F8-1	NEW YORK ST DURW AUTH SALES TA			2		2,367,620 870,983	114.3160		2,000,000 750,000	2,298,523 830,500	0	(34, 219)	0	0	5.000	2.830		29,444	100,000	12/08/2016 07/01/2015	03/15/2031
650009-G3-1	NEW YORK ST THRUWAY AUTH			2	1FE	1,915,568	113.0050	1,864,583	1,650,000	1,818,544	0	(25, 171)	0	0	5.000	3.120	JJ	41,250	82,500	12/04/2014	01/01/2030
66285W-NB-8 709224-CJ-6	NORTH TEX TWY AUTH REVPENNSYLVANIA ST TURNPIKE COMMI SERIES A	·		2	1FE1FE	631,060	112.7210 116.1000	597,421	530,000	590,834 1,652,202	0	(11,272)	0	Ω	5.000 5.000		JJ	13,250 6,250	26,500 75,000	04/09/2015	01/01/2024
709224-CJ-0 709224-EV-7	PENNSYLVANIA ST TURNPIKE COMMI SERIES A	1		2	1FE	1,409,434			1,240,000	1,346,893	0	(16,065)	0	0	5.000	3.380		5,250	62.000	11/06/2014	12/01/2027

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11		e in Book/Adj		ng Value			lı	nterest		Da	tes
		3		5	7		8	9	-		12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	lĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	-	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
71883P-JU-2	PHOENIX ARIZ CIVIC IMPT CORP	-	+ ''-	2	1FE	675,768	113.6950		590,000	639,730	(Decrease)	(8, 116)	n iccognized	Value	5.000	3.311	II ala	14,750	29,500	03/19/2014	07/01/2029
735389-VJ-4	PORT OF SEATTLE WA REVENUE SERIES B			2	1FE.	378,232	113.9100		325,000	359,887	0	(5,582)	0	0	5.000	2.930	MS	5,417	16,250	07/22/2015	03/01/2026
880591-EU-2	TENN VALLEY AUTHORITY	Ţ			1	724,442	98.9620		725,000	724,533	0	51	٥	٥	2.875	2.884		8,685	20,844	02/07/2017	02/01/2027
882806-BH-4	TEXAS ST TECH UNIV REVENUE				1FE	2,480,540	101.9640	2,039,280	2,000,000	2,042,035	0	(66,734)	0	٥	5.000	1.590	FA	37,778	100,000	02/14/2012	08/15/2019
89658H-VJ-6	TRINITY RIVER TX AUTH REGL WST			2	1FE	1, 159, 315	116.4220	1, 146, 757	985,000	1, 135, 405	0	(15, 174)			5.000	2.971		20,521	49,250	05/04/2017	08/01/2034
	UNI OF CALIFORNIA CA REVENUES	<u></u>	-	l <sup>2</sup>	1FE	1,955,346	118.1040	1,942,811	1,645,000	1,910,728	0	(27,776)	0	0	5.000	2.820		10,510	82,250	05/05/2017	05/15/2032
	btotal - Bonds - U.S. Special Revenues -	ISSUE	er Obli	gations		41,936,493	XXX	40,590,726	35,825,000	40,006,136	0	(590,888)	0	0	XXX	XXX		622,085	1,507,863	XXX	XXX
	FHLMC POOL G05769FHLMC GOLD POOL G07213		1	4		418,673	106 . 4250	403, 176 780, 540	378,836 774,791	415,812 819,335	0	(1,267)	0		5.000 3.500	3.109 2.330		1,578 2,260	18,942 27,118	02/10/2015	12/01/2039
	FHLMC GOLD POOL G07213		1	4	1	905,324	100 . 7420			903, 160	0	(1,050)	0	0	4.500	3.279		3,208	38,496	12/26/2013	12/01/2042
312943-ZY-2	FGLMC POOL A95259			4	11	522,760	102.8890	506,075	491,865	520,815		(782)	0	0	4.000	2.975		1,640	19,675	11/19/2015	12/01/2040
3132L7-YL-7	FHLMC POOL V82515			4	1	1,699,659	100.2880	1,610,919	1,606,293	1,696,378	٥	(1,055)	٥	٥	3.500	2.554	MON	4,685	56,220	07/26/2016	06/01/2046
3132M4-KD-6	FHLMC GOLD POOL Q24192		-	4	1	3, 173, 762	102.6800	3,061,271	2,981,370	3, 164, 679	0	(2,854)	0	0	4.000	2.829	MON	9,938	119,255	06/16/2015	01/01/2044
31335A-2S-6	FHLMC GOLD POOL G60785			4		2,776,820	102.5280	2,693,409	2,626,999	2,773,299	0	(1,287)	0	0	4.000	2.787		8,757	105,080	04/10/2017	08/01/2046
31335A-HN-1 31335A-YK-8	FHLMC GOLD POOL G60237FHLMC GOLD POOL G60714			4		771,407	104.6990 102.5270	749,727 2,776,459	716,079 2,708,027	769,848 2,859,446	U	(585)	0		4.500 4.000	2.872 2.857		2,685 9,027	32,224 108,321	07/07/2017	06/01/2042 01/01/2046
31368H-M4-2	FNMA POOL 190379			44	1	1,532,691	102. 3270	1,476,996	1,372,303	1.526.424	U	(2,506)	Ω	ν	5.500	2.398		6.290	75,477	02/15/2017	05/01/2037
3136AD-3F-4	FNMA SERIES 2013-45 CLASS CB	··†		4	1	815,284	103.4350	765, 101	739,696	793,647	0	(2,728)	0	0	4.000	1.619		2.466	29,588	04/10/2013	12/25/2042
	FHLMC MULTIFAMILY STRUCTURED SERIES 4182 CLASS KT			4	1	789,791	101.1060			769,622	0	(2,240)	0		3.500	1.571		2, 128	25,540	05/01/2013	05/15/2041
	FHLMC MULTIFAMILY STRUCTURED P SERIES 4384 CLASS																				
3137BD-H7-4	BA			4		952,500	96.9010	969,011	1,000,000	955,300	Ω	2,800		٥	3.000		MON	2,500	20,000	04/24/2018	08/15/2043
3138AX-XV-8 3138E1-HX-8	FNMA POOL AJ6091FNMA POOL AJ8345	-+		4		721,117 823,769	102.8250	692,727 791,866	673,695 770,102	716,685 820,192		(2,258)	0		4.000 4.000	2.928 2.461		2,246 2,567	26,948 30,804	03/27/2013	12/01/2041
	FNMA POOL AG6343			44	1	654,859	102.8200	618,260	616,429	643,227	0	(2,538)	0	0	3.000	1.545		1,541	18,493	04/08/2013	04/01/2027
3138EG-HT-4	FNMA POOL AL0241	1		4	11	743,364	102.8260			737,588	0	(2,085)	0	0	4.000	2.968		2,307	27,680	04/08/2013	04/01/2041
3138EK-NK-7	FNMA POOL AL3093			4	1	1,270,152	100.7720	1,208,220	1, 198, 964	1, 264, 152	0	(494)	0	٥	3.500	2.537	MON	3,497	41,964	03/15/2013	02/01/2043
3138EK-RG-2	FNMA POOL AL3186			4	1	102,878	107.6730	99,850	92,735	102,361	0	( 175)	0	0	5.500	2.527		425	5, 100	03/21/2014	03/01/2039
3138EK-U9-4	FNMA POOL AL3307			4		1,030,630	102.8240	1,018,823	990,841	1,027,569	0	(1,253)	0	0	4.000	3.324		3,303	39,634	06/25/2013	11/01/2042
3138EK-WE-1 3138EL-BR-3	FMA POOL AL3344FNMA POOL AL3647			4		505,023	104.8800	494,296 597,366	471,296 580,971	502,971 617,624	U	(197)	Δ	Ω	4.500 4.000	3.103 2.856		1,767 1,937	21,208 23,239	09/20/2013	10/01/2042
	FNMA POOL AL6397			4	1	3, 165, 935	102. 3220	3.041.397	2,999,553	3, 127, 670	0	(20,955)	0	0	3.500	2.643		8.749	104,984	06/16/2015	01/01/2030
3138ER-HV-5	FNMA POOL AL9243	<u> </u>		4	1	2,686,456	104.7360	2,603,382	2,485,662	2,681,020	0	(1,982)	0		4.500	2.846		9,321	111,855	04/10/2017	06/01/2044
3138W9-MF-4	FNMA POOL AS0357			4	1	2,615,924	102.7870	2,524,352	2,455,906	2,609,265	۵	(1,534)	٥	۵	4.000		MON	8, 186	98,236	06/16/2015	09/01/2043
3138WC-TN-3	FNMA POOL AS3256			4		3, 151,680	102.8030	3,035,815	2,953,041	3, 145, 009	Ω	(414)	0	0	4.000	2.439		9,843	118, 122	06/17/2015	09/01/2044
3138WD-2D-2	FNMA POOL AS4371FNMA POOL AS4100			4		739,480	100.3780			738,877	0	(227)	0	0	3.500 4.500	2.981 1.774	MON	2, 101 2, 165	25,216	12/09/2016	02/01/2045
3138WD-RW-3 3138WE-RK-7	FNMA POOL AS4100		-	4		632,062	104.2110 100.3680	601,704 3.049.532	577,390 3.038.351	630,753 3,121,979	J	(494)			4.500	3.043		2, 165	25,983	03/26/2015	12/01/2044
3138WJ-GH-5	FNMA POOL AS8299	-t	1	4	1	3, 124, 754	97.6520	3,049,532		3, 121, 979	n	(1,338)	n	ν Λ	3.000	3.043			95,373	04/10/2017	11/01/2046
3138Y3-MT-5	FNMA POOL AX2169	1		4	11.	1,026,650	103.3270	995,624	963,566	1,022,621		(1,204)	0	0	4.000	3.038		3,212	38,543	11/04/2014	11/01/2044
31402Q-2V-2	FNMA POOL 735288			4	1	276,662	106 . 1730	270,495	254,768	274,094	0	(768)	0	0	5.000	3.043	MON	1,062	12,738	03/26/2013	03/01/2035
31403D-DX-4	FNMA POOL 745418			4	1	295,614	107.6660	292,499	271,673	293,446	٥	(736)	0	٥	5.500	3.301		1,245	14,942	06/12/2013	04/01/2036
3140EV-VB-0	FNMA POOL BC1509			4	1	3,070,014	97.4980	2,867,739	2,941,331	3,064,959	0	(1,009)	0	0	3.000	2.352		7,353	88,240	08/04/2016	08/01/2046
3140H9-GH-0 3140HB-FH-6	FNMA POOL BJ7399FNMA POOL BJ9167			4		1,529,755 2,949,853	103.6230	1,538,774 2,960,048	1,484,974 2,889,910	1,529,558 2,949,793		(197) (60)	u	u	4.500 4.000	4.266 3.840		5,569 9,633	5,569	11/14/2018	11/01/2048 05/01/2048
	FNMA POOL BM4622			4	1	2,475,969	102.4270	2,537,029	2,479,262	2,475,937	0	(33)	0	0	4.000	4.018		8,264	8,264	11/08/2018	09/01/2048
3140J9-J9-3	FNMA POOL BM4787	1		4	11	1,001,685	102.6870		981,969	1,001,461	0	(223)	0	0	4.000	3.691		3,273	3,273	11/01/2018	10/01/2033
31412Q-2W-8	FNMA POOL 932389			4	1	1,078,432	105.0210	1,039,362	989,671	1,073,291	0	(2,335)	0	0	4.500	2.824		3,711	44,535	02/01/2016	01/01/2040
31416B-TA-6	FNMA POOL 995245			4		522,922	105.9150	506,380	478, 100	519,785	0	(1,089)	0	0	5.000		MON	1,992	23,905	04/16/2014	01/01/2039
31416C-D3-7	FNMA POOL 995722	-+	-	4		422,604	106 . 1750	413,429	389,384	419,665	ļ	(891)	ļ	ō	5.000	3.122		1,622	19,469	03/15/2013	05/01/2038
31416Y-XY-9 31417G-CE-4	FNMA POOL AB3394FNMA POOL AB9068	-+	-	4		767,860	104.8210	740,650 949,785	706,586 943.061	763,031 996.469	ō	(2,713)	0	ļō	4.500 3.500	3.177 2.585		2,650 2,751	31,796	11/04/2014	08/01/2041
31417G-CE-4	FNMA POOL AB9069		1	4		789,951	100 . 7 130	949,785	943,061	786,532		1,309 (887)	D		3.500	2.289		2,751	33,007 25,970	04/04/2013	04/01/2043
31418A-6G-8	FNMA POOL MA1770	.t	]	4	11	711,039	104.2340	690,540	662,490	708,867	0	(187)	0	0	4.500	2.664		2,484	29,812	01/30/2014	04/01/2043
31418A-JL-3	FNMA POOL MA1166	[		4	1	833,141	101.8590	800,121	785,519	823,986		(3,055)	0	0	3.500	2.384		2,291	27,493	03/15/2013	09/01/2032
	FNMA POOL AE3525		.1	4	1	392.678	102.8250	375.492		390.860	0	(270)	0	L0	4.000	2.223	MON	1.217	14,607	04/03/2013	03/01/2041

# SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	Co	des	6	7	Fair Value	10	11		e in Book/Adju		g Value			Ir	nterest		Da	tes
		3 4		7	8		_		12	13	14	15	16	17	18	19	20	21	22
												Total							
												Foreign							
		l F		NAIC							Current	Exchange							
		0		Desig-							Year's	Change							
		ľ		nation	Rat	_				Current	Other-	in							
		Ce		and	Used			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-	Obta			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		I	Pond	-	Actual Fai		Par		Increase/	tization)		Carrying	Rate	Rate	When	Due and	Received		
	Description	- 3	Bond Char	Symbol			Value	Carrying			Impairment		of	of	Paid			المصيانية م	Maturity
Identification		e n			Cost Valu	e value	value	Value	(Decrease)	Accretion	Recognized	Value	01	OI	Palu	Accrued	During Year	Acquired	Date
	ubtotal - Bonds - U.S. Special Revenues -	Residentia	al Mortga	ige-	,,,,														
	acked Securities				62,942,920 XXX	/ / / / / / / / / / / / / / / / / / / /	59,807,368	62,713,007	0	(67,497)	0	0	XXX	XXX	XXX	194,420	2,019,280	XXX	XXX
	otal - U.S. Special Revenues Bonds				104,879,413 XXX		95,632,368	102,719,143	0	(658, 385)	0	0		XXX	XXX	816,505	3,527,143	XXX	XXX
00101J-AH-9	ADT CORP			3FE	375,27591.50		380,000	347,700	(28,942)	669	0	0	4. 125	4.345	JD	697	15,675	04/26/2017	06/15/2023
00130H-BW-4 00165A-AH-1	AES CORPORATION		1	3FE	911,79099.25		921,000	914,093	(557)	821	ō	 0	5.500 5.750	5.632		10,694	50,655	04/30/2015	04/15/2025
00165A-AH-1 00206R-CR-1			1	4FE 2FE	260,00088.00 1,247,78898.75		260,000 1,250,000	228,800 1,249,027	(28,275)	0	0	Q	2.800	5.750 2.838		664	14,950	01/21/2015	06/15/2025
00206R-DN-9	AT&T INC		1	2FE	1,328,989 98.6		1,330,000	1,329,364	0	188	0	0	3.200	3.216		14.187	42.560	01/29/2010	03/01/2022
00206R-GD-8	AT&T INC			2FE	503,00096.9		503,000	503,000	0	0	0	0	3.956	3.506		1, 105	5,409	08/16/2018	06/12/2024
00912X-AT-1	. AIR LEASE CORP		1	2FE	2,017,98493.70		2,045,000	2,026,302	0	3,626	0	0	3.000	3.211		18,064	61,350	09/09/2016	09/15/2023
00912X-AZ-7	AIR LEASE CORP			2FE	437,27697.28	70428,063	440,000	438,096	Ω	820	0	0	2.500	2.707		3,667	6,875	01/08/2018	03/01/2021
019736-AD-9	ALLISON TRANSMISSION INC SERIES 144A		1	3FE	818,45096.00		810,000	777,600	(37,835)	(1,810)	0	0	5.000	4.737		10,125	40,500	04/12/2017	10/01/2024
019736-AE-7	ALLISON TRANSMISSION INC SERIES 144A		1	3FE	160,00088.87		160,000	142,200	(17,800)	0	0	0	4.750	4.750		1,900	7,706	09/21/2017	10/01/2027
02005N-BF-6	ALLY FINANCIAL INC		2	3FE1FE	673,64299.50		680,000	675,244	0	546	0	0	5.750	5.875		4,453	39, 100	11/17/2015	11/20/2025
023135-AT-3 02665W-BG-5	AMAZON COM INC SERIES WIAMERICAN HONDA FINANCE SERIES SERIES MTN				489,80098.56 2,165,66096.10		490,000 2,170,000		0	55 857		0	1.900 1.700	1.918 1.742		3,362 11,477	4,655 36,890	06/06/2018	08/21/2020
031162-CP-3	AMGEN INC			2FE	1,202,421 97.7		1,205,000	1,203,229	ν	497		u	2.650	2.696		4.435	31.933	05/08/2017	05/11/2022
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN		'	2FE	1,233,99198.3		1,221,000	1,228,146	0	(3, 446)	0	0	2.650	2.349		13,482	32,357	04/10/2017	02/01/2021
03674P-AL-7	ANTERO RESOURCES FINANCE SERIES WI			3FE			650,000		(16,580)	1,953	0	0	5.375	5.743		5,823	34,938	03/25/2015	11/01/2021
038522-AP-3	ARAMARK SVCS INC SERIES 144A		1	3FE	344,56397.75		340,000		(11,045)	(716)	0	0	5.000	4.736		4,250	17,000	06/09/2017	04/01/2025
045054-AC-7	ASHTEAD CAPITAL INC SERIES 144A		1	2FE	1,365,000101.2		1,300,000	1,335,492	0	(8,445)	0	0	5.625	4.820		18,281	73, 125	04/07/2015	10/01/2024
054561-AA-3	AXA EQUITABLE HOLDINGS I SERIES 144A		1	2FE	798,81698.73		800,000	798,968	0	152	٥	0	3.900	3.933		6, 153	15,600	04/17/2018	04/20/2023
05545M-AA-0	BBA US HOLDINGS INC SERIES 144A		[]	3FE	400,70094.74		400,000	378,996	(21,620)	(84)	0	0	5.375	5.335		3,583	11,049	04/20/2018	05/01/2026
05605H-AA-8 05723K-AD-2	BWX TECHNOLOGIES INC SERIES 144A		[]	3FE1FE	400,75096.22 400.000 95.94		400,000 400.000	384,880 400.000	(15,784)	(86)		0	5.375 2.773	5.333 2.771		9,914 493	3,046 11,215	05/18/2018 01/31/2018	07/15/2026
06051G-GR-4	BANK OF AMERICA CORP MTN SERIES GMTN			1FE			590.000	590.000	0	0		u	3.593	3.593		9,422	21, 199	07/18/2017	07/21/2028
06051G-GY-9	BANK OF AMERICA CORP		1	1FE	500,00098.42		500.000	500,000	0	0	0	0	2.738	2.738		6.008	6.845	01/18/2018	01/23/2022
06051G-HC-6	BANK OF AMERICA CORP MTN SERIES WI		. 1	1FE	1,630,93797.20		1,637,000	1,631,571	0	635			3.004	3.076		1,503	49, 175	05/22/2018	12/20/2023
07274N-AC-7	BAYER US FINANCE II LLC SERIES 144A		2	2FE	2,065,00099.0	302,044,623	2,065,000	2,065,000	0	0	0	0	3.452	2.965		1,188	31,665	06/18/2018	06/25/2021
07330N-AQ-8	BB&T CORPORATION SERIES 5YR		2	1FE	1,399,03498.24		1,400,000	1,399,390	٥	190	٥	0	2.625	2.640		16,946	36,750	01/23/2017	01/15/2022
109641-AH-3	BRINKER INTERNATIONAL INC SERIES 144A		!!	3FE	331,25094.00		330,000	310,200	(20,734)	(144)	0	0	5.000	4.941		4, 125	16,500	09/20/2016	10/01/2024
109696-AA-2	BRINKS CO THE SERIES 144A		[]	3FE	973,62590.87		1,020,000	926,925	(42,531)	2,231	0	0	4.625	5.241		9,959	30,782	06/06/2018	10/15/2027
1248EP-BK-8 1248EP-BT-9	CCO HLDGS LLC / CAP CORP SERIES 144A			3FE3FE	1, 168, 70097.00		1, 160,000 190,000	1,125,200 176,966	(40,739)	(927)		0	5.875 5.125	5.762 5.250		11,358 L	68,150 9,738	10/28/2015	05/01/2027 05/01/2027
1248EP-BX-0	CCO HLDGS LLC / CAP CORP SERIES 144A			3FE	646,01392.00		690,000	634,800	(12,243)	1,030		ν	5. 125	5.895		14,375		09/19/2018	02/01/2028
12505J-AD-5	OBL & ASSOCIATES LP			3FE.	1,020,14876.50		1,035,000	791,775	(230,735)	1, 186	0	0	5.950	6.144		2,737	61,583	12/06/2016	12/15/2026
12508E-AG-6	CDK GLOBAL INC		1	3FE	583,250100.28	00581,624	580,000	580,728	(2,271)	(251)	0	0	5.875	5.763		1,514	16,754	06/04/2018	06/15/2026
125581-GR-3	CIT GROUP INC			3FE	2,080,00098.00		2,000,000	1,960,000	(88,004)	(9, 258)	0	0	5.000	4.416		41,667	100,000	04/23/2015	08/01/2023
125581-GW-2	. CIT GROUP INC		1	3FE	80,00097.50		80,000	78,000	(2,000)	0	0	٥	5.250	5.247		1,330	2, 100	03/06/2018	03/07/2025
125581-GX-0	CIT GROUP INC		[	3FE	270,00099.50		270,000	268,650	(1,350)	0	0	0	6. 125	6 . 125		5, 145	8,269	03/06/2018	03/09/2028
12621E-AK-9 126307-AF-4	. CNO FINANCIAL GROUP INC		1	3FE	240,00095.25		240,000	228,600	(11,400)	0	ō	ō	5.250	5.250		1,085	12,600	05/14/2015	05/30/2025
126307-AF-4 126458-AD-0	CSC HOLDINGS LLC			4FE3FE	940,655 102.50 824,000 96.25		838,000 800,000	858,950 770,000	(24,322)	(15, 483)	0	<u>0</u>	6.750 5.250	4.574 4.632		7,228 3,500	56,565	04/09/2015	11/15/2021
126650-CJ-7	CVS/CAREMARK CORP			2FE	1.568.83899.0		1.570.000	1.569.622	(42,095)	(3,905)	n	ν	2.800	2.816			42,000	07/13/2017	07/20/2020
126650-CV-0	CVS HEALTH CORP			2FE	1,190,239 99.20		1,201,000	1, 191, 849	0	1,610	n	0	3.700	3.899		13,825	22,219	03/06/2018	03/09/2023
14042R-BT-7	CAPITAL ONE NA		2	2FE	1,327,93996.46		1,330,000	1,328,858	0	406	0	0	2.250	2.283		8,978	29,925	09/08/2016	09/13/2021
14042R-FH-9	. CAPITAL ONE NA		2	2FE	529,68298.73		530,000	529,883	0	106	0	٥	2.350	2.371	JJ	5,224	12,455	01/26/2017	01/31/2020
14042R-HC-8	. CAPITAL ONE NA		2	2FE	399,08895.88		400,000	399,331		175	0	0	2.650	2.699		4,211	10,600	08/03/2017	08/08/2022
14162V-AB-2	. CARE CAPITAL PROPERTIES LP SERIES WI		1	2FE	140,00092.67		140,000	140,000	0	0	0	0	5. 125	5. 125		2,711	7, 175	02/08/2017	08/15/2026
143436-AL-7	CARMIKE CINEMAS INC SERIES 144A		[1	3FE	130,00099.75		130,000	129,675	(325)	0	<u>0</u>	0	6.000	5.996		347	7,800	06/10/2015	06/15/2023
14574X-AD-6	CARROLS RESTAURANT GROUP INC SERIES WI		1	4FE1FE	50,000100.25		50,000	50,000	0	0 (4.150)	ō	0 0	8.000	8.000		667	4,000	08/18/2015	05/01/2022
14912L-6N-6 15135B-AD-3	CATERPILLAR FINANCE SE SERIES MTN		1		1,514,98598.85 655,63898.75		1,500,000 630,000	1,507,993 622,125	0	(4, 150) (7, 349)	0	Q	2.500 4.750	2.207		5,000 3,824	37,500 29,925	04/13/2017	11/13/2020
15135B-AH-4	CENTENE CORP SERIES WI		1	3FE	170,000 102.3		170,000	170,000	(19,418)	(7,349)	n	0	6. 125	6.125		3,934	10,413	07/12/2016	03/15/2022
15135B-AJ-0	CENTENE CORP			3FE	1,060,00095.50		1,060,000	1,012,300	(47,700)	0	n		4.750	4.750		23,217	50,350	10/26/2016	01/15/2025
153527-AL-0	CENTRAL GARDEN & PET CO			4FE	181, 10099, 75		180.000	179.550	(1,023)	(179)	0		6.125	6.002		1,409	11.025	11/06/2015	11/15/2023

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod		6	7		Fair Value	10	11	Change	e in Book/Ad	justed Carryin	-				nterest			ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F o		NAIC Desig-								Current Year's	Exchange Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
156700-AZ-9 161175-AX-2	CENTURYTEL INC SERIES WI			1	4FE 2FE	1,696,790 L 185,000	88.0000 99.8920	1,478,400 184.800	1,680,000 185,000	1,478,400 185,000	(48,776)	(1,624)	٥	0		5.485 3.579	AO	23,625 2,906	94,500 6,621	10/15/2015 12/01/2016	04/01/2025
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	980,000	99.4360	974,473	980,000	980,000	0	0	0	0		4.908		21,110	48,098	12/01/2016	07/23/2025
16412X-AC-9	CHENIERE CORP CHRISTI HD SERIES WI			1	3FE	590,000	99.5000	587,050	590,000	587,050	(2,950)	0	0	0	5.875	5.872		96	34,663	05/05/2017	03/31/2025
16412X-AG-0 165167-CN-5	. CHENIERE CORP CHRISTI HD	<del>-</del>		1	3FE 4FE	770,000 L	94.5300 .87.2500	727,881 1.963.125	770,000 2,250,000	727,881 472,500	(42, 119)	0 0	0	0	5. 125 4. 875	5.124 37.325		110 23.156	39,572 109,688	12/21/2017 04/30/2015	06/30/2027 04/15/2022
17275R-BG-6	CISCO SYSTEMS INC				1FE	2,367,369	98.9150	2,344,294	2,370,000	2,369,359	0	880		0		1.438		9,309	33, 180	09/13/2016	09/20/2019
172967-LF-6	CITIGROUP INC			1	2FE	499,800	99. 1970	495,985	500,000	499,930	ō	67	0	0	2.450	2.464		5,819	12,250	01/04/2017	01/10/2020
172967-LQ-2 197677-AJ-6	CITIGROUP INCHCA INC			l'	2FE	1,744,155 _ 721,350	96.4400 104.2500	1,687,708 716,198	1,750,000 687,000	1,745,461 716,198	0	1, 111	,0	0	2.700 7.050	2.772		8,400 4,036	47,250 48,434	10/23/2017 05/14/2018	10/27/2022 12/01/2027
20030N-CQ-2	COMCAST CORP				1FE	998,990	100.9400	1,009,395	1,000,000	999,066	٥	76	٥	٥	3.450	3.486	AO	8,242	0	10/02/2018	10/01/2021
20337Y-AA-5	COMMSCOPE TECH FINANCE L SERIES 144A			1	3FE	320,700	.91.0000	291,200	320,000	291,200	(29,229)	(82)		0	6.000	5.965		853	19,200	05/28/2015	06/15/2025
20341W-AA-3 205887-CA-8	COMMUNICATIONS SALES & I SERIES 144A	·		1	4FE	1,821,375 1,079,460	90.5000 99.4120	1,638,050 1,073,646	1,810,000	1,638,050 1,079,479	(133,832)	(1,918)	٥	0	6.000	5.874 4.310		22,927 8,901	108,600	04/23/2015	04/15/2023
21036P-AN-8	CONSTELLATION BRANDS				2FE		103.6040	331,533	320,000		0	(1,746)	0	0	4.750	4.039		1,942	15,200	03/19/2015	11/15/2024
21036P-AP-3	CONSTELLATION BRANDS				2FE		102.1280	163,405	160,000	160,000		0	0	0	4.750	4.750		633	7,600	11/19/2015	12/01/2025
212015-AN-1 212015-AQ-4	CONTINENTAL RESOURCES INC SERIES WI			1	2FE2FE	63,275 L	94.6670	75,734	80,000 380,000	67,937 261,650		1,764 1,475	0	0	3.800	7.213 7.713		253	3,040 18,620	03/07/2016	06/01/2024
21871N-AA-9	CORECTVIC INC			1	3FE	370,000	82.7500	306, 175	370,000	306, 175	(59,200)	0	0	0	4.750	4.750		3,710	17,673	10/11/2017	10/15/2027
22025Y-AM-2	CORRECTIONS CORP OF AMERICA			1	3FE	1,256,250	97.7500	1,221,875	1,250,000	1,221,875	(29,588)	(1,345)	٥	0	4. 125	4.009		12,891	51,563	03/18/2015	04/01/2020
22025Y-AQ-3 23311R-AA-4	CORRECTIONS CORP OF AMERICA			1	3FE	600,000 L	95.7500		600,000 290,000	574,500 282,464	(25,500)	0 191	0	0	5.000	5.000 7.001		6,333 5,764	30,000	09/21/2015	10/15/2022
23371D-AA-2	DAE FUNDING LLC SERIES 144A			1	3FE	438.270	95.6250	415.969	435.000	415.969	(10.636)	(783)	0	0	4.500	4.293		8, 156	19,412	07/21/2017	08/01/2022
23371D-AB-0	DAE FUNDING LLC SERIES 144A			1	3FE	690,575	.96.5000	675,500	700,000	675,500	(11,846)	1,096	0	0		5.246		14,583	26,842	02/12/2018	08/01/2024
233851-CK-8 233851-CZ-5	DAIMLER CHRYSLER FINANCE NA SE SERIES 144A DAIMLER CHRYSLER FINANCE NA SE SERIES 144A				1FE1FE	749,790748,433	96.4410 97.5720		750,000 750,000	749,878 748,957	0	41 470	0	0		2.206		2,796 6,660	16,500 12,842	10/26/2016	10/30/2021
24422E-TL-3	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	1,699,524	98.4990	1,674,479	1,700,000	1,699,706	0	93		0		2.656		21,899	45,050	01/03/2017	01/06/2022
25272K-AU-7	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	3FE	322,600	99.8920	319,654	320,000	319,654	(1,360)	(653)	۵	0	5.875	5.645	JD	836	18,800	06/08/2016	06/15/2021
25272K-AW-3 25278X-AC-3	DIAMOND 1 FIN DIAMOND 2 SERIES 144A DIAMONDBACK ENERGY INC SERIES 144A			1	3FE3FE	180,000 L 458.850	.101.7500 .96.5000	183, 150	180,000 460,000	180,000 443,900	0	0 64		0	7 . 125	7 . 125 4 . 797		570 3.642	12,825 10.925	06/08/2016	06/15/2024
25466A-AG-6	DISCOVER BANK SERIES BKTN			1	2FE	1,319,696	99.3150	1,310,958	1,320,000	1,319,909	(15,014)	62		0		3. 105		3,069	40,920	06/01/2015	06/04/2020
25470X-AW-5	DISH DBS CORP				4FE	2,700,625	.80.5000	2, 173,500	2,700,000	2, 173, 500	(455,586)	(39)	٥	0		5.871		20,269	158,625	03/27/2015	11/15/2024
25470X-AY-1 26078J-AA-8	DISH DBS CORP SERIES WI				4FE 2FE	170,000 L	82.7500	140,675 1,120,645	170,000 1,110,000	140,675 1,110,000	(29,325)	0 0	0	0	7.750	7.750 3.766		6,588 3,832	13, 175	10/03/2016	07/01/2026
26884L-AC-3	EQT CORPORATION			1	2FE	1,294,896	97.7840	1,266,303	1,295,000	1,294,938	0	34	0	0	2.500	2.503		8,094	32, 105	09/27/2017	10/01/2020
29078E-AA-3	EMBARQ CORP	4			3FE	1, 111,560	.90.5000	905,000	1,000,000	905,000	(67,500)	٥	0	0	7.995	6.977	JD	6,663	79,950	04/08/2015	06/01/2036
29273R-AX-7 29362U-AB-0	ENERGY TRANSFER PARTNERS	-+	-	1	2FE3FE		100.6040	543,262	540,000 190,000	545,552 172,449	0	(3,343)	0	0	4. 150 4. 625	3.479		5,603 3,320	22,410	06/18/2015	10/01/2020
29379V-BP-7	ENTERPRISE PRODUCTS OPER	1			2FE	2,948,407	98.9020	2,917,595	2,950,000	2,948,860	0	453	0	0	2.800	2.819		3,320		02/01/2018	02/10/2026
303250-AE-4	FAIR ISAAC CORP SERIES 144A	4		1	3FE	330,000	.96.7500	319,275	330,000	319,275	(10,725)	۵	0	0	5.250	5.249	MN	2,214	8,999	05/01/2018	05/15/2026
315786-AC-7 32008D-AA-4	FIDELITY & GUARANTY LIFE SERIES 144AFIRST DATA CORPORATION SERIES 144A			1	3FE	728,385	95.5300	697,369	730,000 880,000	697,369 847.000	(31, 157)	(11, 466)	, <u>0</u>	0	5.500	5.536		6,692 20.289	21,302	04/18/2018	05/01/2025
33767D-AA-3	FIRSTCASH INC SERIES 144A			1	3FE	617,700	96.6250	589,413	610,000	589,413	(25,503)	(11,400)		0	5.375	5.078		2,732	32,788	08/01/2017	06/01/2024
35671D-AU-9	FREEPORT-MCMORAN C&G			1	3FE	111,600	94.6250	113,550	120,000	111,600	0	0	0	0	3.550	5. 157		1,420	4,260	02/27/2017	03/01/2022
35671D-AZ-8 35671D-BC-8	FREEPORT-MCMORAN C&GFREEPORT-MCMORAN C&G			1	3FE	88,075	92.5000	120,250	130,000 190,000	101,446	0	5, 173	0	0	3.875	10.469		1,483	5,038	03/01/2016	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN C&G				3FE3FE	115,200 L	97.2500	1,069,750	1,100,000	1,069,750	(27, 105)	760	0	0	4.000	9.532		3,049 5,744	10,355 44,000	03/02/2016	03/15/2043
35671D-CB-9	FREEPORT-MCMORAN INC			1	3FE	1,031,075	103.1250	1,268,438	1,230,000	1,074,121	0	28,701	0	0	6.875	10.763	FA	31,946	84,563	06/20/2017	02/15/2023
35802X-AJ-2 36159R-AG-8	FRESENIUS MED CARE II SERIES 144A		-	[]	2FE4FE		101.8300	1,018,300	1,000,000	1,032,167		(5,063)		Ω0		4.096		10,028	47,500 51,250	03/26/2015	10/15/2024
36159H-AG-8 361841-AK-5	GEO GROUP INCGLP CAPITAL LP FIN II	1		l¦	4FE2FE		90.0000	900,000 889,968	1,000,000 880,000	900,000 880,000	(93,634) 0	(6,366)	, n	0		5.750		12,813 4,217	51,250	04/21/2015	04/01/2023
36467W-AB-5	GAMESTOP CORP SERIES 144A			1	3FE	180,000	_99.7500	179,550	180,000	179,550	(450)	0	0	0	6.750	6.750	MS	3,578	12, 150	03/04/2016	03/15/2021
370334-CD-4	GENERAL MILLS INC				2FE	521,927	99.4510	519, 134	522,000	521,943	0	16		0		3.205		3,480	8,306	04/03/2018	04/16/2021
37045V-AJ-9 37045V-AK-6	GENERAL MOTORS CO		1	1	2FE2FE	1,081,734 69,944	82.8760 97.3500		980,000 70,000	1,075,263 69,957	0 n	(1,853)	,0	0		4.561		12,740 1,155	50,960 4,620	04/08/2015	04/01/2045
37045V-AL-4	GENERAL MOTORS CO			1	2FE	29,973	_96.8100	29,043	30,000	29,978		0	0	0	6.750	6.756	AO	506	2,025	02/18/2016	04/01/2046
37045X-BY-1	GENERAL MOTORS FINL CO			1	2FE	656,032			650,000	654,539	0	(1,242)	0	L0	3. 150			57		10/06/2017	06/30/2022

# **SCHEDULE D - PART 1**

				Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar												
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	iusted Carryin	ng Value			lr	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
377316-AM-6	PH GLATFELTER CO	Ť	+ ''-	1	3FE	275, 100	99.1250	277,550	280.000	277,550	(470)	1,023	n tooogriizou	0	5.375	5.797		3, 177	15,050	01/04/2016	10/15/2020
38145G-AG-5	GOLDMAN SACHS GROUP INC			1	1FE	1,267,552	96.4210	1,253,473	1,300,000	1,280,754	0	6,339	0	0	2.350	2.891		3,904	30,550	11/18/2016	11/15/2021
384780-AA-0	GRAIN SPECTRUM FUNDING II SERIES 144A			1	1FE	404.789	99.4800	402.685	404.789	404.789	0	0	0	0	3.290	3.290		2.996	13.318	09/16/2014	10/10/2019
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A				1FE	790,059	99.6250	788.034	791,000		0	120	0	0	3.400	3.426		4.931	13,447	04/18/2018	04/25/2023
404119-BN-8	HCA INC				3FE	1,582,500	99.0000	1,485,000	1,500,000	1,485,000	(66,316)	(8,684)	0	0	5.000	4.256		22,083	75,000	03/19/2015	03/15/2024
404119-BQ-1	HCA INC			2	3FE	214,250	99.5000	199,000	200,000	199,000	(10,550)	(1,320)	0	0	5.250	4.360		2,217	10,500	03/16/2015	04/15/2025
404119-BT-5	HCA INC			1	3FE	855,625	99.2500	853,550	860,000	853,550	(2,868)	382	0	0	5.250	5.318	JD	2,007	45, 150	12/01/2016	06/15/2026
404119-BV-0	HCA INC			1	3FE	680,300	94.7500	644,300	680,000	644,300	(33,996)	(4)	0	0	5.500	5.497		1,662	37,400	06/08/2017	06/15/2047
40573L-AL-0	HALFMOON PARENT INC SERIES 144A			1	2FE	1,541,183	99.6540	1,536,671	1,542,000	1,541,183	0	0	0	0	3.750	3.763		16,705	0	09/06/2018	07/15/2023
410345-AJ-1	HANESBRANDS INC SERIES 144A			1	3FE	100,000	93.7500	93,750	100,000	93,750	(6,250)	0	0	0	4.625	4.625		591	4,625	05/03/2016	05/15/2024
410345-AL-6	HANESBRANDS INC SERIES 144A			1	3FE	871,550	90 . 1250	802,113	890,000	802,113	(70,996)	1, 113	L	0	4.875	5. 187		5,544	34,856	08/07/2018	05/15/2026
413875-AQ-8	HARRIS CORP	-+		1	2FE	290,000	99.1480	287,529	290,000	290,000	0	0	ļ0	0	2.700	2.700		1,392	7,830	04/22/2015	04/27/2020
432833-AB-7	HILTONDOMESTIC OPERCO INC 144A SERIES WI			1	3FE	649,063	94.5000	633, 150	670,000	633, 150	(16,777)	864	ļō	0	4.250	4.861		9,492	0	09/19/2018	09/01/2024
43283Q-AB-6 432891-AH-2	HILTON GRAND VACA LLC IN SERIES WI HILTON WORLDWIDE FINANCE			1	3FE	340,000	99.2500	337,450	340,000	337,450	(2,550)	0	ļ0	0	6. 125	6. 125		1,735	20,825	01/12/2018 08/01/2017	12/01/2024
		-+		1	3FE				80,000	75,800	(5,509)		J	0	4.625	4.323		925	3,700		04/01/2025
432891-AK-5 436440-AK-7	HILTON WORLDWIDE FINANCE SERIES WIHOLOGIC INC SERIES 144A			1	3FE3FE	713,500	93.7500	684,375 334,573	730,000 360,000		(29,872)	747		0 0	4.875 4.375	5.198 4.375		8,897 3,325	24,863 15,969	07/09/2018	04/01/2027
436440-AM-3	HOLOGIC INC SERIES 144A			1	3FE	360,000 220,000	92.9370			199, 155	(20,845)	0 0	u	0	4.375	4.625		4,240	5,427	01/16/2018	10/15/2025
437076-BL-5	HOME DEPOT INC			1	1FE	647,686	98.0240	637, 156	650,000	648,962	(20,643)	446			2.000	2.073		3,250	13,000	02/03/2016	04/01/2021
44644A-AB-3	HUNTINGTON NATIONAL BANK			2	1FE	2,244,645	97.1030	2, 184, 814	2,250,000	2,246,077	0	1.028	0	n	2.500	2.551		22,500	56,250	08/02/2017	08/07/2022
44891A-AV-9	HYUNDAI CAPITAL AMERICA SERIES 144A			2	2FE	2,070,000	99.7080	2,063,956	2.070.000	2,070,000	0	1,020	0	0	3.350	3.271		16.179	23.063	06/04/2018	07/08/2021
45687A-AM-4	INGERSOLL RAND GL HLD CO				2FE	2,036,695	99.1240	2,022,121	2,040,000	2,037,615	0	920	0	0	2.900	2.957		21,363	29,580	02/13/2018	02/21/2021
460690-BN-9	INTERPUBLIC GROUP COS INC SERIES 3YR				2FE	2,548,241	100.4460	2,561,375	2,550,000	2,548,398	0	157	0	0	3.750	3.774		26,563	0	09/18/2018	10/01/2021
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	412,000	.101.2500	405.000	400,000	405,000	(5,895)	(1, 105)	0	0	6.000	4.707		9,067	0	10/01/2018	08/15/2023
46284V-AB-7	IRON MOUNTAIN INC SERIES 144A			1	3FE	500,000	98.7500	493,750	500,000	493,750	(6,250)	0	0	0	4.375	4.375		1,823	21,875	05/24/2016	06/01/2021
466253-AA-9	J2 CLOUD LLC GLOBAL INC SERIES 144A			1	3FE	381,550	97.7500	371,450	380,000	371,450	(9,709)	(261)	0	0	6.000	5.917	JJ	10,513	20, 160	11/01/2018	07/15/2025
46625H-JE-1	JP MORGAN CHASE & CO				1FE	2,064,380	99.2060	1,984,120	2,000,000	2,047,253	0	(11,929)	0	0	3.250	2.581	MS	17,694	65,000	07/17/2017	09/23/2022
46625H-KA-7	JP MORGAN CHASE & CO			2	1FE	2, 138, 079	99.0040	2, 148, 387	2, 170,000	2, 162, 306	0	7,063	0	۵	2.250	2.591	JJ	21,429	48,825	06/12/2015	01/23/2020
492386-AK-3	KERR-MCGEE CORP				2FE	1, 183,570	.113.8850	1, 138, 850	1,000,000	1, 158, 414	0	(14, 130)	0	0	7 . 125	4.886		15,042	71,250	03/01/2017	10/15/2027
49446R-AP-4	KIMCO REALTY CORP			1	2FE	649,557	89.9450	589, 140	655,000	650,709	0	487	0		2.800	2.895		4,585	18,340	08/09/2016	10/01/2026
49446R-AR-0	KIMCO REALTY CORP			1	2FE	1,512,233	94.2380	1,432,418	1,520,000	1,514,326		1,008	0		2.700	2.778		13,680	41,040	11/01/2016	03/01/2024
494550-BB-1	KINDER MORGAN ENERGY PARTNERS				2FE	554,690	.103.5420	517,710	500,000	524,298	0	(21, 114)	0	0	6.850	2.432		12,939	34,250	07/17/2017	02/15/2020
49461B-AF-1	KINETICS CONCEPT/KCI USA SERIES 144A			1	4FE	275,800	.101.2500	263,250	260,000	263,250	(1,954)	(4,399)	0	0	7.875	5.987		7,735	20,475	06/20/2016	02/15/2021
501797-AN-4 513075-BL-4	L BRANDS INCLAMAR MEDIA CORP SERIES WI			1	3FE3FE	1,402,475 70,000	85.5000 _101.0000	1,376,550 70,700	1,610,000 70,000	1,376,550 70,000	(30,669)	4,744 0	0	0 0	5.250 5.750	7.160		35,219 1,677	4.025	09/20/2018	02/01/2028
513272-AA-2	LAMB WESTON HLD SERIES 144A			1	3FE3FE	448,688	97.2500	437.625	450,000	437.625	(11,354)	142	ļ	0	4.625	5.750 4.668		1,6//	4,025	11/30/2016	02/01/2026
513272-AA-2 513272-AB-0	LAMB WESTON HLD SERIES 144A		1	1	3FE3FE	260,000	95.8750	437,625	260,000	249,275	(11,354)	142	,	0 0	4.625	4.668		2,113	12,675	11/30/2016	11/01/2024
526057-BU-7	LENNAR CORP			1	3FE	332,800	99.2500	249,275	320,000		(10,725)	(3,074)	,	0	4.875	3.492		1,840	14,400	04/21/2015	11/01/2026
526057-BW-3	LENNAR CORP			1	3FE	862,770	96.0000	835,200	870,000	835,200	(30,091)	818	n	0	4.875	5.492		1,885	42,413	10/29/2015	12/15/2023
526057-BZ-6	LENNAR CORP	·-†	-	1	3FE	170,000	94.5000	160,650	170,000	160,650	(9,350)	0.0	n	n	4.500	4.499		1,296	7,650	04/19/2017	04/30/2024
526057-CD-4	LENNAR CORP SERIES WI	1	1	1	3FE	480.000	90.2500	433,200	480.000	433,200	(46,800)	0		n	4.750	4.750		2.027	11,400	06/11/2018	11/29/2027
526057-CT-9	LENNAR CORP SERIES WI		1	1	3FE	340,000	94.2500	320,450	340,000	320,450	(19,550)	0	0	0	5.250	5.250		1,488	8,925	06/11/2018	06/01/2026
527298-BC-6	LEVEL 3 FINANCING INC SERIES WI			1	3FE	311,930	98.1520	294,457	300,000	294,457	(5,023)	(2,770)	0	0	5.625	4.621		750	16,875	08/17/2015	02/01/2023
52736R-BG-6	LEVI STRAUSS & CO SERIES WI		.1	1	3FE	995,850	97.7500	957,950	980,000	957,902	(35,376)	(2,567)	0	0	5.000	4.630			49,000	02/12/2018	05/01/2025
536797-AC-7	LITHIA MOTORS INC SERIES 144A			1	3FE	201,613	92.0000	184,000	200,000	184,000	(17,270)	(241)	٥	0	5.250	5.092		4,375	10,704	07/18/2017	08/01/2025
552953-CD-1	MGM MIRAGE INC			1	3FE	350,000	89.7500	314, 125	350,000	314, 125	(35,875)	0	0	0	4.625	4.625		5,396	16, 188	08/16/2016	09/01/2026
55336V-AG-5	MPLX LP SERIES WI			1	2FE	1,008,761	_101.7930	1,017,930	1,000,000	1,006,618	0	(1,001)		0	4.875	4.739		4,063	48,750	09/27/2016	12/01/2024
55342U-AF-1	MPT OPER PARTNERSP/FINL			1	3FE	140,300	_102.5000	143,500	140,000	140, 171	0	(48)		0	6.375	6.332		2,975	8,925	02/17/2016	03/01/2024
55342U-AG-9	MPT OPER PARTNERSP/FINL		[	1	3FE	130,000	94.2500	122,525	130,000	122,525	(7,475)	0		0	5.250	5.250		2,844	6,825	07/13/2016	08/01/2026
55342U-AH-7	MPT OPER PARTNERSP/FINL			1	3FE	580,400	91.4400	530,352	580,000	530,352	(49,998)	(39)		0	5.000	4.989		6, 122	30,933	09/07/2017	10/15/2027
55354G-AF-7	MSCI INC SERIES 144A			1	3FE	1,010,775	97.8750	988,538	1,010,000	988,538	(22, 180)	(57)		0	5.375	5.362		6,937	26,691	05/17/2018	05/15/2027
57665R-AF-3	MATCH GROUP INC SERIES WI			]	3FE	495,500	101.7500	478,225	470,000	475,250	(12,246)	(7,629)	ļ	ļ	6.375	4.538		2,497	29,963	12/14/2017	06/01/2024
57665R-AG-1	MATCH GROUP INC SERIES 144A	-+		]	3FE	229,541	91.7500	211,025	230,000	211,025	(18,530)	17	ļū	0	5.000	5.014		511	11,851	11/27/2017	12/15/2027
579780-AL-1	MCCORMICK AND CO			1	2FE	1,279,872	96.8310	1,239,437	1,280,000	1,279,908	0	25	ļō	0	2.700	2.702		13,056	34,944	08/09/2017	08/15/2022
588056-AU-5 588056-AW-1	MERCER INTL INC SERIES WI			1	3FE	263,575	97.7500	254, 150 457,725	260,000	254, 150	(9,290)	( 135)	·	0 0	6.500	6.022 6.085		7,042 12.934	0	11/02/2018	02/01/2024
				l	3FE3FE		89.7500		510,000	457,725	(35,395)	(18,609)	ļ	ļū	5.500				74 500	11/02/2018	01/15/2026
59001A-AN-2	MERITAGE HOMES CORP	4			.	1,090,000	_ 102.0000	1,020,000	1,000,000	1,020,000	(5,376)	L(18,609)	LD	L	7 . 150	5.089	AU	15,094	71,500	04/10/2015	04/15/2020

# **SCHEDULE D - PART 1**

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		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractua
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MERITAGE HOMES CORP SERIES WI			1	3FE	100,000	85.0000	85,000	100,000	85,000	(15,000)	0	0	0	5. 125	5. 125		356	5, 125		06/06/2027
	MICROSOFT CORP	<del> </del>		1	1FE	1,093,850 628,646	97.1470 98.7220	1,063,760 621,949	1,095,000	1,094,390 629,142		228 264		J	1.550 2.400	1.572 2.446		6,742 6,090	16,973 15,120	08/01/2016	08/08/2021
	MICRON TECHNOLOGY INC	····		1	2FE		97.8750	80.258	82.000	78,762	0	425		0	5.500	6.291		1.879	4.510	10/23/2015	02/01/2025
60855R-AG-5 N	MOLINA HEALTHCARE INC SERIES WI			1	4FE	584,466	96.5000	559,700	580,000		(23,206)	(710)		0	5.375	5.221	MN	3,983	31, 175	09/15/2016	11/15/2022
	MOLSON COORS BREWING CO SERIES WI	ļ		1	2FE	979,376	98.6370	966,643	980,000	979,671	0	279		0	2.250	2.278	MS	6,493	22,050	12/13/2017	03/15/2020
	MORGAN STANLEY SERIES GMTN	<b></b>			1FE	2,244,938	97.5910	2, 195, 787	2,250,000	2,245,829	ō	891		ō	3. 125	3. 174	JJ	30,859	35, 156	01/18/2018	01/23/2023 .
	MORGAN STANLEY SERIES F	łl			1FE	1,040,802 123,805	99.5220	1,044,981 122,004	1,050,000 125,000	1,044,654	ļ0	884 234		}0	3.875 2.625	3.982 2.832	AO MN	7,007 401	40,688 3,281	04/23/2014	04/29/2024 .
	MURPHY OIL USA INC			1	3FE	261,575	96.0000	249,600	260,000	249,600	(11,699)	(168)		n	5.625	5.530		2,438		04/20/2017	05/01/2027
	MURRAY ENERGY CORP SERIES 144A	[l		1	5FE	14,815	54.0000	49,029	90,795	17, 166	(366)	2,717		0	12.000	48.000		69	3, 180	10/15/2018	04/15/2024
62912X-AE-4 N	NGPL PIPECO LLC SERIES 144A	ļ]		1	3FE	202,075	97.2500	194,500	200,000	194,500	(6,440)	(410)	0	0	4.375	4.132	FA	3,306	9,090	07/26/2017	08/15/2022
	NGPL PIPECO LLC SERIES 144A	ļ		1	3FE		94.2500	273,325	290,000	273,325	(20, 120)	(343)		0	4.875	4.696		5,341	14,687	07/26/2017	08/15/2027 .
	NAVIENT CORP				3FE	1,490,685		1,436,250	1,500,000	1,436,250	(59,889)	1,572		0	5.875	6.000		23,500	88, 125	03/25/2015	03/25/2021 .
	NAVIENT CORPNAVIENT CORP				3FE	180,000 19,998	84.5000	173,700	180,000 20,000	173,700	(6,300)	0 0		ļ0	6.625 6.750	6.625 6.750		5, 134 23	11,925 1,350	07/26/2016	07/26/2021 .
	NAVIENT CORP				3FE	240,000	83.0000	199,200	240,000	199,200	(40,800)	0		0	6.750	6.750		720	8,280	06/07/2018	06/15/2026
64072T-AC-9 N	NEPTUNE FINCO CORP SERIES 144A			1	3FE		101.2500	648,000	640,000	648,000	(14,714)	(4,017)		0	6.625	5.765		19,551	42,400	10/28/2015	10/15/2025
	NETFLIX INC SERIES 144A	ļ			3FE	810,000	98.7500	799,875	810,000	799,875	(10, 125)	0		0	6.375	6.375		9,323	0	10/23/2018	05/15/2029
	NEWELL BRANDS INC SERIES WI			1	2FE	323,401	101.7480	315,419	310,000	317,947	Ω	(2,560)		0	5.000	4.045		1,981	15,500	10/25/2016	11/15/2023 .
	NISSAN MOTOR ACCEPTANCE SERIES 144A	+			1FE	1,477,188 529,809	94.9520 99.2620	1,405,288 526,089	1,480,000 530,000	1,478,447	Ω	555		0	1.900 3.875		MS		28, 120	09/07/2016	09/14/2021 _
	NORTHROP GRUMMAN CORP	<b></b>			2FE	1,799,730	98.0700	1,765,260	1,800,000	1,799,838	n	89		ν	2.080	2.085		7,904	37,648	10/10/2017	10/15/2020
	OLIN CORP			1	3FE			294,400	320,000	294,400	(18,573)	173	0	0	5. 125	5.445		4.829	0	09/20/2018	09/15/2027
680665-AK-2 0	OLIN CORP			1	3FE	341,400	87.7500	298,350	340,000	298,350	(42,932)	(118)		0	5.000	4.943	FA	7,083	9,067	01/16/2018	02/01/2030 .
	OMEGA HEALTHCARE INVESTORS			1	2FE		101.4850	923,514	910,000	903, 163	0	1, 109		0	4.950	5. 115		11,261	45,045	10/16/2014	04/01/2024 .
	PECO ENERGY CO			1	1FE	2,299,356	96.3390	2,215,797	2,300,000	2,299,642	0	128		0	1.700	1.706		11,513	39, 100	09/14/2016	09/15/2021
	PNC BANK NA SERIES MTNPACCAR FINANCIAL CORP SERIES MTN				1FE	1,633,698 524,297	96.4070	1,610,516 506.137	1,650,000 525,000	1,641,236 524,625	и	3,620		L	2. 150	2.386 1.678		6,110 3,369	35,475	11/18/2016	04/29/2021 .
	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2FE		95.1920	847,206	890,000	888,423	0	350		0	2.700	2.745		7.142	24,030	09/12/2017	03/14/2023
742718-EN-5 P	PROCTER AND GAMBLE CO				1FE	634,879		623,653	635,000	634,948	0	24	0	0	1.850	1.854		4,862	11,748	01/28/2016	02/02/2021
	PROCTER AND GAMBLE CO	ļ			1FE	498,975	97 . 4390	487 , 195	500,000	499,407	۵	202		۵	1.700	1.743		1,369	8,500	10/31/2016	11/03/2021 .
	PULTE HOMES INC	·		1	3FE	30,000	99.2500	29,775	30,000	29,775	(225)	0		ō	4.250	4.250	MS	425	1,275	02/25/2016	03/01/2021 .
	PULTE HOMES INC			1	3FE 3FE	381, 175 1,059,364	96.2500 88.5000	365,750 1,026,600	380,000 1,160,000	365,750 1,026,600	(15, 145)	( 103)	0	0	5.500 5.250	5.459 6.654	MN	6,967 10,150	20,900 60,900	02/25/2016	03/01/202605/01/2023 .
	QORVO INC SERIES 144A	t		1	3FE	720,000	95.5000	687.600	720,000	687.600	(32,704)	0	0	0	5.500	5.500	JJ	18, 150		07/10/2018	03/01/2023
74840L-AA-0 Q	QUICKEN LOANS INC SERIES 144A			1	3FE	1,881,975	93.5000	1,757,800	1,880,000	1,757,800	(123,282)	(261)	0	0	5.750	5.732	MN	18,017	79,350	09/25/2018	05/01/2025
74840L-AB-8 Q	QUICKEN LOANS INC SERIES 144A	ļ		1	3FE	1, 168, 519	89.8000	1,059,640	1, 180,000	1,059,640	(106,275)	1,019		0	5.250	5.375		28,566	37,342	12/05/2017	01/15/2028 .
	RADIAN GROUP	<b> </b>		[!	3FE	230,000	90.6250	208,438	230,000	208,438	(21,563)	0	ļ0	0	4.500	4.500		2,588	10,494	09/12/2017	10/01/2024
	RANGE RESOURCES CORP SERIES WI	<del> </del>		1	3FE 1FE	1,020,306 1,328,138	95.8440	958,438 1,292,289	1,000,000 1,305,000	958,438 1,323,062	(54,959)	(5,667)		ļō	5.750 3.250	5.092 2.837		4,792 8,954	57,500 42,413	10/05/2017	06/01/2021 .
	REGIONS BANK	·		1	2FE	1,449,855	98.3510	1,292,289	1,305,000	1,323,062	n	(4, /54)		n	2.750	2.837		9,969	42,413	01/23/2018	04/01/2021
	REGIONS BANK SERIES BKNT			2	2FE	560,000	99.4500	556,919	560,000	560,000	0	0	0	0	3.374	3.374		7,243	0	08/08/2018	08/13/2021
77340R-AK-3 R	ROCKIES EXPRESS PIPELINE SERIES 144A	ļ			2FE	1,260,000	100.0000	1,200,000	1,200,000	1,216,642	0	(12,283)		0	5.625	4.504	A0	14,250	67,500	03/26/2015	04/15/2020
	ROCKIES EXPRESS PIPELINE SERIES 144A	ļ			2FE		104.5000	292,600	280,000	267,473	٥	241		0	6.875	7.292		4,064	19,250	08/27/2015	04/15/2040 .
	RYDER SYSTEM INC SERIES MTN	<del> </del>		1	2FE	403,886	98.8220	400,229	405,000	404,683	0	226		ō	2.500	2.559		1,406	10, 125	05/04/2015	05/11/2020 .
	RYDER SYSTEM INC SERIES MTN	<del> </del>			2FE 3FE	533,893 640,000	96.7420 101.6100	517,570 650,304	535,000 640,000	534,367 640,000	u	228 0		h	2.250 8.000	2.296 8.000		4,013 13,653	12,038 51,200	11/01/2016	09/01/2021
	SLM CORP SERIES MTN	t			3FE	342,900	85.7500	308.700	360,000	308,700	(40.147)	1.720		0	6. 125	6.839	MS	5.880	22,050	03/17/2015	03/25/2024
785592-AD-8 S	SABINE PASS LIQUEFACTION	I		1	2FE	1,015,000	105.3580	1,053,580	1,000,000	1,008,636	0	(1,880)		0	5.625	5.383	A0	11,875	56,250	04/30/2015	04/15/2023
785592-AS-5 S	SABINE PASS LIQUEFACTION	ļ]		1	2FE	260,000	101.2350	263,210	260,000	260,000	0	0	0	0	5.000	5.000	MS	3,828	13,000	05/10/2017	03/15/2027
	SALLY HOLDINGS/SALLY CAP	<b> </b>		1	3FE	841,000	92.0000	791,200	860,000	791,200	(49,582)	1,332		0	5.625	5.990		4,031	48,375	05/08/2018	12/01/2025
	SANTANDER HOLDINGS USA SERIES WI	<del> </del>		2	2FE	773,647	94.6220	733,321	775,000	773,780	ō	133		ļō	4.400	4.422	JJ	15,913	17,050	03/01/2018	07/13/2027
	SANTANDER HOLDINGS USA SERIES WICHARLES SCHWAB CORP	t		2	2FE	498,690	95.9650	479,825 1,742,685	500,000 1,750,000	498,925 1,750,000	0	235		10	2.966	3.45/	JJ FΜΔΝ	7,697 5,911	9,917 9,917 23,498	03/01/2018	01/18/2023 .
	EW SCRIPPS CO SERIES 144A	†		1	4FE		92.2500	212, 175	230,000	212, 175	(16,325)	(350)		n	5. 125	4.930		1,506	11,788	04/21/2017	05/21/2021
	SEMPRA ENERGY				2FE		98.7260	962,581	975,000	974,297	0	623			2.400	2.468		9,750		01/09/2018	02/01/2020 .

# SCHEDULE D - PART 1

						5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	Cod	es	6	7	F	air Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			Ir	nterest		Da	ites
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Се		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
817565-CB-8	SERVICE CORP INTERNATIONAL		!	3FE	1, 171, 100	99.0000	1, 118,700	1,130,000	1,118,700	(38,271)	(6,805	0	0	5.375	4.602	MN	7,761	60,738	02/07/2018	05/15/2024
817565-CD-4 832248-AY-4	SERVICE CORP INTLSMITHFIELD FOODS INC SERIES 144A		1	3FE 2FE	1,440,000 334,571	94.0000 98.9890	1,353,600 331,614	1,440,000	1,353,600 334,727	(86,400)	83		٥	4.625	4.625	JD	2,960 4,676	67,155 11,223	12/05/2017	12/15/2027
842400-GN-7	SOUTHERN CAL EDISON SERIES E	<del> </del>	1	1FE	1,712,393	99.7500	1.745.625	1.750.000	1,712,795	ν	403		ν	3.700	4.071	FA	26,799	11,223	11/30/2018	08/01/2025
843646-AS-9	SOUTHER POWER CO SERIES D			2FE	1,099,725	98.4910	1,083,401	1,100,000	1,099,916	0	86	0	0	1.950	1.958	JD	953	21,450	11/10/2016	12/15/2019
84762L-AU-9	SPECTRUM BRANDS INC SERIES WI		1	4FE	700,000	94.9700	664,790	700,000	664,790	(35,210)	0	0	0	5.750	5.750	JJ	18,560	40,250	02/08/2016	07/15/2025
847788-AT-3	SPEEDWAY MOTORSPORTS INC SERIES WI		1	3FE	631,793	98.0000	607,600	620,000	607,600	(17, 185)	(2, 120	0	٥	5. 125	4.731	FA	13,240	29,469	04/16/2018	02/01/2023
85205T-AH-3 852061-AQ-3	SPIRIT AEROSYSTEMS INC	·	2	2FE	1,302,000	98.9100	1,287,811	1,302,000	1,302,000	0	0	/ō	ō	3.539	2.876	MJSD	1,920	22,720	05/22/2018	06/15/2021
852061-AQ-3 85208N-AA-8	SPRINT NEXTEL CORP SERIES 144A	t	4	4FE 2FE	3,313,125 309,370	102.5000 . 98.7500 .	3,075,000 305,508	3,000,000 309,375	3,075,000 309,358	(6,296)	(66,418		l0	7.000	3.374	MS MJSD	70,000 318	210,000 10,395	04/30/2015	03/01/2020
853496-AB-3	STANDARD INDUSTRIES INC SERIES 144A	<u>                                     </u>	1	3FE	190.000	98.0000	186,200	190,000	186,200	(3,800)	(0 0	,	0	5.500	5.500	FA	3.948	10,393	02/18/2016	02/15/2023
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A	1	1	3FE	550,000	83.5000	459,250	550,000	459,250	(90,750)	0	0	0	4.750	4.750	JJ	12,047	15,022	01/12/2018	01/15/2028
855244-AJ-8	STARBUCKS CORP	<b></b>	1	2FE	139,920	97.5430	136,560	140,000	139,966	0	16	0	0	2. 100	2.112	FA	1,201	2,940	02/01/2016	02/04/2021
85571B-AG-0	STARWOOD PROPERTY TRUST INC SERIES WI	<b></b>	[!	3FE	340,000	98.2500	334,050	340,000	334,050	(5,950)	0	0	<u>0</u>	5.000	5.000	JD	756	17,000	07/13/2017	12/15/2021
85571B-AL-9 858119-BF-6	STARWOOD PROPERTY TRUST INC SERIES WISTEEL DYNAMICS INC		1	3FE	996,484	94.7500 L	880,000 306,043	1,000,000	880,000 306,043	(116,698)	214	0	0	4.750	4.812	MS	13,986	23,750 16,150	08/14/2018	03/15/2025
863667-AM-3	STRYKER CORP		1	1FE	2,774,820	98.6510	2,712,903	323,000 2,750,000	2,764,024	(16,938)	(6,354	) 0	ν	2.625	2.378	MS	21,255	72, 188	04/10/2017	03/15/2021
864486-AK-1	SUBURBAN PROPANE PARTNERS		1	4FE	190,000	88.5000	168,150		168, 150	(17,575)	0	0	0	5.875	5.875	MS	3,721	11, 163	02/07/2017	03/01/2027
86787E-AT-4	SUNTRUST BANK	I	2	1FE	3,594,777	96.4060	3,581,483	3,715,000	3,601,391	0	6,512	0	0	2.450	3.360	FA	37,924	17,566	10/11/2018	08/01/2022
87165B-AE-3	SYNCHRONY FINANCIAL		1	2FE	2,218,815	98.3100	2,211,977	2,250,000	2,242,278	0	6,876		۵	2.700	3.023	FA	24,975	60,750	06/15/2015	02/03/2020
87166F-AA-1	SYNCHRONY BANK		2	2FE	572,268	93.5950	561,569	600,000	575,073	0	2,805	0	0	3.000	4.307	JD	800	9,000	07/26/2018	06/15/2022
87166F-AC-7 87264A-AJ-4	SYNCHRONY BANK SERIES BKNT		2	2FE 3FE	599,238 2,080,000	97.9920 102.2500	587,952 2,045,000	600,000 2,000,000	599,385 2,039,753	0	147	0	0	3.650 6.500	3.695 5.777	MN	2,251 59.944	10,950 138,907	05/18/2018	05/24/2021 01/15/2024
87264A-AV-7	T-MOBILE USA INC	+	1	3FE	380,000	90.5000			343,900	(36, 100)	(11,630	۷	0	4.750	4.750	50 FΔ		9,811	01/22/2018	02/01/2028
87299A-TP-9	T-MOBILE USA INC			3FE	0	0.0000	0	2,000,000	0	(13,467)	13.467	0	0	6.500	965.324	JJ	59,944	0	05/18/2018	01/15/2024
87299A-TW-4	T-MOBILE USA INC			3FE	0	0.0000	0	380,000	0	(203)	203	0	0	4.750		FA	7,521	0	05/18/2018	02/01/2028
87612B-AM-4	TARGA RESOURCES PARTNERS		1	3FE	456,623		490,000	500,000	456,623	0	0	0	0	5.250	6.668	MN	4,375	26,250	04/30/2015	05/01/2023
87724L-AA-3	TAYMON MORRISON COMM MON 144A		1	3FE	480,000	96.5000	463,200	480,000	463,200	(16,800)	0	0	0	5.875	5.874	A0	5,953	28,200	04/01/2015	04/15/2023
88033G-CS-7 88160Q-AM-5	TENET HEALTHCARE CORPORATIONTESORO LOGISTICS LP CORP	· · · · · · · · · · · · · · · · · · ·	1	3FE 2FE	1,610,000 120,000	92.7500 104.2500	1,493,275 125,100	1,610,000 120,000	1,493,275 120,000	(116,725)	0	0	٥	4.625	4.625	JJ	34,335 1,275	0	07/30/2018	07/15/2024 05/01/2024
88160Q-AN-3	TESORO LOGISTICS LP CORP		1	2FE	630,975	104.2300 .	641,321	630,000	630,685	0	(149	) 0	0	5.250	5.220	.I.I	15,251		11/29/2016	03/01/2024
911365-BC-7	UNITED RENTALS		1	3FE	2,490,313	98 . 1250	2,404,063	2,450,000	2,404,063	(63,576)	(6,458		0	4.625	4.322	JJ	52,250	113,313	04/20/2015	07/15/2023
911365-BG-8	UNITED RENTALS		1	3FE	250,614	87.7500	219,375	250,000	219,375	(31, 178)	(61	0	٥	4.875	4.838	JJ	5,620	11,307	12/15/2017	01/15/2028
911365-BH-6	UNITED RENTALS	·	1	3FE	110,000	89.2500	98 , 175	110,000	98 , 175	(11,825)	0	0	0	4.625	4.625	A0	1,074	5,088	09/08/2017	10/15/2025
911365-BK-9 92047W-AB-7	UNITED RENTALS NORTH AMVALVOLINE INC SERIES WI		1	3FE	100,000	98.5000	98,500 165,600	100,000	98,500 165.600	(1,500)		0	0	6.500	6.500	JD	1, 101	0	10/24/2018	12/15/2026
92047W-AB-7 92047W-AC-5	VALVOLINE INC SERIES WI	<del> </del>	1	3FE		92.0000 L	487.750	500,000	487,750	(15, 153)	(137		ν	5.500	3.776	FA	2,975 12.681	8,028 27.500	12/21/2017	08/15/2025
928377-AB-6	VISTA OUTDOOR INC SERIES WI	1	1	4FE	449.170	91.0000	400.400	440,000	400,400	(20,231)	(1,769		0	5.875	5.393	AO	6.463	25,850	10/04/2016	10/01/2023
928563-AA-3	VMWARE INC	I		2FE	948,765	97.9460	930,487	950,000	949,315	0	406		0	2.300	2.345	FA	7,890	21,850	08/16/2017	08/21/2020
928668-AP-7	VOLKSWAGEN GROUP AMERICA SERIES 144A			2FE	1,713,430	100.0430	1,720,744	1,720,000	1,713,707	٥	277	0	۵	4.000	4. 137	MN	9, 173	0	11/07/2018	11/12/2021
931142-EF-6	WALMART INC			1FE	5,350,000	99.7540	5,336,839	5,350,000	5,350,000	0	0	0	0	2.864	2.375	MJSD	3,405	63,986	06/20/2018	06/23/2020
931427-AA-6 949746-RW-3	WALGREENS BOOTS ALLIANCE		1	2FE	998,790 2,880,630	99.4290 93.1840	994,290 2,795,520	1,000,000 3,000,000	999,775 2,903,830		249		0	2.700	2.726	MN	3,225 17,250	27,000 90,000	11/06/2014	11/18/2019
949746-SA-0	WELLS FARGO & COMPANY			1FE	2,247,885	96.8780	2,179,755	2,250,000	2,248,886	0	406		0	2.100	2.120	.l.I	20,344	47,250	07/18/2016	07/26/2021
96208T-AA-2	WEX INC SERIES 144A		1	3FE	1,500,000	97.5000	1,462,500	1,500,000	1,462,500	(37,500)	0	0	0	4.750	4.750	FA	29,688	71,250	04/20/2015	02/01/2023
966387-AH-5	WHITING PETROLEUM CORP		1	3FE	200,550	95.0000	199,500	210,000	199,500	(6, 194)	1,755	0	0	5.750	6.767	MS	3,555	12,075	11/10/2015	03/15/2021
966387-AP-7	WHITING PETROLEUM CORP Series 144A		1	4FE	188,000	91.0000	182,000	200,000	182,000	(6,561)	0		0	6.250	7.308	A0	3, 125	12,500	10/16/2015	04/01/2023
969457-BB-5 969457-BM-1	WILLIAMS COS INC	<del> </del>		2FE 2FE	59,400	119.3710	95,497	80,000	61,276	}ō	720	0	łō	7.500	11.065	JJ	2,767	6,000	02/23/2016	01/15/2031
969457-BM-1 969457-BU-3	WILLIAMS COS INC	<del> </del>	1	2FE	144,650	97.5510	143, 106 146, 327	110,000 150,000	144,650 124,818	Q	5.006		D	8.750	5.470	.LI	2,834 2,559	4,813 5,550	05/17/2018	03/15/2032
969457-BW-9	WILLIAMS COS INC	İ	1	2FE	159,600	97.3310	222, 136	220,000	175,331	0	5,000		0	4.550	9.370	JD	2,539		03/04/2016	06/24/2024
97381L-AE-8	WINDSTREAM SRVC FIN SERIES 144A	I	1	5FE	665,933	76.0000	532,000	700,000	532,000	(134,556)	623		0	10.500	11.667	JD	204	30,217	07/31/2018	06/30/2024
98212B-AG-8	WPX ENERGY INC	ļ	1	4FE	280,000	104.5000	292,600	280,000	280,000	0	٥	0	۵	8.250	8.250	FA	9,625	23, 100	07/17/2015	08/01/2023
98311A-AA-3	WYNDHAM HOTELS & RESORTS SERIES 144A		[!	3FE	648,000	96.0000	614,400	640,000	614,400	(32,574)	(1,026	0	Ω	5.375	5.089	AO	7,262	17,391	04/02/2018	04/15/2026
983793-AD-2 06367T-7J-3	XPO LOGISTICS INC SERIES 144A	+	]1	3FE	288,000	99.2500 99.5760	285,840 3,066,928	288,000 3,080,000	285,840 3,080,000	(2, 160)	ō	0	ō	6.500 2.776	6.500 2.677	JD	832 40,056	18,720 21,529	06/04/2015	06/15/2022 07/13/2020
552704-AD-0	MEG ENERGY CORP SERIES 144A	Δ	1	3FE		99.5/60	3,066,928	3,080,000	330,000	4.125	J	,	h	6.500		JAJ0	9,891		01/10/2018	01/13/2020
JULI UT NU-U	INCO CIRCIOI VVIII VCIIICO 1747	+ n	1		,000,000	10 1 . 3000		,000,000	,000,000	۲, ۱۷۵ , ۴	μ	μ		0.000	0.500	···	الان, تــــــــــــــــــــــــــــــــــــ		11 12/2011	U1/ 10/ 2020

# SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

							;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	F	air Value	10	11	Change	in Book/Adju	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
				_										Total			_				
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	ė		and		Ised to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
66727W-AA-0	NORTHWEST ACQ DOMINION SERIES 144A	υ	A 11	onai	3FE		98.7800	217.316	220.000	217,316	(Decrease)	(779)	necognized	value	7, 125	6.674	raiu	2,613	16.023	12/07/2017	11/01/2022
68245X-AB-5	1011778 BC/ NEW RED FIN SERIES 144A	<del>-</del>	Δ	1	4FE		96.7500 96.7500	392,805	406,000	392,805	(13,239)	(49)		0	4.625	4.612	.I.I	8,659	18,778	05/14/2015	01/15/2022
740212-AL-9	PERCISION DRILLING CORP SERIES 144A		A	1	3FE		86.0000	378,400	440,000	378,400	(63,952)	(342)	0	0	7. 125	6.992	JJ	14.456	20,290	11/09/2017	01/15/2026
91911K-AK-8	VALEANT PHARMACEUTICALS SERIES 144A		A	1	3FE		01.0000	383,800	380,000	382,000	(5,052)	(1,224)	0	0	7.000	6.345	MS	7,832	21,700	05/31/2018	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A		A	1	3FE		92.5000	471,750	510,000	471,750	(38,250)	0	٥	0	5.500	5.500	MN	4,675	29, 141	11/14/2017	11/01/2025
00077T-AA-2	ROYAL BK OF SCOTLAND NV		D		3FE		09.4630	1,751,408	1,600,000	1,751,408	(46,457)	(40,005)	0	0	7.750	4.595		15,844	124,000	03/26/2015	05/15/2023
00772B-AP-6	AERCAP IRELAND CAP LTD/A		D		2FE		00.3470	311,076	310,000	309,064	ο	240	0	Ω	4.625	4.719		7, 169	14,338	02/23/2016	07/01/2022
013822-AA-9	ALCOA NEDERLAND HOLDING SERIES 144A	<del>-</del>	D	[¦	3FE		01.5000	314,650	310,000	310,000	0	0	0	0	6.750	6.750		5,289	20,925	09/22/2016	09/30/2024
013822-AB-7 013822-AC-5	ALCOA NEDERLAND HOLDING SERIES 144A		. In	l¦	3FE3FE		02.0000 96.0000	204,000	200,000	200,000	(89,558)	0	U	0	7.000 6.125	7.000 6.025		3,539 15,653	14,000 48,456	09/22/2016	09/30/2026
034863-AG-5	ANGLO AMERICAN CAPITAL SERIES 144A		ا ا	'	2FE		.98.2140	402,677	410,000				n	n	4. 125	7 . 196	MS	4,416	16,913	03/17/2016	09/27/2022
034863-AM-2	ANGLO AMERICAN CAPITAL SERIES 144A		D		2FE		99.6570	408.594	410,000	380,415	0	11, 427	0	0	4. 125	7.623	AO	3,570	16,913	03/18/2016	04/15/2021
034863-AR-1	ANGLO AMERICAN CAPITAL SERIES 144A		D		2FE		95.7730	191,546	200,000	200,000	0	0	0	0	4.750	4.750		2, 138	9,500	04/03/2017	04/10/2027
03938L-AP-9	ARCELORMITTAL	<b>-</b>	D		2FE	102,7001	05.3600	136,968	130,000	102,700	٥	0	0	0	7.000	9.182	AO	1,921	9,263	11/13/2015	10/15/2039
03938L-AS-3	ARCELORMITTAL		D		2FE		05.6020	2,640,050	2,500,000	2,513,745	٥	(28,304)	٥	۵	6.750	6.702		56,250	171,875	04/30/2015	03/01/2041
03969A-AH-3	ARDAGH PKG FINHLDGS USA SERIES 144A	<b>-</b>	D	1	3FE		.95.5000	1, 193, 750	1,250,000	1, 193, 750	(72,701)	(8,924)	٥	٥	4.625	3.822		7,387	57,813	08/24/2017	05/15/2023
05401A-AB-7	AVOLON HOLDINGS FNDG LTD SERIES 144A		D	1	3FE		95.8130	124,556	130,000	124,556	(5,444)	0	0	0	5. 125	5. 125		1,925	0	09/06/2018	10/01/2023
06740L-8C-2 21684A-AD-8	BARCLAYS BANK PLC	· · · · · · · · · · · · · · · · · · ·	D		3FE2FE		03.6250 03.1120	1,658,000 278,402	1,600,000 270,000	1,658,000 271,972	(89,948)	(33,696)		٩	7.625 5.250	4.980 5.199		13,556 5,788	122,000 14,175	03/26/2015	11/21/2022
24718P-AA-5	DELPHI JERSEY HOLDINGS SERIES 144A		D		3FE		84.0000	278,402	210,000	176,400	(32,690)	112	u		5.200	5.077	AO	2,625	14, 175	02/ 19/2016	08/04/2045
36164Q-6M-5	GE CAPITAL INTL FUNDING SERIES WI		D		2FE		88.8310	1, 154, 803	1,300,000	1, 189, 145		2, 102	0	0	3.373	4.847	MN	5,603	21,925	11/02/2018	11/15/2025
460599-AC-7	INTERNATIONAL GAME TECH SERIES 144A		D	1	3FE		98.5000	197.000	200.000	197.000	(22, 112)	(2.921)	0	0	6.500	4.554	FA	4.911	13.000	08/23/2017	02/15/2025
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A		D		3FE		96.7500	379,260	392,000	379,260	(9,815)	(475)			5.250	5.099	FA	7,775	20,580	01/20/2017	08/15/2022
70014L-AB-6	PARK AEROSPACE HOLDINGS SERIES 144A		D		3FE		96.5000	694,800	720,000	694,800	(19,522)	(278)	٥	0	5.500	5.447	FA	14,960	39,600	01/20/2017	02/15/2024
70014L-AC-4	PARK AEROSPACE HOLDINGS SERIES 144A		D	1	3FE		.93.5000	991,100	1,060,000	991,100	(21,389)	189	0	0	4.500	4.522		14,045	46,375	10/03/2017	03/15/2023
767201-AS-5	RIO TINTO FINANCE USA LTD	<b>-</b>	D	1	1FE		00.4090	1,255,113	1,250,000	1,244,262	Ω	770	0	Ω	3.750	3.831		2,083	46,875	06/11/2015	06/15/2025
80007R-AD-7	SANDS CHINA LTD SERIES 144A		D	[]	2FE		96.5060	521, 132	540,000	517,684	0	306	0	0	5.400	5.971		11,502	0	11/01/2018	08/08/2028
81727T-AA-6 86562M-AH-3	SENSATA TECH UK FIN CO SERIES 144A SUMITOMO MITSUI FINANCIAL GROU		D		3FE 1FE		00.5000 .97.5050	934,650 1,706,338	930,000 1,750,000	930,000 1,750,000		0 0		0	6.250 2.442	6.250 2.442		21,958 8,547	59,520 42,735	11/12/2015	02/15/2026
8672EM-AH-7	SUNCORP METWAY LTD SERIES 144A	·	D		1FE		.96.7450	1,451,175	1,500,000	1,499,323		353	0	ν	2.442	2.442		5, 146		11/02/2017	11/09/2020
87927V-AM-0	TELECOM ITALIA CAPITAL		D		3FE		86.5000	1,730,000	2,000,000	1,730,000	(351,837)	(3, 171)	0	0	6.000	5.605		30,333	120,000	04/30/2015	09/30/2034
893830-BE-8	TRANSOCEAN INC SERIES 144A		D	1	4FE		.99.5000	159,200	160,000	159,200	(4,373)	(838)			9.000	8.259		6,640	14,400	03/09/2017	07/15/2023
90320M-AA-3	UPCB FINANCE IV LTD SERIES 144A		D	1	3FE		.93.5120		360,000		(18, 138)	181	٥	0	5.375	5.662		8,923	0	10/11/2018	01/15/2025
91832V-AA-2	VOC ESCROW LTD SERIES 144A		. C	1	3FE		92.1880	359,531	390,000	359,531	(12,808)	864	0	0	5.000	5.642		7,367	10,292	06/06/2018	02/15/2028
92769X-AL-9	VIRGIN MEDIA SEC VMED SERIES 144A		D	2	3FE		91.6250	1,832,500	2,000,000	1,832,500	(180,567)	(6,933)	0	0	5.250	4.815		48,417	105,000	04/20/2015	01/15/2026
961214-BK-8	WESTPAC BANKING CORP		D		1FE3FF		01.5510	2,538,775	2,500,000	2,564,809	0	(72, 109)	0	ο	4.875	1.900		14,219	121,875	08/07/2017	11/19/2019
98954N-AA-7	ZIGGO SECURED FINANCE BV SERIES 144A		D			517,000	.89.5000	465,400	520,000	465,400	(49,379)	233	U	u	5.500	5.573	JJ	13, 188	28,600	11/02/2016	01/15/2027
	btotal - Bonds - Industrial and Miscellaneou	us (L	Jnamili	atea) - I	ssuer										1001	1001	1004			1001	2004
	pligations				455		XXX	254, 181, 924	264,845,959	254,388,679	(5,659,333)	(352,510)	0	0	XXX	XXX	XXX	2,850,167	9,055,711	XXX	XXX
001626-AC-4 02376T-AC-2	ALM LOAN FUNDING			4	1FE3FE		.99.7400 00.7500	249,350 858,992	250,000 852,597	250,000 858,992	0	0	0	0	4.604	4. 126		2,494	10,467	05/10/2016	07/15/2028 07/15/2020
U23/01-AU-2	AMERI CREDIT AUTOMOBILE RECEI SERIES 2018-1 CLASS				3FE		00.7500				(6,051)	(7,634)	u	u	5.600	4.606	JJ	22,016	47,745	03/19/2015	077 1372020
03066H-AE-7	R			4	1FE	1,789,623 . 1	00.5470	1,799,787	1,790,000	1,789,674	0	50	0	0	3.260	3.288	MON	2, 107	33,229	05/15/2018	01/18/2024
14314W-AD-3	CARMAX AUTO OWNER TRUST SERIES 2017-3 CLASS A3			4	1FE		98.9080	1,008,864	1,020,000	1,019,898	0	70	0	0	1.970	1.985		893	20,094	07/18/2017	04/15/2022
161571-HC-1	CHASE ISSUANCE TRUST SERIES 2016-A2 CLASS A			4	1FE		.99.2480	1,578,044	1,590,000	1,589,897	0	(39)	0	0	1.370	1.371		968	21,783	06/07/2016	06/15/2021
	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A6 CLASS																				
17305E-GE-9	A6	<del>-</del>		4	1FE	4,291,006	99.7780	4,240,565	4,250,000	4,288,728	0	(2,278)	0	0	3.201	3.099	MON	6,802	72,951	06/06/2018	05/14/2029
[ <u>.</u>	DELL EQUIPMENT FINANCE TRUST SERIES 2018-1 CLASS		1	l.											1			_			
24704A-AC-0	A2B 144A			4	1FE		00.1290	1,361,760	1,360,000	1,360,000	ō	/20.045	ļō	0	2.804	2.820		847	17,467	06/12/2018	10/22/2020
247367-BJ-3	DELTA AIRLINES SERIES 2007-1 CLASS B EETC			4	2FE	1,751,831	08.8100	1,625,729	1,494,099	1,643,785	0	(28,845)	0	0	8.021	3.676	гA	46,938	119,842	03/26/2015	08/10/2022
87165L-AF-8	STINGTHOUSE CHEDIT CAND MASTER SERIES 2013-1 CLASS A			4	1FE	449,911	99.2100	446.445	450.000	449,955	n	n	n	0	2.370	2.385	MON	474	10,665	03/09/2015	03/15/2023
07 100L AI 0	SYNCHRONY CREDIT CARD MASTER SERIES 2018-1 CLASS A			l ·		,011				,300		l		l	2.010	2.000				00/ 00/ 20 10	00/ 10/ 2020
87165L-BZ-3	2 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3			4	1FE	2,277,449	.99.8580	2,296,733	2,300,000	2,279,185	0	1,736	0	٥	2.970	3.420	MON	3,036	11,385	10/18/2018	03/15/2024
90932Q-AB-2	UNITED AIR 2014 2 B PTT SERIES B			4	2FE	1, 167,005	99.4700	1, 143, 665	1, 149, 759	1, 159, 345	0	(1,964)	0	0	4.625	4.293	MS	17,430	53, 176	03/26/2015	09/03/2022
92348M-AA-7	VERIZON OWNER TRUST SERIES 2016-2A CLASS A 144A	L <b>-</b>		4	1FE	729,923	.99.4290	725,832	729,999	729,964	0	5	0	0	1.680	1.689	MON	375	12,264	11/16/2016	05/20/2021

# **SCHEDULE D - PART 1**

						1		Showing All Lor	•												
1	2		Cod		6	7		Fair Value	10	11			usted Carryin	9				nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	٠		and		Used to	<b>\</b>		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92348N-AA-5	VERIZON OWNER TRUST SERIES 2017-1A CLASS A 144A	Е	- 11	/ Ullai	JFE	949.827	99,2540	942,916	950,000	951,638	(Decrease)	(1,833)	necognized	value n	2.060	1.868		598	19.570	03/07/2017	09/20/2021
92911U-AC-2	VOYA CLO LTD SERIES 16-2A CLASS A2 144A			44	1FE		97.1010	388,405	400.000	400.000	0	(1,000)	0	0	4.550	4.573		3.741		06/07/2016	07/19/2028
020110 110 2	WORLD OMNI SELECT AUTO TRUST SERIES 2018-1A CLASS					100,000		300,100									0.100	3,,,,			
98162D-AE-9	A3 144A	<u>.</u>		4	1FE	629,902	100.8060	635,077	630,000		٥	35	0	٥	3.460	3.492	MON	969	1,877	11/06/2018	03/15/2023
	MASTER CREDIT CARD TRUST SERIES 2017-1A CLASS A																				
576339-BF-1	144A		A	4	1FE	3,209,140	99.1280	3, 182,006	3,210,000	3,209,687	0	287	0	0	2.260	2.280	MON	2,015	72,546	01/25/2017	07/21/2021
	SECURITIZED TERM AUTO RECEIV SERIES 2018-2A CLASS		١.	l.	455	0 405	101 50:5	0 400 :	0 400	0 400	_	_	_	_					40	10 /04 /00 /0	00 (00 (000-
81378T-AE-0	A4 144A		A	. 4	1FE	2,400,000	101.5210	2,436,495	2,400,000	2,400,000	0	0	0	Ω	3.544	3.569		1,418 15.690	12,995	10/24/2018	06/26/2023
056162-AN-0	BABSON CLO LTD SERIES 2015-IA CLASS AR 144A DRYDEN SENIOR LOAN FUND SERIES 2018-55A CLASS A2		υ	4	1FE	2,300,000	97.7170	2,247,482	2,300,000	2,300,000	U				3.459	3.4/4	JAJU	15,690	49,406	02/07/2018	01/20/2031
26245M-AE-1	144A		n	4	1FE	700,000	97.5360	682,751	700,000	700,000	0	0	0	٥	3.590	3.606	IA IO	5.445	8,973	05/09/2018	04/15/2031
36318W-AE-0	GALAXY CLO LTD SERIES 2013-15A CLASS AR 144A		D	4	1FE		98.5570	788,456	800,000	800.000	0	0	0	0	3.601	3.616		6.242		10/03/2017	10/15/2030
0001011 712 0	NEUBERGER BERMAN CLO LTD SERIES 2018-28A CLASS A2																0.100	, , , , , ,	20,		
64130P-AC-7	144A		D	4	1FE	466,656	97.5640	455,297	466,667	466,659	0	0	0	0	3.669	3.572	JAJ0	3,377	6,407	04/27/2018	04/20/2030
	OCTAGON INVESTMENT PARTNERS XV SERIES 2013-1A																				
	CLASS BR 144A		D	4	1FE	3, 100,000	96.9950	3,006,818	3, 100,000	3,100,000	0	0	٥	٥	4.049	4.068	JAJ0	57,679	0	06/15/2018	07/17/2030
3599999. Sul	ototal - Bonds - Industrial and Miscellaneo	us (l	Jnaffil	iated) - C	Other																
Loa	an-Backed and Structured Securities					32,524,100	XXX	32, 101, 469	32, 193, 121	32,377,316	(6,051)	(40,410)	0	0	XXX	XXX	XXX	201,554	644,677	XXX	XXX
3899999. Tot	al - Industrial and Miscellaneous (Unaffilia	ited)	Bond	S		294, 193, 654	XXX	286,283,393	297,039,080	286,765,995	(5,665,384)	(392,920)	0	0	XXX	XXX	XXX	3,051,721	9,700,388	XXX	XXX
060505-EL-4	BANK OF AMERICA CORP SERIES Z			2	2FE		101.2500	293,625	290,000	293,240	٥	0	0	0	6.500	6.428		3,561	18,850	02/19/2016	01/01/9999
	BANK OF AMERICA CORP SERIES FF			2	2FE	220,000	91.1300	200,486	220,000	220,000	0	0	0	0	5.875	5.875		3,806	6,463	03/08/2018	01/01/9999
172967-JM-4	CITIGROUP INC SERIES P			2	3FE	750,000	90.5000	678,750	750,000	678,753	(71,250)	0	0	٥	2.475	0.314		5,702	44,625	04/20/2015	01/01/9999
	BHP BILLITON FINANCE SERIES 144A		D	2	2FE	220,000	104 . 6250	230, 175	220,000	220,000	0	0	0	0	6.750	6.750		2,970	14,850	10/14/2015	10/19/2075
	CREDIT AGRICOLE SA SERIES 144ACREDIT SUISSE GROUP AG SERIES 144A		D	2	2FE 3FE	250,000 200,000	94.3350	256,875 188.670	250,000 200.000	250,000 188.665	(11.328)	0		Ω	8 . 125 7 . 250	8 . 125 7 . 250		451 4.390	20,313	01/12/2016	01/01/9999 01/01/9999
		Ol-1:-	U	.	ع٦١د			,	,	, .	, , ,	0			XXX	XXX	XXX	,	405 404	XXX	XXX
	ototal - Bonds - Hybrid Securities - Issuer	Oblig	ations	5		1,933,240	XXX	1,848,581	1,930,000	1,850,658	(82,578)		0	0				20,880	105, 101		
	al - Hybrid Securities					1,933,240	XXX	1,848,581	1,930,000	1,850,658	(82,578)	0	0	0	XXX	XXX	XXX	20,880	105, 101	XXX	XXX
	al - Parent, Subsidiaries and Affiliates Bo	nds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	ototal - SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	,,,,,	XXX
6599999. Sul	ototal -Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	al - Issuer Obligations					350,848,644	XXX	339,922,905	344,341,959	339,264,517	(5,741,911)	(1,475,056)	0	0	XXX	XXX	XXX	3,964,602	11,861,068	XXX	XXX
7899999. Tot	al - Residential Mortgage-Backed Securiti	ies				71, 170, 951	XXX	68,967,873	67,671,404	70,922,530	0	(74,632)	0	0	XXX	XXX	XXX	217,007	2,290,337	XXX	XXX
	al - Commercial Mortgage-Backed Securi					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	8099999. Total - Other Loan-Backed and Structured Securities					32,524,100	XXX	32, 101, 469	32, 193, 121	32.377.316	(6.051)	(40,410)	0	0	XXX	XXX	XXX	201.554	644.677	XXX	XXX
	al - SVO Identified Funds	23411				02,024,100	XXX	02, 101,400	02,100,121	02,077,010	. , , ,	(40,410)	0	0	XXX	XXX	XXX	201,354		XXX	XXX
	al - Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - To						454.543.695	XXX	440.992.247	444 000 101	442.564.363	(5.747.962)	Ü	0	0	XXX	XXX	XXX		14.796.082	XXX	XXX
6399999 - TO	lai donas					454,543,695	XXX	440,992,247	444,206,484	442,564,363	(5,747,962)	(1,590,098)	0	0	XXX	XXX	XXX	4,383,163	14,796,082	XXX	XXX

# Schedule D - Part 2 - Section 1 - Preferred Stocks Owned NONE

Schedule D - Part 2 - Section 2 - Common Stocks Owned  $\ensuremath{\textbf{N}}$   $\ensuremath{\textbf{O}}$   $\ensuremath{\textbf{N}}$   $\ensuremath{\textbf{E}}$ 

# **SCHEDULE D - PART 3**

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
912828-4Z-0	US TREASURY N/B 2.750% 08/31/25	. c.c.g	09/28/2018	Bank of America	o. otoon	6.895.848	7,000,000	14,890
912828-5D-8	WI TREASURY SEC 2.875% 09/30/23		09/28/2018	TD Securities		4,986,150	5,000,000	395
912828-MP-2	US TREASURY N/B 3.625% 02/15/20		01/18/2018	Amherst Sec. Group		5,536,622	5,366,000	82,987
	otal - Bonds - U.S. Governments					17,418,620	17,366,000	98,272
04184R-BM-1	ARLINGTON TX SPL TAX REVENUE SERIES A 5.000% 02/15/35			Citigroup Global Markets		1,143,490	1,000,000	0
3137BD-H7-43140H9-GH-0	FHLMC MULTIFAMILY STRUCTURED P SERIES 4384 CLASS BA 3.000% 08/15/43			Bank of America Bank of America		952,500 1,529,755	1,000,000 1,484,974	2,167 2,599
3140HB-FH-6	FNMA POOL BJ7399 4.500% 11/01/48 FNMA POOL BJ9167 4.000% 05/01/48			CS First Boston		2,949,853	2,889,910	2,599 7,385
3140J9-D4-0	FNMA POOL BM4622 4.000% 09/01/48			J P Morgan		2,475,969	2,479,262	2,204
3140J9-J9-3	FNMA POOL BM4787 4.000% 10/01/33			Mitsubishi Securities		1,001,685	981,969	1,528
41423P-AQ-0	HARRIS CNTY TX TOLL ROAD REVEN SERIES A 5.000% 08/15/33			Goldman Sachs & Co		1, 175,850	1,000,000	0
438701-P3-2	HONOLULU HAWAII CITY & COUNTY SERIES A 5.000% 07/01/35		01/25/2018	Merrill Lynch Pierce Fenner		2,506,279	2,110,000	0
442349-AS-5 560551-PV-9	HOUSTON TX ARPT SYS REVENUE SERIES A 5.000% 07/01/35			Merrill Lynch Pierce Fenner		1,578,640 1,734,595	1,400,000 1,440,000	U
560551-PY-3	MAINE ST TURNPIKE AUTH 5.000% 07/01/35			Merrill Lynch Pierce Fenner		840.762	705.000	0
574296-BN-8	MARYLAND ST STADIUM AUTH REVEN SERIES A 5.000% 05/01/32		01/24/2018	Merrill Lynch Pierce Fenner		2,983,875	2,500,000	0
	otal - Bonds - U.S. Special Revenues					20,873,253	18,991,115	15,883
00206R-GD-8	AT&T INC 3.956% 06/12/24		08/16/2018	Morgan Stanley		503,000	503,000	0
00912X-AZ-7	AIR LEASE CORP 2.500% 03/01/21			J P Morgan	}	437,276	440,000	0
023135-AT-3	AMAZON COM INC SERIES WI 1.900% 08/21/20			Tax Free Exchange		489,800	490,000	2,715
03066H-AE-7 054561-AA-3	AMERI CREDIT AUTOMOBILE RECEI SERIES 2018-1 CLASS B 3.260% 01/18/24 AXA EQUITABLE HOLDINGS I SERIES 144A 3.900% 04/20/23		05/15/2018		}	1,789,623 	1,790,000 800.000	0
05545M-AA-0	BBA US HOLDINGS INC SERIES 144A 5.375% 05/01/26		04/17/2018	J P Morgan		400.700	400,000	0
05605H-AA-8	BWX TECHNOLOGIES INC SERIES 144A 5.375% 03/01/20		05/18/2018	Morgan Stanley		400,750	400,000	0
05723K-AD-2	BAKER HUGHES LLC CO OBL SERIES WI 2.773% 12/15/22		01/31/2018	Tax Free Exchange		400,000	400,000	1,541
06051G-GY-9	BANK OF AMERICA CORP 2.738% 01/23/22		01/18/2018	Bank of America		500,000	500,000	0
06051G-HC-6	BANK OF AMERICA CORP MTN SERIES WI 3.004% 12/20/23			Tax Free Exchange		1,630,937	1,637,000	20,763
07274N-AC-7	BAYER US FINANCE II LLC SERIES 144A 3.452% 06/25/21		06/18/2018	_ J P Morgan Stifel Nicolaus & Co		2,065,000	2,065,000	0
109696-AA-2 1248EP-BX-0	BRINKS CO THE SERIES 144A		06/06/2018 09/19/2018	Bank of America			700,000 690.000	4,712 4,792
12508E-AG-6	CDK GLOBAL INC 5.875% 06/15/26			Various		583.250	580.000	<del></del>
125581-GW-2	CIT GROUP INC 5.250% 03/07/25		03/06/2018	Bank of America			80,000	0
125581-GX-0	CIT GROUP INC 6.125% 03/09/28		03/06/2018	Bank of America		270,000	270,000	0
126650-CV-0	CVS HEALTH CORP 3.700% 03/09/23		03/06/2018			1, 190, 239	1,201,000	0
17305E-GE-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A6 CLASS A6 3.201% 05/14/29		06/06/2018	J P Morgan		4,291,006	4,250,000	7,934
197677-AJ-6 20030N-CQ-2	HCA INC 7.050% 12/01/27		05/14/201810/02/2018	Bear Stearns		721,350 998.990	687,000 1,000,000	22 , 199
205887-CA-8	CONAGRA BRANDS INC 4.300% 05/01/24		10/15/2018	Goldman Sachs & Co		1.079.460	1,080,000	
23371D-AB-0	DAE FUNDING LLC SERIES 144A 5.000% 08/01/24		02/12/2018	Various		390,000	400,000	2,311
24704A-AC-0	DELL EQUIPMENT FINANCE TRUST SERIES 2018-1 CLASS A2B 144A 2.804% 10/22/20		06/12/2018			1,360,000	1,360,000	٥٥
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A 4.750% 11/01/24		09/18/2018	Bank of America		458,850	460,000	8,740
26078J-AA-8	DOWDUPONT INC		11/14/2018	Credit Suisse, New York	}	1,110,000 2,948,407	1,110,000	0
303250-AE-4	ENTERPRISE PRODUCTS OPER 2.800% 02/15/21		02/01/2018	_ J P Morgan Wachovia Securities		2,948,407	2,950,000 330.000	0
315786-AC-7	FIDELITY & GUARANTY LIFE SERIES 144A		04/18/2018	Various		728.385	730,000	n
361841-AK-5	GLP CAPITAL LP FIN II 5.750% 06/01/28		05/07/2018	Wachovia Securities		880,000	880,000	0
370334-CD-4	GENERAL MILLS INC 3.200% 04/16/21		04/03/2018	Goldman Sachs & Co	}	521,927	522,000	0
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A 3.400% 04/25/23			Goldman Sachs & Co		790,059	791,000	٥
40573L-AL-0 410345-AL-6	HALFMOON PARENT INC SERIES 144A 3.750% 07/15/23		09/06/2018	- Morgan Stanley	}	1,541,183 467,000	1,542,000 480.000	
410345-AL-6	HILTONDOMESTIC OPERCO INC 144A SERIES WI 4.250% 09/01/24		08/07/2018	CS First Boston		649.063	670,000	1,582
432830-AB-6	HILTON GRAND VACA LLC IN SERIES WI 6.125% 12/01/24		01/12/2018	Tax Free Exchange		340.000	340.000	2,372
432891-AK-5	HILTON WORLDWIDE FINANCE SERIES WI 4.875% 04/01/27		07/09/2018	Goldman Sachs & Co		423,500	440,000	5,958
436440-AK-7	HOLOGIC INC SERIES 144A 4.375% 10/15/25		01/16/2018	Goldman Sachs & Co		360,000	360,000	4,331
436440-AM-3	HOLOGIC INC SERIES 144A 4.625% 02/01/28		01/16/2018	Goldman Sachs & Co		220,000	220,000	0
44891A-AV-945687A-AM-4	HYUNDAI CAPITAL AMERICA SERIES 144A 3.350% 07/08/21		06/04/2018	Bank of America	}	2,070,000 2,036,695	2,070,000 2,040,000	0
4568/A-AM-4	INTERPUBLIC GROUP COS INC SERIES 3YR 3.750% 10/01/21			Banc of America Securities Citigroup Global Markets		2,036,695	2,040,000	
46284P-AQ-7	IRON MOUNTAIN INC 6.000% 08/15/23		10/01/2018	Stifel Nicolaus & Co		412,000	400,000	3,200
466253-AA-9	J2 CLOUD LLC GLOBAL INC SERIES 144A 6.000% 07/15/25		11/01/2018	Merrill Lynch Pierce Fenner		59,700	60,000	1,100
501797-AN-4	L BRANDS INC 5.250% 02/01/28		09/20/2018	Various		1,402,475	1,610,000	10,321
526057-CD-4	LENNAR CORP SERIES WI 4.750% 11/29/27		06/11/2018	Tax Free Exchange		480,000	480,000	760
526057-CT-952736R-BG-6	LENNAR CORP SERIES WI 5.250% 06/01/26		06/11/2018 02/12/2018	Tax Free Exchange		340,000 505.925	340,000 490.000	496 7,010
021 00N-DU-0	LLT1 0111000 α 00 0L111L0    1		04/14/4010	morgan otamoy	L L.	300,920	UUU, UU	L/,UIU

# **SCHEDULE D - PART 3**

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

1	2	3	4	ng-Term Bonds and Stocks ACQUIRED During Current Year  5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	CLINC SERIES 144A 5.375% 05/15/27		05/17/2018	Various		1,010,775	1,010,000	139
	RCER INTL INC SERIES WI 6.500% 02/01/24		11/02/2018	Merrill Lynch Pierce Fenner Merrill Lynch Pierce Fenner		263,575 492,788	260,000 510.000	4,460 8,649
	RGAN STANLEY SERIES GMTN 3.125% 01/23/23		01/18/2018	Morgan Stanley		2,244,938	2,250,000	8,049
	RRAY ENERGY CORP SERIES 144A 12.000% 04/15/24		10/15/2018	Corporate Action		795	795	
62704P-AM-5 MUR	RRAY ENERGY CORP SERIES 144A 12.000% 04/15/24		07/02/2018	Tax Free Exchange		14.020	90,000	0
	VIENT CORP 6.750% 06/15/26		06/07/2018	Bony/Barclays Capital Inc		240,000	240,000	0
	TFLIX INC SERIES 144A 6.375% 05/15/29		10/23/2018	Morgan Stanley	-	810,000	810,000	0
	SSAN MOTOR ACCEPTANCE SERIES 144A 3.875% 09/21/23		09/18/2018	J P Morgan		529,809	530,000	0
	IN CORP 5.125% 09/15/27		09/20/2018	Goldman Sachs & Co		312,800	320,000	410
	IN CORP 5.000% 02/01/30		01/16/2018 07/10/2018	Citigroup Global Markets Bank of America		341,400 720.000	340,000 720,000	0
	ICKEN LOANS INC SERIES 144A 5.750% 07/13/20		09/25/2018	Pershing		1,000,000	1,000,000	23,319
	GIONS BANK 2.750% 04/01/21		01/23/2018	Bony/Barclays Capital Inc		1,449,855	1,450,000	0.019
759187-CD-7 REG	GIONS BANK SERIES BKNT 3.374% 08/13/21		08/08/2018	RBC		560,000	560,000	0
79546V-AL-0 SAL	LLY HOLDINGS/SALLY CAP 5.625% 12/01/25		05/08/2018	Various	.	531,000	550,000	13,477
	NTANDER HOLDINGS USA SERIES WI 4.400% 07/13/27		03/01/2018	Tax Free Exchange	-	773,647	775,000	4,547
	NTANDER HOLDINGS USA SERIES WI 3.400% 01/18/23		03/01/2018	Tax Free Exchange		498,690	500,000	3,447
	ARLES SCHWAB CORP 2.966% 05/21/21 MPRA ENERGY 2.400% 02/01/20		05/17/2018 01/09/2018	Credit Suisse, New York RBC DOMINION SECURITIES		1,750,000 973.674	1,750,000 975.000	ō
	MPHA ENERGY 2.400% 02/01/20		01/09/2018	RBC DOMINION SECURITIES Stifel Nicolaus & Co			9/5,000 510,000	6,396
	THERN CAL EDISON SERIES E 3.70% 08/01/25		11/30/2018	Bank of America		1,712,393	1,750,000	
	EEDWAY MOTORSPORTS INC SERIES WI 5.125% 02/01/23		04/16/2018	Wachovia Securities		90.113	90.000	21,943
	IRIT AEROSYSTEMS INC 3.539% 06/15/21		05/22/2018	Banc of America Securities		1,302,000	1,302,000	0
	ANDARD INDUSTRIES INC SERIES 144A 4.750% 01/15/28		01/12/2018	Bank of America		190,000	190,000	752
	ARWOOD PROPERTY TRUST INC SERIES WI 4.750% 03/15/25		08/14/2018	Tax Free Exchange		996,484	1,000,000	19,660
	NTRUST BANK 2.450% 08/01/22		10/11/2018	Wachovia Securities		2,881,050	3,000,000	15, 108
	NCHRONY CREDIT CARD MASTER SERIES 2018-1 CLASS A 2.970% 03/15/24		10/18/2018	Paribas		2,277,449	2,300,000	1,328
	NCHRONY BANK 3.000% 06/15/22		07/26/2018 05/18/2018	J P Morgan	·	572,268599,238		2,250
	NORTHUNY BAINS SERIES BRINT 3.050% 05/24/21		05/18/2018	Deutsche Bank		380,000	380,000	
	MOBILE USA INC		05/18/2018	Corporate Action			2.000.000	0
	MOBILE USA INC 4.750% 02/01/28		05/18/2018	Corporate Action		0	380,000	0
88033G-CS-7 TEN	NET HEALTHCARE CORPORATION 4.625% 07/15/24		07/30/2018	Tax Free Exchange		1,610,000	1,610,000	3, 103
	ITED RENTALS NORTH AM 6.500% 12/15/26		10/24/2018	Wachovia Securities		100,000	100,000	0
928668-AP-7 VOL	LKSWAGEN GROUP AMERICA SERIES 144A 4.000% 11/12/21		11/07/2018	Citigroup Global Markets		1,713,430	1,720,000	0
	LMART INC 2.864% 06/23/20		06/20/2018	Citigroup Global Markets	-	5,350,000	5,350,000	0
	LLIAMS COS INC 8.750% 03/15/32		05/17/2018 07/31/2018	RBC		144,650665,933	110,000	1,765
	NUSTREAM SAVE FIN SERIES 144A 10.300% 00/30/24 RLD OMNI SELECT AUTO TRUST SERIES 2018-1A CLASS A3 144A 3.460% 03/15/23		11/06/2018	JP Morgan		629,902	630,000	
	NDHAM HOTELS & RESORTS SERIES 144A 5.375% 04/15/26		04/02/2018	Morgan Stanley		648.000	640.000	0
	NK OF MONTREAL SERIES MTN 2.776% 07/13/20	A	07/10/2018	BMO Capital Markets		3,080,000	3,080,000	0 l
81378T-AE-0 SEC	CURITIZED TERM AUTO RECEIV SERIES 2018-2A CLASS A4 144A 3.544% 06/26/23	A	10/24/2018	BANK OF NOVA SCOTIA		2,400,000	2,400,000	0
	LEANT PHARMACEUTICALS SERIES 144A 7.000% 03/15/24	A	05/31/2018	J P Morgan		147 , 175	140,000	2, 151
013822-AC-5 ALC	COA NEDERLAND HOLDING SERIES 144A 6.125% 05/15/28	D	11/20/2018	Various		2,010,875	2,000,000	1,004
	OLON HOLDINGS FNDG LTD SERIES 144A 5.125% 10/01/23	D	09/06/2018	J P Morgan		130,000	130,000	
	BSON CLO LTD SERIES 2015-1A CLASS AR 144A 3.459% 01/20/31		02/07/201805/09/2018	J P Morgan		2,300,000 700,000	2,300,000	
	CAPITAL INTL FUNDING SERIES WI 3.373% 11/15/25	n	11/02/2018	IRBS SECURITIES	-	1,187,043	1,300,000	
	UBERGER BERMAN CLO LTD SERIES 2018-28A CLASS A2 144A 3.669% 04/20/30	D		Natixis		466.667	466.667	
67590B-AU-4 OCT	TAGON INVESTMENT PARTNERS XV SERIES 2013-1A CLASS BR 144A 4.049% 07/17/30	D	06/15/2018	Bank of America		3,100,000	3,100,000	0
	NDS CHINA LTD SERIES 144A 5.400% 08/08/28	D	11/01/2018	Citigroup Global Markets		517,378	540,000	6,876
	CB FINANCE IV LTD SERIES 144A 5.375% 01/15/25	D		Bony/Barclays Capital Inc		354,600	360,000	4,838
	C ESCROW LTD SERIES 144A 5.000% 02/15/28	C	06/06/2018	Wachovia Securities		371,470	390,000	6,663
	ıl - Bonds - Industrial and Miscellaneous (Unaffiliated)			<u></u>		96,976,979	100,097,462	293,647
	NK OF AMERICA CORP SERIES FF 5.875% Perpet.			Bank of America		220,000	220,000	0
	EDIT SUISSE GROUP AG SERIES 144A 7.250% Perpet.	D	09/05/2018	CS First Boston		200,000	200,000	0
	ıl - Bonds - Hybrid Securities					420,000	420,000	0
8399997. Total - E	Bonds - Part 3					135,688,852	136,874,577	407,802
8399998. Total - E	Bonds - Part 5					10,290,995	10,359,717	26,372
8399999. Total - E	Bonds					145,979,847	147,234,294	434, 174
	Preferred Stocks - Part 3					0	XXX	0
	Preferred Stocks - Part 5					-	XXX	·
ocoooo. Total - I	TOTOTION CLOCKE I WILL						////\	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

		Sne	owing All Lor	ig-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
8999999. Total	- Preferred Stocks					0	XXX	0
9799997. Total	- Common Stocks - Part 3					0	XXX	0
9799998. Total	- Common Stocks - Part 5						XXX	
9799999. Total	- Common Stocks					0	XXX	0
9899999. Total	- Preferred and Common Stocks					0	XXX	0
9999999 - Total	ls					145,979,847	XXX	434, 174

# **SCHEDULE D - PART 4**

					Snowing All Long-Te	III Donas														
1	2	3	4	5	6 7		8	9	10		Change In Bo	ok/Adjusted (	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Pools/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of Con				Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal			(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock siderat		ar Value	Actual Cost	Value					Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eigii								Decrease	Accretion	Recognized		value		Disposai	on Disposai	Disposai		
36179R-BW-8	GNMA 11 POOL MA2753 3.000% 04/20/45		12/01/2018	Paydown		4,703	204,703	208,797	208,684	0	(3,981)	0	(3,981)	0	204,703	0	0	0	3, 167	
36179R-D7-1	GNMA 11 POOL MA2826 3.500% 05/20/45		12/01/2018	Paydown		7,424	497,424	517,010	516,537	0	(19, 114)	0	(19, 114)	0	497,424	0	0	0	8,838	
36179R-NW-5 36179S-GK-7	GNMA II POOL MA3105 3.500% 09/20/45		12/01/2018	Paydown		2,590	172,590	180 , 140	179,976	0	(7,387)	0	(7,387)		172,590	0	0	0	3, 130	
	GNMA II POOL MA3802 3.000% 07/20/46		12/01/2018	Paydown		1,597	261,597	266,788	266,704	0	(5, 107)	0	(5, 107)		261,597	0	0	0	4,260	
36180J-V6-8	GNMA POOL AD6937 3.500% 03/20/43		12/01/2018	Paydown		0,915	110,915	119,996	119,526	0	(8,612)	0	(8,612)		110,915	0	0	0	2,344	
36180K-B2-6 3620AC-Z3-1	GNMA POOL AD7257 3.500% 03/15/43		12/01/2018	Paydown		0,900 1.106	110,900	119,426	119,129	0	(8,229)	0	(8,229)	0	110,900	0	0	0	2,261	03/15/2043
36297F-RQ-7	GNMA POOL 726262 5.000% 09/15/39		12/01/2018 _12/01/2018	Paydown		0.873	51, 106	56,216 92,397	55,966 92.095	0	(11,222)	0	(4,860)	0	51,106 80,873	0	0		1,237	09/15/2039
			12/01/2018	Paydown		,	80,873	, , ,	,	0	, ,		(11,222)		, ,		0	0	2,487	
0599999. S	Subtotal - Bonds - U.S. Governments		1	ı	1,49	0,108	1,490,108	1,560,770	1,558,617	0	(68,512)	0	(68,512)	0	1,490,108	0	0	0	27,724	XXX
	CPPIB CAPITAL INC SERIES 144A 1.250%				1						1	1								
12593C-AE-1	09/20/19	A	12/04/2018	HSBC		7,480	1,000,000	997,220	998,393	0	868	0	868	0	999,261	0	(11,781)	(11,781)		09/20/2019
1099999. S	Subtotal - Bonds - All Other Governme	ents			98	7,480	1,000,000	997,220	998,393	0	868	0	868	0	999,261	0	(11,781)	(11,781)	15, 174	XXX
				Bony/Barclays Capital			İ		·										·	
574192-7Z-7	MARYLAND ST 5.000% 03/15/20		_03/08/2018	Inc	1,00	5,870	1,000,000	1, 164, 850	1,027,201	0	(4,376)	0	(4,376)	0	1,022,825	0	13,045	13,045	24,583	03/15/2020
	MASSACHUSETTS ST SERIES A 5.000% 07/01/29																			
57582R-DW-3			11/02/2018	RBC	1,68	3,780	1,500,000	1,756,575	1,700,107	0	(20,450)	0	(20,450)	0	1,679,657	0	4, 123	4, 123	101,042	07/01/2029
				National Financial													·			
677521-BN-5	OHIO STATE 5.000% 09/15/20		11/08/2018	Services	2,3	7,433	2,205,000	2,511,297	2,302,388	0	(30,276)	0	(30,276)	0	2,272,112	0	45,321	45,321	128,013	09/15/2020
97705L-L8-8	WISCONSIN ST 5.000% 11/01/18		01/25/2018	Goldman Sachs & Co	41	2,227	450,000	549,837	462,408	0	(1, 152)	0	(1, 152)	0	461,255	0	971	971		11/01/2018
97705L-RL-3	WISCONSIN ST 5.000% 05/01/21		01/24/2018	Morgan Stanley	3,5	3,635	3,500,000	3,957,503	3,525,266	0	(5, 264)	0	(5, 264)	0	3,520,002	0	13,633	13,633	41,319	05/01/2021
1799999. 5	Subtotal - Bonds - U.S. States. Territo	ories a	and Possess	sions	9.0	2,945	8.655.000	9.940.062	9.017.370	0	(61.518)	0	(61,518)	0	8.955.851	0	77.093	77.093	300.457	XXX
100853-MV-9	BOSTON MASS 5.000% 04/01/20			Goldman Sachs & Co		0,378	3,985,000	4,685,125	4, 176, 591	0	(78,059)	0	(78,059)	0	4,098,532	0	51,845	51,845		04/01/2020
	COLUMBUS OHIO 5.000% 07/01/19			Goldman Sachs & Co		2,562	825,000	977,848	856,907	0	(3,796)	0	(3,796)	0	853,111	0	9,451	9,451		07/01/2019
100101 00 0 1111	FLORIDA ST BRD ED SERIES C 5.000%		1.30, 02, 20.0	doruman dadno a do		2,002					(0,700)						,			
34153P-Q3-5	06/01/21		05/23/2018	BB & T	7(	7 , 122	650,000	767,728	704,001	0	(6,088)	0	(6,088)	0	697,913	0	9,209	9,209	15.708	06/01/2021
				Janney Montgomery Scott		,					(-,	-	,,,,,,,				,	,		
49474E-7E-7	KING CNTY WASH 5.000% 07/01/21		12/04/2018		9	3,691	850,000	1,032,801	923,938	0	(19, 126)	0	(19, 126)	0	904,812	0	8,878	8,878	60.917	07/01/2021
	LAMAR CONSOLIDATED INDEPENDENT 5.000%		Ī			, ,							,		,		,	,	, ,	
513174-UT-7	02/15/23		05/23/2018	RBC	1.7	2,903	1,520,000	1,814,470	1,724,261	0	(15, 144)	0	(15, 144)	0	1,709,117	0	3,786	3,786	59.111	02/15/2023
	METROPOLITAN GOVT NASHVILLE 5.000%				[	,							,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
592112-JP-2	07/01/19		09/27/2018	Pershing	1.5	4,905	1,500,000	1,855,185	1,575,284	0	(37,024)	0	(37,024)		1,538,260	0	(3,355)	(3, 355)	93 . 125	07/01/2019
	WASHINGTON SUBN SAN DIST MD 5.000%		1				,,	,,	, , , , , , , , , , , , , , , , , , , ,						,,,					
940157-TH-3	06/01/19		01/25/2018	Morgan Stanley	2.8	9,690	2,750,000	3,467,448	2,893,146	0	(7,806)	0	(7,806)		2,885,340	0	(5,650)	(5,650)	22 . 153	06/01/2019
	Subtotal - Bonds - U.S. Political Subd	livision				1,251	12,080,000	14,600,605	12,854,128	n	(167,043)	0	(167,043)	0	12,687,085	0	74, 164	74, 164	514,866	
	CALIFORNIA ST UNIV SERIES A 5.000%	1	J. 5. 5.4.00		12,71	.,_,,	.2,000,000	,555,666	12,001,120	·	( , 0 10		(101,040)	i i	12,001,000		, 104	, 104	5,000	,,,,,
13077C-A5-3	11/01/25		12/04/2018	Pershing	9	8 . 439	850,000	957,270	915,754		(9,641)	n	(9,641)	n	906, 113	n	62,326	62,326	46,750	11/01/2025
3128M7-W6-9	FHLMC POOL G05769 5.000% 12/01/39			Paydown		8,043	58,043	64, 146	63,902	0	(5,859)	n	(5,859)	n	58,043	0	0	0.00	1,079	
	FHLMC GOLD POOL G07213 3.500% 11/01/42	I		Paydown		7.481	137 . 481	145.934	145, 481	0	(8,000)	n	(8,000)	0	137.481	n	0	0		11/01/2042
3128MJ-TW-0	FHLMC GOLD POOL G08564 4.500% 12/01/43	I		Paydown		0,099	160.099	169.430	169,221	0	(9, 122)	n	(9, 122)	0	160.099	n				12/01/2043
312943-ZY-2	FGLMC POOL A95259 4.000% 12/01/40			Paydown		9,145	69, 145	73,488	73,324	0	(4, 180)	0	(4, 180)	0		0	0	0	1,280	
3132L7-YL-7	FHLMC POOL V82515 3.500% 06/01/46		12/01/2018	Paydown		1,462	221,462	234,335	234,028	0	(12,566)	0	(12,566)	0	221,462	0	0	0	4,434	
3132M4-KD-6	FHLMC GOLD POOL Q24192 4.000% 01/01/44	1	12/01/2018	Paydown		4.432	434, 432	462,467	461.559	0	(27, 127)	0	(27, 127)	0	434 . 432	0	0	0	10.102	
31335A-2S-6	FHLMC GOLD POOL G60785 4.000% 08/01/46		12/01/2018	Paydown		0,014	530,014		559,790	0	(29,777)	0	(29,777)	0	530,014	0	0	0	11,561	08/01/2046
31335A-HN-1	FHLMC GOLD POOL G60237 4.500% 06/01/42		12/01/2018	Paydown		4,047	134,047	144,404	144,222	0	(10, 175)	0	(10, 175)	0	134,047	0	0	0	3,034	
	FHLMC GOLD POOL G60714 4.000% 01/01/46		12/01/2018	Paydown		1,962	451,962	477,879	477,477	0	(25,515)	0	(25,515)	0	451,962	0	0	0		01/01/2046
	FNMA POOL 190379 5.500% 05/01/37	1		Paydown		9,727	349,727	390,601	389,642	0	(39,916)	0	(39,916)	0	349,727	0	0	0		05/01/2037
	FNMA SERIES 2013-45 CLASS CB 4.000%			,				,					,,,							1
3136AD-3F-4	12/25/42		12/01/2018	Paydown	2	1,452	211, 452	233,060	227,654	0	(16,202)	0	(16,202)	0	211,452	0	0	0	4,848	12/25/2042
	FNMA 1.000% 01/30/18			Maturity		6,000	5,366,000	5,365,463	5,365,991	0	9	0	9	0	5,366,000	0	0	0	26,830	
	FHLMC MULTIFAMILY STRUCTURED SERIES 4182	1								_	1	1				I		•		1
3137B0-XC-3	CLASS KT 3.500% 05/15/41		12/01/2018	Paydown	L16	1,708	161,708	175,023	171,050	0	(9,342)	0	(9,342)	0	161,708	0	0	0	2,919	05/15/2041
3138AX-XV-8	FNMA POOL AJ6091 4.000% 12/01/41		12/01/2018	Paydown		9,445	89,445	95,741	95,453	0	(6,008)	0	(6,008)	0		0	0	0	1,997	
3138E1-HX-8	FNMA POOL AJ8345 4.000% 12/01/41		12/01/2018	Paydown		5,581	155,581	166,423	165,789	0	(10,208)	0	(10,208)	0	155,581	0	0	0		12/01/2041
3138EB-HW-8	FNMA POOL AK6544 3.000% 04/01/27			Paydown		5,238	155, 238	164,916	162,626	0	(7,388)	0	(7,388)	0	155,238	0	0	0		04/01/2027
3138EG-HT-4	FNMA POOL AL0241 4.000% 04/01/41		12/01/2018	Paydown	ļ	9,811	59,811	64,250	63,931	0	(4, 120)	0	(4, 120)	0	59,811	0	0	0		04/01/2041
	FNMA POOL AL3093 3.500% 02/01/43			Paydown	18	2,747	182,747	193,597	192,758	0	(10,011)	0	(10,011)	0	182,747	0	0	0		02/01/2043

# **SCHEDULE D - PART 4**

Column   Part   Part   Description   Part   Descr						Showing All I	_ong-Term B	onds and Sto	ocks SOLD,	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ing Current	Year						
Column   Fig.   Discosed   Name   Park   P	1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
Property   Property											11	12	13	14							
Cuttle   C																					
Column   C													Current	Total							
Display   Part   Part   Display   Part   Part   Display   Displa													Year's	Change in	Exchange	Book/					
Cumple   Part										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
Secretary   Control   Co	CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain Rea	alized	Total Gain	Received	tractual
	Identi-		For-	Disposal	Name	Shares of	Con-									Disposal	(Loss) on Gain	(Loss)	(Loss) on	During	Maturity
March   Marc	fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost											Year	Date
State   Stat			- 3								0		0		0		0	0	0		703/01/2039
		FNMA POOL AL3307 4.000% 11/01/42			Paydown						0		00	(5,389)	0		0	0	0		
1987     1											0		00		0		0	0	0		
1985  -1-1-2    1985  -1-1-2											0		0		0		0	0	0		
1962-1-17   1962											0		00		0		}	0	0		
1982    1982											0		) <sup>0</sup>		0			.(122,294).	(122,294)		
1988   1989				12/01/2018							n		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\		0		0				
1900-1901   Part Port   State   1900   Part Port   P			l								n		íL		n		0	0	n		
Section   Sect				12/01/2018									0		0			0	0		
1987   1987		FNMA POOL AS4371 3.500% 02/01/45		12/01/2018			106,886				0		0		0		0	0	0		
1989  1989											0		00		0		0	0	0		
1909-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1					.,						0		00		0		0	0	0		
19020-7-2   Place FOX   75000   5.000   10.016   5.000   1.018   1.000   1.0											0		0		0		0	0	0		
1400-1-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0				12/01/2018									۱		0						
3487-0-7-0    7487 (70, 25158)   3.000 5001/40   3.000 5001/					'						h		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\		0		0		0		
\$14100   \$											0		0		0		0	0	0		
34486-1-6-1 PMAP DV. 59525 5.009 1/10/179 129 Pyropen 9.9.31 9.9.31 19.73 19.7											0		0		0		0	0	0		
3469 Feb   PARK POX ARSSS 4 4,000 (8010141   12010788   Payborn   13,000   11,000   10,000	31416B-TA-6				Paydown			99,391			0		00		0		0	0	0	2,387	701/01/2039
34776-2-4   PARK POL ABBBB 3 3.00 (MOVI) 4/4   1707/1278   Paywarm   115,429											0		00		0		0	0	0		
34170-C-1 - PARK POLL MERGINS 3.5005 (AU)/VIAS 1.207/2018   Perjodom 118,651   19,65											0		00		0		0	0	0		
314184-6-2 - Rew POLL MITTER 3 500 6001/12 1701/2018 Psystem 151,736 131,736 131,736 131,736 131,736 131,736 131,736 131,736 131,737 1											0		) <sup>0</sup>		0		0	0	0		
34494-4-4 Above 20.4824 5.200 6.007/22 1207/2018 Psydom 131,771 139,799 138,786 0 16,965 0 1,965 0 0 131,771 0 0 0 0 2,288 5.90 14054-444 Above 20.4822 5.200 6.007/21 0 0 0 0 0 1,957 130 130 130 14054-444 Above 20.4822 5.200 6.007/21 0 0 0 0 0 1,957 130 130 140 140 140 140 140 140 140 140 140 14											n		۱	(11 341)	0		0				
31493-4-4 - HAMR POLL #8252 ± 4.000 (30/01/41   12/01/2019   Pyridom   \$7.57   \$7.57   \$3.88   \$3.457   \$0   \$6.001   \$0   \$7.57   \$0.001   \$0   \$7.57   \$0.001   \$0   \$1.951   \$0.001											0		0		0		0	0	0		
### HOSTOR TEUTIL SYSTEY 5.0000 11/15/18 #### JUSY MELES OR SYSTEMS 8 5000 11/15/18 ### JUSY MELES OR SYSTEMS 8 50											0		0		0		0	0	0		103/01/2041
LOS MARELES CA INSTITUTE SIST REV SPRES B   12/04/2018   JP Morgan   720,866   540,000   739,230   597,855   0   (9,276)   0		HOUSTON TEX UTIL SYS REV 5.000% 11/15/18			'			•													
5945-9-2    5,0000 60/01/29   12/04/2018   2/04/2018	442435-YM-9			02/08/2018	Goldman Sachs & Co		1,027,500	1,000,000	1, 142, 160	1,017,403	0	(2,253	00	(2,253)	0	1,015,149	0	12,351	12,351	12,083	311/15/2018
## SSCRE IN MIN ELEC UTL COM SETES A 11/14/2018   Anney Wortgamery Scott   1,107,903   995,000   1,147,016   1,111,029   0   (12,261)   0   0,128,701   0   0,087,788   0   9,164   4,7,539   12,261   0   0,000,707,789   0   1,147,016   1,111,029   0   1,128,111   0   0,128,111   0   0,128,111   0   0,108,788   0   9,164   4,7,539   12,261   1,107,903	500450 BU 0			10 (04 (0010	In 11		700 000	040.000	700 000	007.055		(0.070		(0.070)		200 572		00 007	20. 207	00.500	00/04/0000
666982 - V- 9   5.000 120/10/29   11/14/2018   1.107/363   395,000   1.147/016   1.110/29   0   (12.261)   0   (12.261)   0   1.088/68   0   9.164   9.164   47.583   1.264   1.264   1.264   1.264   1.265	53945C-BH-2			12/04/2018			/20,806	640,000	/39,290	697,855	0	(9,2/6	00	(9,2/6)	0	688,5/9	0	32,22/	32,227	32,533	06/01/2029
NEIL LEBSEY ST TURPPIKE AUTH SCHIES A   11/30/2018   Morgan Stanley   1,899,552   1,650,000   1,899,648   1,799,808   0   (19,364)   0   (19,364)   0   1,780,444   0   59,108   59,1	606002_ IC_0			11/1//2018	Janney Montgomery Scott		1 107 033	995 000	1 1/7 016	1 111 020	١ ،	(12.261		(12.261)	0	1 008 768	0	0 16/	0 16/	/17 530	12/01/2029
66139-47-5 5. 0006 01/01/30	000032 00 3			11/ 14/2010						1,111,020		(12,201	,	(12,201)		1,030,700					12/01/2020
OKLAPMAR ST TURPINE AUTH   5.0005 01/01/18   D/101/2018   Maturity   8.45,000   8.45,0	646139-4Z-5			11/30/2018	Morgan Stanley		1.839.552	1.650.000	1.869.648	1.799.808	0	(19.364	0	(19.364)	0	1.780.444	0	59.108	59 . 108	117.563	301/01/2030
SAME NITY FL. SOL BIOLOPIS SERIES A   D6/15/2018   Piper Jeffries & Co   2,422,791   2,100,000   2,308,173   2,242,849   0   (7,280)   0   (7,280)   0   2,235,588   0   187,223   83,417   88, 84.17   885,575   5,000,809/17/21   1,000,17/2		OKLAHOMA ST TURNPIKE AUTH 5.000% 01/01/18			1			, ,		,,				,		, ,		,	,		
684517-08-4 5.0006, 08/01/29	679111-US-1			01/01/2018	Maturity		845,000	845,000	994,633	845,000	0	0	0	0	0	845,000	0	0	0	21 , 125	01/01/2018
SALT RIVER PROJ. AZ AGRIC IMPT   5.000%   .01/25/2018   .05/21/2018											_			.=	_						
26750-P5-3   12/01/18	684517-QB-4			05/15/2018	Piper Jeffries & Co	-	2,422,791	2, 100, 000		2,242,849	l0	(7,280	) <del> </del> 0	(7,280)	0	2,235,568	0	187,223	187,223	83,417	08/01/2029
SEATLE WASH MUN LIGHT & POWER 5.000%   D5/21/2018   Piper Jeffries & Co   B16,578   750,000   B80,575   B10,887   D (6,603)	70575N_P5_2			01/25/2019	Goldman Sache & Co		670 900	660 000	8U1 3U3	670 //70	_	(1 644		(1 644)	_	677 007	0	2 072	2 072	E 047	12/01/2010
812643_M-7 07/01/21	199190-19-0				. uotuman saulis a uu			000,000	004,203	0/9,4/2	ļ	(1,044	′¦ <sup>0</sup>			011,021		∠,01∠			12/01/2018
SCONSIN ST QLEAN WTR REV SERIES 1   12/04/2018   Pershing   1.066,938   935,000   1.094,866   1.054,409   0   (16,063)   0   (16,063)   0   1.038,346   0   28,592   28,592   47,529   0.67   3199999. Subtotal Bonds - U.S. Special Revenues   28,473,170   27,454,083   29,596,980   28,800,829   0   (610,725)   0   (610,725)   0   28,1017   0   283,062   283,062   283,062   738,205   0.0081T-AJ-7   12/15/24	R12643IM-7			05/21/2018	Piner Jeffries & Co		816 578	750 000	880 575	810 887	0	(6.603	0	(6 603)	0	804 284	0	12 293	12 293	33 542	07/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues 28,473,170 27,454,083 29,596,980 28,800,829 0 (610,725) 0 (610,725) 0 28,190,107 0 283,062 283,062 738,205	0 120 10 Gm 1			2.20, 2., 20.0								(0,000	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
ACCO BRANOS CORP SERIES 144A   5.250%   .00201/2018   .00200/2018   .0	977092-WW-1	5.000% 06/01/28		12/04/2018	Pershing		1,066,938	935,000	1,094,866	1,054,409	0	(16,063	00	(16,063)	0	1,038,346	0	28,592	28,592	47 , 529	06/01/2028
00081T-AJ-7   12/15/24   0.0130H-BS-3   AES COPPORATION   7.375% 07/01/21   0.03/14/2018   0.07porate Action   1.700 ,625   1.500 ,000   1.668,750   1.601 ,046   0.0   1.595,562   0.0   1.05,063	3199999. 9	Subtotal - Bonds - U.S. Special Rever	nues				28,473,170	27,454,083	29,596,980	28,800,829	0	(610,725	0	(610,725)	0	28, 190, 107	0	283,062	283,062	738,205	XXX
00130H-BS-3 AES CORPORATION 7.375% 07/01/21																					1
00130H-BIII-4   AES CORPGRATION   5.500% 04/15/25   0.3/14/2018   Corporate Action   83,148   79,000   78,210   78,385   0   15   0   0.15   0   0.15   0   0.15   0   0.15   0.0028/24B-C3   ABBOTT LABGRATGRIES   2.350% 11/22/19   0.93/28/2018   Call   100.0000   1,000,000   1,000											0	(70	00		0		0				212/15/2024
002824-BC-3 ABBOTT LABORATORIES 2.350% 11/22/19											L0		0		0		0				
013817-AW-1 ALCOA INC 5.125% 10/01/24						-+					}ō		·}0		0		0				
AMAZON.COM INC SERIES 144A 1.900% 023135-AR-7 08/271/20			l								0		\ <del> </del>				<sup>0</sup>				
023135-AR-7 08/21/20	U 100 17-A11-1			10/30/2018	. vai 1005			1, 100,000			ļ	(820	, 	(823)		1, 101, 282		(21,009)	(21,009)		10/01/2024
AMER AIRLIN 13-2 BSERIES 144A SERIES WI Redemption	023135-AR-7			_06/06/2018	Tax Free Exchange .		489.800	490.000	489.731	489.762	0	38	0	38	0	489.800	0	0	0	7.345	08/21/2020
		AMER AIRLIN 13-2 BSERIES 144A SERIES WI			Redemption											·					
02376T-AC-2 5.600% 07/15/20	02376T-AC-2		<u> </u>	07/15/2018			102,453	102,453	107, 191	104,866	0	(263	00	(263)	0	104,603	0	(2,150)	(2,150)	4,308	07/15/2020

# **SCHEDULE D - PART 4**

				i	Showing All Le	ong-Term E	sonds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
	AMERICAN INTERNATIONAL GROUP 2.300%	J. J.		011 011011010						200.0000	7100.01.011	cogzca	(11112 10)	14.40						
026874-CZ-8	. 07/16/19		09/27/2018 .	Pershing		532,801	535,000	533,919	534,653	0	165	0	165	0	534,819	0	(2,018)	(2,018)	14,766	07/16/2019
	ANHEUSER-BUSCH INBEV FIN 2.650% 02/01/21																			
035242-AJ-5			11/27/2018 .	Corporate Action		1,262,629	1,279,000	1,292,609	1,290,095	0	(3,428)	00	(3,428)	0	1,286,667	0	(24,038)	(24,038)		02/01/2021
037833-00-2	APPLE COMPUTER INC 1.550% 08/04/21		10/24/2018 .	Goldman Sachs & Co		637,283	665,000	664,076	664,329	0	150	0	150	0	664,479	0	(27, 196)	(27, 196)	12,655	08/04/2021
045054-AD-5	08/15/25		09/05/2018 _	Stifel Nicolaus & Co		384,500	400,000	401,750	401,648	0	(181)	0	(181)	0	401,467	0	(16,967)	(16,967)	17 783	08/15/2025
0-1000+ ND 0	BB&T CORPORATION SERIES MTN 2.050%		1 200, 00, 2010								(101)		(101)				(10,007)	(10,007)		00/ 10/ 2020
05531F-AN-3	06/19/18					459,581	460,000	459,328	459,934	0	26	0	26	0	459,961	0	(379)	(379)	2,069	06/19/2018
	BAKER HUGHES A GE CO LLC SERIES 144A	1	1	L							I									
05723K-AA-8	2.773% 12/15/22		. +01/31/2018 -	Tax Free Exchange		400,000	400,000	400,000	400,000	0	l0	0	0	0	400,000	0	0	0	1,541	12/15/2022
06051G-EX-3	BANK OF AMERICA CORP MTN 2.600% 01/15/19	1	01/18/2018 .	Porching		276,323	275,000	279,279	275,997	0	/55		(55)		275,942	_	381	381	2 714	01/15/2019
0000 IG-EA-3	BANK OF AMERICA CORP SERIES 144A 3.004%	1	. 1.0/2018 .	rersining	·    -	210,323	2/0,000	2/9,2/9	∠/3,99/	0	(55)	, <sup>0</sup>	(55)		213,942	0		ا ا ا ا		
06051G-GV-5	12/20/23		05/22/2018 .	Tax Free Exchange		1,630,937	1,637,000	1,630,518	1,630,548	0	389	0	389	0	1,630,937	0	0	0	20,763	12/20/2023
075887-BQ-1	BECTON DICKINSON AND CO 2.133% 06/06/19		09/27/2018	Morgan Stanley		2,455,847	2,470,000	2,470,000	2,470,000	0	0	0	0	0	2,470,000	0	(14, 153)	(14, 153)	42,733	06/06/2019
	COMMUNITY HEALTH SYSTEMS 6.250% 03/31/23																			
12543D-AY-6	OLT ODGUD ING 5 075% OF 445 400		06/22/2018 .	Various		599,613	640,000	659,063	576,000	81,064	(1,755)	00	79,309	0	655,308	0	(55,696)	(55,696)		03/31/2023
125581-GN-2	CIT GROUP INC 5.375% 05/15/20		12/04/2018 .	Call 103.0140 Redemption		2,685	2,607	2,659	2,637	0	( 12)	00	(12)	0	2,626	0	(19)	(19)	253	05/15/2020
125581-GN-2	CIT GROUP INC 5.375% 05/15/20		11/15/2018 .	100.0000		1,394	1,394	1,421	1,410	0	(6)	0	(6)	0	1,404	0	(11)	(11)	90	05/15/2020
128195-AN-4	CALATLANTIC GROUP INC 5.250% 06/01/26		02/01/2018 .	Tax Free Exchange		340,000	340.000	340,000	340,000	0	0	0	0	0	340,000	0	0	0		06/01/2026
	CALPINE CORPORATION SERIES 144A 5.250%						,	,	,											
131347-CK-0	06/01/26		06/21/2018 .	Stifel Nicolaus & Co		613,300	650,000	650,000	637,007	12,994	0	0	12,994	0	650,000	0	(36,700)	(36,700)	18,783	
151020-AN-4	CELGENE CORP 2.250% 05/15/19	-	09/27/2018 _	Wachovia Securities		403,558	405,000	403,992	404,712	0	155	0	155	0	404,866	0	(1,308)	(1,308)	7,923	05/15/2019
165167-CN-5	CHESAPEAKE ENERGY CORP 4.875% 04/15/22		12/07/2018 _	Citigroup Global Markets		930.000	1,000,000	210.000	210,000	0	0	0	0	0	210.000	0	720.000	720,000	56 100	04/15/2022
103107-014-3	CILOAFEARE EMENUT CONF 4.073/6 04/13/22		12/0//2010 .	Citigroup Global			1,000,000	210,000	210,000				ν	0	210,000	0				04/ 13/ 2022
166764-AE-0	CHEVRONTEXACO CORP 1.718% 06/24/18		_03/14/2018 _	Markets		1,028,043	1,030,000	1,030,000	1,030,000	0	0	0	0	0	1,030,000	0	(1,957)	(1,957)	4,031	06/24/2018
20826F-AS-5	CONOCOPHILLIPS COMPANY 4.200% 03/15/21		01/22/2018 .	Call 104.8680		609,283	581,000	580,710	580,811	0	3	0	3	0	580,814	0	186	186	36,892	03/15/2021
	DS SERIVICES OF AMERICA I SERIES 144A									_		_								
23340J-AA-7	. 10.000% 09/01/21		01/30/2018 _			749,700	714,000	837 , 165	743,855	0	(1,413)	00	(1,413)	00	742,442	0	(28,442)	(28,442)	65,252	09/01/2021
247367-BJ-3	DELTA AIRLINES SERIES 2007-1 CLASS B EETC 8.021% 08/10/22			Redemption 100.0000		277,896	277,896	325,834	311, 102	0	(2,486)		(2,486)	0	308,616	0	(30,720)	(30,720)	16 718	08/10/2022
241001-00-0	DIAMOND 1 FIN DIAMOND 2 SERIES 144A	1	. 1.30/ 10/2010 .			211,090			١١, ١٥٤ الد	0	(2,400)						(00,720)	(30,720)		
25272K-AA-1	3.480% 06/01/19		09/27/2018 .	Morgan Stanley		842,394	840,000	839,790	839,898	0	53	0	53	0	839,951	0	2,443	2,443	24, 116	06/01/2019
1	WALT DISNEY COMPANY SERIES MTN SERIES MTN	1									I									
25468P-CL-8	. 3.750% 06/01/21		10/11/2018 .	US Bancorp	<b>-</b>	2,846,732	2,800,000	2,979,312	2,949,362	0	(33,546)	ļ0	(33,546)	0	2,915,816	0	(69,084)	(69,084)	91,583	06/01/2021
256746-AD-0	DOLLAR TREE INC SERIES WI 5.250% 03/01/20	'	03/01/2018 _	Call 101.3130		911,817	900,000	930,791	913,804	^	(1,987)	_	(1,987)	0	911,817	^	(11,817)	(11,817)	25 ///2	03/01/2020
230740-AD-U				Citigroup Global			900,000	930,791	910,804	0	(1,987)	0				0	(11,81/)	(11,617).	, 442	03/01/2020
26441C-AK-1	DUKE ENERGY CORP 2.100% 06/15/18	.	02/13/2018 .	Markets	<u> </u>	1,248,975	1,250,000	1,248,638	1,249,870	0	35	0	35	0	1,249,905	0	(930)	(930)	4.375	06/15/2018
	ENERGY TRANSFER PARTNERS 6.700% 07/01/18																(130)			
29273R-AH-2		.	07/01/2018 .	Maturity		1,000,000	1,000,000	1, 132,910	1,019,961	0	(19,961)	00	(19,961)	0	1,000,000	0	0	0	67,000	07/01/2018
0000011 40 0	ENTEGRIS INC SERIES 144A 4.625% 02/10/26		04 /40 /0040	0-14 0 0 0		00.075	00.000	00.000	00 000	•	_	_	_	_	00.000	_	075	075	670	00/10/0000
29362U-AB-0 30219G-AF-5	EXPRESS SCRIPTS HOLDING 3.900% 02/15/22		01/18/2018 . 06/11/2018 .	Goldman Sachs & Co CS First Boston	†	30,375	30,000	30,000	30,000	0 ^	(12.654)	0	(12,654)	J0	30,000	0	(109, 165)	375		02/10/2026
002 100-A1 -3	FIFTH THIRD BANK SERIES MTN 2.150%	1	. 1.2010 .		<b>*******************</b>	, 400, 544	, 400, 000			0	(12,004)		(12,004)		901, 500, د	0				
31677Q-BD-0	08/20/18		07/20/2018 .	Call 100.0000		700,000	700,000	699,881	699,974	0	22	0	22	0	699,997	0	3	3	13,796	08/20/2018
	FORD MOTOR CREDIT CO LLC GMTN 2.875%		1								1									
345397-WL-3	10/01/18		10/01/2018 .	Maturity	-	480,000	480,000	479,822	479,972	ō	28	0	28	0	480,000	0	0	0		10/01/2018
35671D-BD-6 361841-AH-2	FREEPORT-MCMORAN C&G 2.375% 03/15/18 GLP CAPITAL LP / FIN II 5.375% 04/15/26			Maturity	-		50,000	44,000	49,349 352,937	0	651	0	651	0	50,000	0	0 7.027	0 7,027		03/15/2018 04/15/2026
30 104 I-AN-2	GAMESTOP CORP SERIES 144A 5.500% 10/01/19		.1.08/10/2018 .			, გააგ, / ნა		,ასა, 400		0	(202)	,u	(202)	ļ	332,733	0			17,039	04/ 10/2020
36467W-AA-7			12/04/2018 .	Wachovia Securities		1,500,000	1,500,000	1,552,500	1,511,913	0	(11,913)	0	(11,913)	0	1,500,000	0	0	0	97 , 396	10/01/2019
37045V-AJ-9	GENERAL MOTORS CO 5.200% 04/01/45		12/06/2018	Goldman Sachs & Co		762,327	900,000	993,429	989, 189	0	(1,600)	0	(1,600)	0	987,588	0	(225, 261)	(225,261)	55,770	04/01/2045
37045X-BB-1	GENERAL MOTORS FINL CO 3.100% 01/15/19		09/27/2018 .	Banco Santander		1,250,888	1,250,000	1,249,425	1,249,798	0	144	0	144	0	1,249,942	0	946	946		01/15/2019
37247D-AP-1	GENWORTH FINANCIAL INC 7.625% 09/24/21	.	05/31/2018	Pershing		839,375	850,000	879,465	830,875	48,590	0	0	48,590	0	879,465	0	(40,090)	(40,090)	45,009	09/24/2021

# **SCHEDULE D - PART 4**

Description   Part   Description   Part   Description   Part   Description   Description   Part   Description						Showing All Lo	ong-Term B	onds and Sto	icks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ing Current	Year						
Cube   Cube	1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
Column				1				·										Ī			
Company   Comp											• •										
Cub   Cub													Current	Total						Rond	
Column   C																Pook/					
Description										D: V											0
Column   Deviction   Devicti																_ * .					Stated
										Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange				Con-
	CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Post   Post	Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
Separate   Column	fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
1979   1979			- 3										l l l l l l l l l l l l l l l l l l l	(**************************************	1 01.0.0				-		
Section   State   Control   Contro	37331N-AD-3			05/30/2018	US Bancorp		1.211.256	1.200.000	1.199.964	1.199.997	0	0	0	0	0	1.199.997	0	11.259	11.259	39.331	07/15/2023
2007-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1-1   2008-1-1   20		GILEAD SCIENCES INC 2.550% 09/01/20									0	(4,042)	00	(4,042)	0		0				
Description   Description	375558-BH-5	GILEAD SCIENCES INC 1.950% 03/01/22		12/04/2018	Bank of America	ļ	1,247,015	1,310,000	1,306,974	1,307,652	0	509	0	509	0	1,308,161	0	(61, 146)	(61,146)	32,357	03/01/2022 _
	38147M-AA-3	. GOLDMAN SACHS GROUP INC 2.900% 07/19/18		01/18/2018			1,757,473	1,750,000	1,793,820	1,758,014	0	(843)	00	(843)	0	1,757,170	0	302	302	25,798	07/19/2018
Company   Comp																					
1985-1-7-7     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1   1985-1-1     1985-1-1     1985-1-1     1985-1-1     1985-1-1	382550-BE-0			07/11/2018 _	. INTERNATIONAL INC		777 , 163	790,000	796,850		0	(728)	00	(728)	0	793,420	0	(16,257)	(16,257)	26,767	11/15/2023
Section   Proposition   Prop		GOODYEAR TIRE & RUBBER CO 5.000% 05/31/26																			
1,980   1,98	382550-BF-7	ODALIA ODGOTORIA ELIDORIA DEL OCOLO		07/17/2018		<del>  </del>	46,613	50,000	50,000	50,000	0	J0	ļ0	ļ	0	50,000	0	(3,388)	(3,388)	1,576	05/31/2026
SMETCH 2007 SMETCH	004700 44 0			10 /10 /0010			40.050	40.050	40.050	40.050	•	_	1			40.050	_	_	_	040	10/10/0010
Part   Part	384/80-AA-0			10/10/2018 _	. 100.0000		10,053	10,053	10,053	10,053	0	·0	······0	l0	0	10,053	0	·0	0	248	10/10/2019
1955    1955	41000 40 0			00/27/2010	Dorobina		250 400	260 000	250 057	250 005	^	1		14		250 000	_	(500)	(500)	0.740	01/15/2010
MITTER SPRING VALUE IN REMISS MAX   STATE CHAINEY   STATE CH			1									07	0	07			0				
Company   Comp	410000-AV-9			22/2018	Dalik Of Alliel ICa	†	350, 321	1,073,000	1,013,040		0	21	l	21		1,0/3,708	0	(13, 187)	(13, 187)	19,921	08/ 10/2027
Section   Control Co	432830-44-8			01/12/2018	Tay Free Eychange		340 000	340 000	340 000	340 000	0	0	0	0	0	340 000	0	0	0	2 372	12/01/2024
Agent   12   2005 100   15   15   15   15   15   15	40200Q 781 0			1.01/12/2010	. Tux TTOC Exonange																12/01/2024
September   Sept	44891A-AC-1			10/30/2018	Maturity		590 000	590,000	589 929	589 980	0	20	0	20	0	590,000	0	0	0	14 160	10/30/2018
Gentle   G	1100111 110 1 11	2. 100% 10, 00, 10						,,													
16885   168   16	45031U-CD-1	ISTAR INC 5.250% 09/15/22		_01/26/2018 _	Inc		211,575	210,000	210,000	210,000	0	0	0	0	0	210,000	0	1,575	1,575	3,981	09/15/2022
SSEC-14-15   Color					Corporate Action						0	(52,025)	00	(52,025)	0		0				
											0	(1,963)	00		0		0				12/15/2022
LECER OF FILLIP SPIRES 1444 5, 2500   5,008   5,008   210,000   210,000   210,000   200,000   0   0   0   0   0   0   0   5,008   5,008   5,108   5,008   5,		JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-																			
SST-14-3   OFFICE OF PRILLY DIP SENIES 144   OFFICE OF PRILLY DIP SENIES	46642E-AV-8			11/01/2018 _	Paydown		1,430,000	1,430,000	1,472,897	1,446,116	0	(16, 116)	00	(16, 116)	0	1,430,000	0	0	0	29,755	08/15/2047
LUCER OF PAILUP CORP SPRIES 1444   A 1/291 11/25/27   B/17/25/19   B																					
SST-12-6-1-0    SST-12-6-1-0	505742-AF-3			01/26/2018	JP Morgan		216,038	210,000	210,000	210,000	0	0	0	0	0	210,000	0	6,038	6,038	4 , 134	03/15/2022
												_					_				
											2,300	0	0	2,300	0		0	3,450	3,450		
SERSY-M-A-3   SERSY-M-S   SE						-}					0	0	0		0		0	0	0		
SB80374-N-3   MERCA & O.   NC   3.875 OT   15/21   12/06/2018   Markets   3.345,296   3.300,000   3.516,612   3.473,441   0.   (57.005)   0.   (57.005)   0.   3.416,496   0.   (73.140)   .773,140   .774,140	565849-AP-1	MARATHUN UIL CUHP 4.400% 07/15/27		U6/11/2018 _		+	1,502,955	1,500,000	1,494,510	1,494,688	0	203	0	203	0		0		8,064	58 , 483	0//15/202/
SETTIFFE DURFNORM IS SERIES SHIES SHEED SHAME SERIES SHEED SHAME SHEED SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAME SHEED SHAWE SHEED SHAME SHEED SHAWE S	59022V_AA_2	NEDOK 8 CO INC 2 9759 01/15/21		12/06/2019			3 343 306	3 300 000	2 516 612	2 472 441	0	(57,005)		(57,005)	0	2 /16 /26	0	(72 1/0)	(72 1/0)	170 215	01/15/2021
Septime-Part - 2   1.875, 06/27/18   0.2713/2018   Markets   892.25   890.00   888.82   899.88   0   0   0   0   50, 0   599.913   0   6779   0.776   59511268-9   59511268-	309331-AA-3			12/00/2010		······	3, 343, 290			3,4/3,441	0	(37,003)	/	(37,003)	0	430, 430, 430, د	0	(73, 140)	(73, 140)	170,313	01/13/2021
MICRIN TECHNICON INC SERIES 144A 5 .2500   .05/21/2018   .04   103.9380   .737.960   .710.000   .720.650   .718.707   .0   .0661   .0   .0   .0   .0   .0   .0   .0   .	50217G_A7_2			02/13/2018			850 235	860 000	858 822	850 883	0	30	١ ،	30	0	850 013	0	(670)	(670)	2 37/	06/22/2018
5651128-9-9   01/15/24   01/15/24   01/15/24   05/11/20/18   05/11/20/18   01/15/24   05/11/20/18   01/15/24   05/11/20/18   01/15/24   05/11/20/18   01/15/24   01	33211 U-NL-2		1		mui NULO	†				, 500, 500	0							(0/9)	(0/9)		300/ 22/ 20 10
6046F A-C-5   MIRANT III)-ATLANTIC LLD 10.060% 12/30/28   .04/27/2018   .04/27/2018   .04/27/2018   .04/27/2018   .04/27/2018   .04/27/2018   .05/27/2018	595112-BF-9			05/21/2018	Call 103.9380		737.960	710,000	720,650	718.707	0	(961)	ه ا	(961)	n	717.746	0	(7.746)	(7.746)	59 644	01/15/2024
6087FM-E-G   MILSM COTRS BREILING D   4.49X 07/15/19   0.947/2018			]								0	0	0		0		0				12/30/2028
61598-90-7   10000** SCIPPORATION 12.7508* O77.15/19   0.947.72018   US Bancorp   334.656   335.000   334.457   334.825   0   84   0   84   0   334.908   0   (250) (250)   11.081   D7   D7   D7   D7   D7   D7   D7   D					1						0	52	0	52	0		0				07/15/2019
MMRAY EMERIC CORP SERIES 144A 11.250%   07/02/2018   Tax Free Exchange   39,100   340,000   39,100   0   0   0   0   0   0   0   0   0											0	84	0		0		0	(250)			07/15/2019
654740-AL-3   2.000° 03/08/19   2.200° 03/08/1	61761J-B3-2	. MORGAN STANLEY GMTN 2.800% 06/16/20		_01/18/2018 _	Morgan Stanley		2,257,290	2,250,000	2,247,300		0	32	0	32	0	2,248,657	0	8,633			06/16/2020
NISSAM MOTOR ACCEPTANCE SERIES 144A 2 .00% 03/08/19	İ			1								I						I			
654740-M-3 2 000% 03/08/19	62704P-AF-0		-	07/02/2018	. Tax Free Exchange	·}	39, 100	340,000	39, 100	39, 100	0	0	0	0	0	39, 100	0	0	0	26,881	04/15/2021
68389X-BL-8   ORACLE CORPORATION 2 .400% 09/15/23   .94/18/2018   Mizuho Šecurities USA   .1,435,605   .1,500,000   .1,508,565   .1,506,957   .0   .(366)   .0   .1,506,591   .0   .0,70,986)   .21,500   .09   .74733V-AC-4   .0EP RESOURCES INC 5 .250% 05/01/23   .07/26/2018   Morgan Stanley   .99,750   .100,000   .91,325   .91,325   .0   .0   .0   .0   .0   .0   .0   .					L							I									
74733V-AC-4 QEP RESOURCES INC 5.250% 05/01/23						·					0	69			0		0				
74733V-AD-2 QEP RESOURCES INC 5.62% 03/01/26						<del> </del>					0	(366)	) <del> </del> 0	(366)	·  0		0				
REGIONS FINANCIAL CORP SERIES BKNT 2.250% 09/14/18 Call 100.0000 990,000 990,000 988,822 989,725 0 242 0 242 0 989,967 0 33 33 20,419 09 80282K-AN-6 07/13/27 07/13/27 0 03/01/2018 Tax Free Exchange 773,647 775,000 773,574 773,628 0 19 0 19 0 19 0 773,647 0 0 0 0 21,597 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			1			·					0	0	ŀō	0	ļ0		0				
759187-BL-0 09/14/18	/4/33V-AD-2			1/0//2018 _	various	<del> </del>	212,350	220,000		221,3/5	/85	( 168)	/ <del> </del> <sup>0</sup>		0	221,992	0	(9,642)	(9,642)	9,333	03/01/2026
SANTANDER HOLDINGS USA SERIES 144A 4.400% 07/13/27 0.03/01/2018 Tax Free Exchange 773,647 775,000 773,574 773,628 0 19 0 19 0 773,647 0 0 0 21,597 07	750187_PI _0			08/1//2019	Call 100 0000		000 000	000 000	000 000	000 705	۸	242	_	242	_	000 067	^	22	20	20 440	00/1//2010
80282K-AN-6 07/13/27	130101-DL-U				. 0011 100.0000	·					0	242	ļ	242	J0		0			20,419	03/ 14/2010
SANTANDER HOLDINGS USA SERIES 144A 3.400% 01/18/23 03/01/2018 Tax Free Exchange 498,690 500,000 498,645 498,649 0 41 0 41 0 41 0 498,690 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	80282K-AN-6			03/01/2018	Tay Free Eychange		773 647	775 000	773 574	773 628	n	10	n	10	n	773 647	n	n	n	21 507	07/13/2027
80282K-AQ-9 01/18/23	002021\-WAL		1		. Tax I Too Excitating	·	110,041				0	[	l	19		110,041		Ī			3017 10/ 2021
SPRINT SPECTRUM SPEC I SERIES A-1 3.360% 85208N-AA-8 09/20/21 12/20/2018 12/20/2018 112,500 112,500 112,496 0 0 0 0 0 0 0 112,495 0 5 5 2.363 0.9 867914-BG-7 SUNTRUST BANKS INC 2.50% 05/01/19 09/27/2018 BONY/TORONTO DMINION 918,694 9919,181 919,772 0 126 0 919,898 0 0 (1,204) (1,204) 20,892 0.5	80282K-AQ-9			03/01/2018	Tax Free Exchange		498 . 690	500,000	498 .645	498,649	0	41	0	41	n	498 . 690	0	0	0	3 447	01/18/2023
85208N-AA-8 09/20/21 12/20/2018 100.0000 112,500 112,500 112,498 112,496 0 0 0 0 0 112,495 0 5 5 2,363 09 867914-BG-7 SUNTRUST BANKS INC 2.500% 05/01/19 09/27/2018 BONY/TORONTO DOMINION 918,694 920,000 919,181 919,772 0 126 0 919,898 0 (1,204) (1,204) 20,892 05			1	1					,00,040					**						, 711	
867914-BG-7 SUNTRUST BANKS INC 2.500% 05/01/19	85208N-AA-8			12/20/2018			112.500	112.500	112.498	112.496	0	0	0	0	0	112.495	0	5	5	2.363	09/20/2021
TENET HEALTHCARE CORPORATION SERIES 144A											0	126	0		0		0	(1,204)	(1,204)		05/01/2019
88033G-CR-9 4.625% 07/15/24		TENET HEALTHCARE CORPORATION SERIES 144A					·												[		
	88033G-CR-9	4.625% 07/15/24		_07/30/2018 _	Tax Free Exchange		1,610,000	1,610,000	1,610,000	1,569,750	40,250	0	0	40,250	0	1,610,000	0	0	0	83,977	07/15/2024

# **SCHEDULE D - PART 4**

					Showing All Long	g-Term B	onas ana Sio	ICKS SULD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	•	16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Pook/					
									D: 1/			Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser		ideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
ilcation	TOYOTA MOTOT CREDIT CORP MTN 1.950%	Cigii	Date	Merrill Lynch Pierce	Otock	acration	i ai vaide	Actual Cost	value	Decrease	Accietion	rtecognized	(11+12-10)	value	Date	Disposai	on Disposar	Disposai	i cai	Date
89236T-DU-6	. 04/17/20		10/24/2018 .	_ ′		1,589,806	1,615,000	1,614,257	1,614,428	0	201	0	201	0	1,614,629	0	(24,823)	(24,823)	32,280	04/17/2020
902494-AW-3	TYSON FOODS INC 2.650% 08/15/19		12/04/2018 .	Fenner		248,498	250,000	249,835	249,945		32	0	32		249,976		(1,479)	(1,479)	8,686	
302404 All 0	US AIRWAYS SERIES 2012-1A ETC 6.750%		12/ 04/ 2010 .			240,430	230,000	243,000	240,040						243,370		(1,473)	(1,473).	,0,000	00/ 13/2013
90345W-AE-4	06/03/21		12/06/2018 .	Bear Stearns		524,707	505,756	556,332	538,340	0	(7,691	0	(7,691)	0	530,649	0	(5,942)	(5,942)	34 802	06/03/2021
0004011 712 4 333	US AIRWAYS SERIES 2012-1A ETC 6.750%		2	Redemption			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(1,001	,					(0,042)			
90345W-AE-4	06/03/21		12/03/2018 .	100.0000		35,037	35,037	38,540	37,294	0	(434	0	(434)	0	36,860	0	(1,824)	(1,824)	1 774	06/03/2021
0001011 712 1 111	UNITED AIR 2014 2 B PTT SERIES B 4.625%			Redemption								,					(1,021)			
90932Q-AB-2	09/03/22		09/03/2018	100.0000	<u> </u>	148,083	148,083	150,304	149,570	0	(127	0	(127)	0	149,444	0	(1,361)	(1,361)	5. 134	09/03/2022
				Merrill Lynch Pierce		,	,												,	
913017-CQ-0	UNITED TECHNOLOGIES CORP 2.300% 05/04/22.		12/04/2018 .	Fenner		1,532,366	1,610,000	1,606,442	1,606,887	0	643	0	643	0	1,607,530	0	(75, 164)	(75, 164)	40,424	05/04/2022
92343V-CN-2	VERIZON COMMUNICATIONS 3.000% 11/01/21		12/04/2018	RBC		374,600	380,000	378,856	379,345	0	153	0	153	0	379,497	0	(4,897)	(4,897)	12,540	
92343V-DG-6	VERIZON COMMUNICATIONS 1.750% 08/15/21		12/04/2018	Goldman Sachs & Co	ļ ļ	267,988	280,000	278,779	279, 112	0	223	0	223	0	279,335	0	(11,347)	(11,347)		08/15/2021
	VERIZON OWNER TRUST SERIES 2016-2A CLASS A					•	<u> </u>		*									' '	•	
92348M-AA-7	. 144A 1.680% 05/20/21		12/20/2018 .	Paydown		90,001	90,001	89,992	89,995	0	6	0	6	0	90,001	0	0	0		05/20/2021
92826C-AB-8	VISA INC 2.200% 12/14/20		10/18/2018 .	Bank of America		661,736	675,000	674,426	674,654	0	93	0	93	0	674,746	0	(13,010)	(13,010)	12,705	12/14/2020
	WEST CORPORATION SERIES 144A 4.750%																			
952355-AQ-8	07/15/21		04/30/2018 _	Call 102.7852		935,346	910,000	916,750	913,375	1,210	(572)	00	638	0	914,012	0	(4,012)	(4,012)	59,565	07/15/2021
	WESTLAKE CHEMICAL CORP SERIES SERIES WI																			
960413-AR-3	4.875% 05/15/23		05/15/2018 _	Call 102.4380		1,946,322	1,900,000	1,885,345	1,886,841	0	801	0	801	0	1,887,642	0	12,358	12,358		05/15/2023
96926J-AA-5	. WILLIAM CARTER 5.250% 08/15/21		01/25/2018	Mitsubishi Securities		1,026,250	1,000,000	1,040,000	1,015,613	0	(643	00	(643)	0	1,014,970	0	11,280	11,280		08/15/2021
97381W-AN-4	WINDSTREAM SRVC / FIN 7.750% 10/15/20		07/31/2018 .	Tax Free Exchange		665,933	700,000	632,625	591,500		7,879	0	74,433	0	665,933	0	0	0	43,249	10/15/2020
000700 40 0	XPO LOGISTICS INC SERIES 144A 6.500%		07/00/0040	0 11 400 0500		F0, 000	50,000	FO 000	FO 000						FO. 000				0.704	00 /45 /0000
983793-AD-2 983919-AG-6	. 06/15/22		07/28/2018 _ _09/27/2018 _	Call 103.2500		53,690 818,016	52,000 820,000	52,000 815,711	52,000 818,924	0	658	0	658	0	52,000 819,583	0	(1,567)	(1,567)	3,784 18,054	
9839 19-AU-6	XILINX CORP 2.125% 03/15/19 ZF NA CAPITAL SERIES 144A 4.500% 04/29/22		09/2//2018 _	US Bancorp	·····	818,016	820,000	ا ا / , 10 و		0				0	8 19,383	0	(1,307)	(1,30/)	18,004	03/15/2019
98877D-AB-1	ZF NA CAPITAL SERIES 144A 4.300% 04/29/22		09/25/2018 _	Stifel Nicolaus & Co		209,691	207,000	202,860	203,979	0	472	0	472	0	204,451	0	5,240	5,240	0 /07	04/29/2022
30011D-AD-1	ZF NA CAPITAL SERIES 144A 4.750% 04/29/25		05/ 25/ 2010 _			203,031	201,000	202,000	200,313	0					204,431	0			0,407	04/23/2022
98877D-AC-9	21 101 0/1 11/12 GENTEO 14-11 4.700/1 04/20/20		09/25/2018	Stifel Nicolaus & Co		269,730	270,000	267,354	267,942	0	176	0	176	0	268,118	0	1,612	1,612	11 685	_04/29/2025
000112 110 0 111	NORTHWEST ACQ DOMINION SERIES 144A 7.125%		2.307 207 20 10					20.,00.	20, ,0,2									,,,,,,,		20/ 2020
66727W-AA-0	11/01/22	A	10/16/2018	CS First Boston		91,463	90.000	90 , 182	90 , 168	0	(52)	0	(52)	0	90,116	0	1,347	1,347	6,323	11/01/2022
	VALEANT PHARMACEUTICALS SERIES 144A					, ,	,	,	,				,		,		,	,	,	
91911K-AJ-1	6.500% 03/15/22	Α	_05/31/2018	JP Morgan	L	145,775	140,000	141, 150	140,945	0	(115	00	(115)	0	140,829	0	4,946	4,946	6,547	03/15/2022
	ACTAVIS FUNDING SCS SERIES WI 2.450%	I											1	[						
00507U-AD-3	. 06/15/19	. D	09/27/2018 .	Bank of America	ļ	1,071,248	1,075,000	1,077,792	1,078,012	0	(1,526	00	(1,526)	0	1,076,486	0	(5,238)	(5,238)	20,704	06/15/2019
	ADIENT GLOBAL HOLDINGS SERIES 144A 4.875%																			
00687Y-AA-3	08/15/26	D	09/05/2018	CS First Boston	ļ	242,663	270,000	271,000	270,870	0	(153	00	(153)	0	270,717	0	(28,055)	(28,055)	13,967	08/15/2026
	AERCAP IRELAND CAP LTD/A SERIES WI 4.500%	L		1									I							
00772B-AF-8	. 05/15/21	D	12/06/2018 .	Goldman Sachs & Co	<b>-</b>	1,646,740	1,640,000	1,721,791	1,689,637	0	(13,283	00	(13,283)	0	1,676,354	0	(29,614)	(29,614)	78,925	05/15/2021
	ANGLO AMERICAN CAPITAL SERIES 144A 4.875%	·I_	40 (0 ( )== : :			46				_		_			.==	_				05/4/:
034863-AP-5	. 05/14/25	D	12/04/2018 .	Pershing	·	196,754	200,000	165,000	170 , 195	0	2,927	ļ0	2,927	0	173, 122	0	23,632	23,632	10,346	05/14/2025
004000 40 0	ANGLO AMERICAN CAPITAL SERIES 144A 3.625%	١,	40 (00 (00 10	D		404.040	000 000	400 000	400 004	_					400 000	_	(45.000)	(45,000)	0.010	00/44/0001
034863-AS-9	. 09/11/24 FMG RESOURCES SERIES 144A 9.750% 03/01/22	υ	12/06/2018 .	Bank of America	- <del> </del>	184,846	200,000	199,890	199,894	0	13	······0	·····13	0	199,908	0	(15,062)	(15,062)	9,042	09/11/2024
30251G-AS-6	Find NESOURCES SERIES 144A 9.750% 03/01/22	l <sub>D</sub>	03/07/2018 _	Corporato Astion		496, 125	450,000	439,236	442,525	^	275	_	275	_	442,794	^	53,331	53,331	20 704	03/01/2022
3023 IG-A3-6	MALLINCKRODT FIN SB SERIES 144A 5.500%	υ	03/0//2018 _	Corporate Action	***************************************	490, 120	400,000	439,230	442,525	0	2/5	0	Z/3	0	442,794	0			22,791	03/01/2022
EC1000 AC 1		n	01/29/2018 .	Bank of America		25 275	30,000	30,000	24 450	5,550			5,550	0	30,000	0	(4.705)	(4.705)	201	04/15/2025
561233-AC-1	OCTAGON INVESTMENT PARTNERS 26 SERIES 16-1A	1	VI/23/2018 .	Daily of Ville ICS	† <b>†</b>	25,275			24,450			l			000,000	0	(4,725)	(4,725)	486	04/ 13/ 2023
67590Y-AC-4	CLASS B1 144A 4.865% 04/15/27	D	06/13/2018 .	Paydown		3,100,000	3, 100, 000	3,100,000	3, 100,000	n	n	n	n	n	3, 100,000	n	n	n	87 502	04/15/2027
575501 NO 4	SCHAEFFLER VERWALTUNG ZW SERIES 144A	1	50/ 10/2010 .			, וסט, טטט, ע							l			0				04/ 10/ 2027
80627D-AC-0	4.750% 09/15/26	D	11/02/2018 .	Bank of America		241,650	270,000	270,000	270,000	n	n	n	n	n	270,000	n	(28,350)	(28,350)	12 504	09/15/2026
500E1D 110 U	VENTURE CDO LTD SERIES 2014-16A CLASS A1R	1	1, 02, 2010	Dank of Amorroa	T				,,,,,,,,,,				1				(20,000)	(20,000)		
92329X-AK-4	144A 3.553% 04/15/26	D	01/16/2018	Paydown	<u> </u>	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	22.177	04/15/2026
973147-AD-3	WIND TRE SPA 5.000% 01/20/26	D	02/26/2018	Bank of America	<u> </u>	322,808	370,000	370,000	347,992	22,007	0	0	22,007	0	370,000	0	(47, 176)	(47, 176)		01/20/2026
3899999	Subtotal - Bonds - Industrial and Misc	ellane				92,611,786	93,017,764	92,478,218	91,595,323	281,304	(240,755	) 0	40,549	0	91,635,862	0	798,734	798,734	3,007,751	XXX
	Total - Bonds - Part 4			/	†	145,356,740	143,696,955	149.173.855	144,824,660	281.304	(1, 147, 685	, ,	(866,381)	0	143.958.274	0	1,221,272	1,221,272	4,604,177	
					+			-, -, -,	177,024,000	201,004	. , , .		, , ,	0	-,,	0				
6399998.	Total - Bonds - Part 5					10,359,106	10,359,717	10,290,995		0	(8,096	) 0	(8,096)	0	10,282,900	0	76,205	76,205	158,926	<b>777</b>

# **SCHEDULE D - PART 4**

1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	- 1	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
8399999.	Total - Bonds					155,715,846	154,056,672	159,464,850	144,824,660	281,304	(1, 155, 781)	0	(874,477)	0	154,241,174	0	1,297,477	1,297,477	4,763,103	XXX
8999997.	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998.	Total - Preferred Stocks - Part 5						XXX													XXX
8999999.	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998.	Total - Common Stocks - Part 5						XXX													XXX
9799999.	Total - Common Stocks				•	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999.	Total - Preferred and Common Stock	(S				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 -	Totals					155,715,846	XXX	159,464,850	144,824,660	281,304	(1,155,781)	0	(874,477)	0	154,241,174	0	1,297,477	1,297,477	4,763,103	XXX

### **SCHEDULE D - PART 5**

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

				5	Snowing Al	I Long-Term Bonds	s and Stocks	ACQUIREL	ט נuring Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16	1		1		
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							, ,				I I a a a a l'a a al						Deallead			
OLIOID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T. ( . ) O	Dividends	Accrued
CUSIP		_	<b>5</b> /		l		Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	US TREASURY N/B 2.750% 08/31/25		09/28/2018 .	Bank of America	10/19/2018 .	HSBC	250,000	246,280	244, 179	246,310	0	29	0	29	0	۵	(2, 131)	(2, 131)	931	532
0599999. 8	Subtotal - Bonds - U.S. Governme	ents				T	250,000	246,280	244, 179	246,310	0	29	0	29	0	0	(2, 131)	(2,131)	931	532
	CALIFORNIA ST HLTH FACS FING A SERIES A															_				_
13032U-HH-3	5.000% 11/15/34CALIFORNIA ST HLTH FACS FING A SERIES A		03/28/2018 .	Morgan Stanley	12/14/2018 .	Morgan Stanley	360,000	414,860	408,913	411,356	0	(3,504)	0	(3,504)	0	Ω0	(2,443)	(2,443)	12,700	0
13032U-RJ-9	5.000% 11/15/35		02/20/2010	Morgan Stanley	10/14/2010	Morgan Stanley	450,000	516,560	508,905	512,317	0	(4,242)		(4,242)	,	١ ,	(3,412)	(3,412)	15,875	0
3140H9-GH-0	FNMA POOL BJ7399 4.500% 11/01/48		11/14/2018		12/01/2018 .		15,026	15.480	15.026	15,026	ν	(4,242)	ν	(453)		ν	(3,412)	(3,412)	56	26
	FNMA POOL BM4622 4.000% 09/01/48			J P Morgan	12/01/2018		9,230		9,230	9,230	0	12	0	12	0	0	0	0	31	8
	FNMA POOL BM4787 4.000% 10/01/33			Mitsubishi Securities	12/01/2018		13,461	13,732	13,461	13,461	0	(270)	0	(270)	0	0		0	45	21
3199999 9	Subtotal - Bonds - U.S. Special Re	evenu	es				847.717		955.535	961.390	0	(8,457)	0	(8.457)	0	0	(5.855)	(5.855)	28.707	55
0.00000.0	Paritical Bolling Glor opposition (		Ī			Bony/Barclays Capital Inc		000,000	555,555	001,000		(0, 101)		(0, 101)	, and the second	i i	(0,000)	(0,000)	20,.0.	
115637-AS-9	BROWN FORMAN CORP 3.500% 04/15/25		03/22/2018 .	Banc of America Securities	05/30/2018 .		1,227,000	1,221,515	1,222,190	1,221,632	0	116	0	116	0	٥	559	559	7 ,754	Ω
						Merrill Lynch Pierce														
134429-BE-8	CAMPBELL SOUP CO 3.650% 03/15/23		10/18/2018	CS First Boston	12/04/2018 .	Fenner	2,000,000	1,944,300	1,932,160	1,945,769	0	1,469	0	1,469	0	0	(13,609)	(13,609)	16,628	7,503
	GLP CAPITAL LP FIN II 5.750% 06/01/28	3																		
361841-AK-5	and Division and the angle of t		05/07/2018 .	Wachovia Securities	09/07/2018 .	. Various	490,000	490,000	515,550	490,000	0	0	0	Ω0	0	٥	25,550	25,550	8,385	0
38141G-WT-7	GOLDMAN SACHS GROUP INC 3.200%		01/10/2010	Goldman Sachs & Co	05/20/2010	US Bancorp	1,375,000	1.374.326	1.347.803	1.374.382	0	55		55	,	١ ,	(26,579)	(26.579)	15.644	0
	LENNAR CORP SERIES 144A 5.250%			doruman sacris a co	03/30/2016 .	_ us bancorp	1,3/3,000	1,374,320	1,347,003	1,374,302						J	(20,579)	(20,5/9)	13,044	
	06/01/26		02/01/2018	Tax Free Exchange	06/11/2018	Tax Free Exchange	340.000	340.000	340.000	340,000	١	0	0	0	0	١ ،	0	0	9,421	2,975
020007 00 1	LINCOLN NATIONAL CORP 4.000% 09/01/23			Tax 1100 Exonange			D10,000			J									, , , , , , , , , , , , , , , , ,	2,070
534187-BD-0			02/07/2018	Goldman Sachs & Co	12/04/2018 .	Morgan Stanley	450,000	465,440	447,755	463,338	0	(2, 102)	0	(2, 102)	0	0	(15,584)	(15,584)	22,800	8,050
	MCDONALD S CORP SERIES MTN 3.350%																			
58013M-FE-9	04/01/23		03/14/2018 .	Wachovia Securities	05/30/2018 .	Paribas	1, 136,000	1, 135,568	1, 139, 238	1, 135, 587	0	19	0	19	0	0	3,651	3,651	7 , 928	0
007045 444 -	MURRAY ENERGY CORP SERIES 144A 12.000%		07.00.00.:-		07 (40 (00 :-	200	404	05	400	05			_		_	_	400	400		_ [
62704P-AM-5	04/15/24STARWOOD PROPERTY TRUST SERIES 144A		0//02/2018 .	Tax Free Exchange	07/19/2018 .	HRC	161,000	25,080	128,573	25,561	0	481	J0	481	} <sup>0</sup>	ļ0	103,011	103,011	<i>7</i> 74	0
05571D_A L 4	4.750% 03/15/25		01/25/2019	Citigroup Global Markets	09/14/2019	Tax Free Exchange	1.000.000	996.250	996.484			234	^	234		_	_	_	32,986	7.257
0007 ID-NJ-4	UNITED TECHNOLOGIES CORP 3.350%			ortigioup diobai markets		Merrill Lynch Pierce				, 484	ν	234	μ	234	l0	لاا	L	٧		
913017-DA-4			08/13/2018	Morgan Stanley	12/04/2018		503,000	502,386	499.489	502,447	0	60	0	60	0	0	(2.958)	(2,958)	5, 196	0
010011 5/1 1	VISTRA OPERATIONS CO LLC SERIES 144A					Citigroup Global Markets													,	
92840V-AA-0	5.500% 09/01/26		08/07/2018	Citigroup Global Markets	09/10/2018 .		580,000	580,000	590 , 150	580,000	0	0	0	0	0	٥	10 , 150	10 , 150	1,772	0
3899999. 9	Subtotal - Bonds - Industrial and M	/liscell					9,262,000	9,074,865	9, 159, 392	9,075,200	0	332	0	332	0	0	84, 191	84, 191	129,288	25,785
	Total - Bonds		1-	,			10.359.717	10,290,995	10.359.106	10.282.900	0	(8.096)	0	(8.096)	0	0	76,205	76,205	158,926	26,372
	Total - Preferred Stocks							n	n	n	n	( <u>-,000</u> )	0		n	n	0		n	0
	Total - Common Stocks							0	0	n	n	0	0	0	0	0	0	0	0	0
	Total - Preferred and Common Sto	ncks						0	0	0	0	0	0	0	0	0	U		0	0
9999999 -		JUNU						10 290 995	10 359 106	10 282 900	0	(8 096)	0	(8.096)	0	0	76 205		158 926	26 372

# Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies NONE

Schedule D - Part 6 - Section 2

### NONE

Schedule DA - Part 1 - Short-Term Investments Owned

### NONE

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

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated **NONE** 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To **NONE** 

# **SCHEDULE DL - PART 1** SECURITIES LENDING COLLATERAL ASSETS Reinvested Collateral Assets Owned December 31 Current Year

(Securitie	Reinvested Collateral Assets es lending collateral assets reported in aggregate on Line 10	of the	Assets page and		edules A, B, BA, D,	DB and E)
1	2	3	4 NAIC	5	6	7
			Designation and Administrative			
CUSIP			Symbol/		Book/Adjusted	
Identification 912810-EF-1	Description UNITED STATES OF AMERICA BOND FIXED 8.75% 15/MAY/2020 USD 100	Code	Market Indicator	Fair Value 557	Carrying Value	Maturity Date
912810-EN-4 912810-QS-0	UNITED STATES OF AMERICA BOND FIXED 7.625% 15/NOV/2022 USD 100 UNITED STATES OF AMERICA BOND FIXED 3.75% 15/AUG/2041 USD 100		1	4,734 9,662	4,734 9,662	
912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100		11	6,664	6,664	
912810-RM-2 912810-RS-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045 USD 100		1 1	66,602 2,855	66,602 2,855	
912810-RU-4	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/NOV/2046 USD 100		11			
912828-2R-0 912828-3X-6	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/FEB/2021 USD 100		11	3,403	3,403	
912828-3Z-1 912828-4A-5	UNITED STATES OF AMERICA NOTES FIXED 2.75% 28/FEB/2025 USD 100		11	14, 141 1, 717	14, 141 1, 717	
912828-4D-9	UNITED STATES OF AMERICA NOTES FIXED 2.5% 31/MAR/2023 USD 100		1	12,499	12,499	
912828-4K-3 912828-4P-2	UNITED STATES OF AMERICA NOTES VARIABLE 30/APR/2020 USD 100		11	3,392 113,317	3,392 113,317	
912828-4U-1 912828-B2-5	UNITED STATES OF AMERICA NOTES FIXED 2.625% 30/JUN/2023 USD 100 UNITED STATES OF AMERICA NOTES FIXED .625% 15/JAN/2024 USD 100		11	5,787 810	5,787 810	
912828-C5-7	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2021 USD 100		1	4,683	4,683	
912828-D5-6 912828-G3-8	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/AUG/2024 USD 100		1	21,992 489	21,992 489	
912828-J2-7 912828-J8-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/FEB/2025 USD 100		1	1,446 2,013	1,446 2,013	
912828-K7-4	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/MAR/2020 USD 100		11	6,950	6,950	
912828-L3-2 912828-P4-6	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/AUG/2020 USD 100		11	28,429 10.249	28,429 10.249	
912828-PP-9	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/JAN/2021 USD 100		11	94,784	94,784	
912828-PX-2 912828-R6-9	UNITED STATES OF AMERICA NOTES FIXED 3.625% 15/FEB/2021 USD 100		11	6, 196 15, 084	6, 196 15, 084	
912828-R7-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/MAY/2021 USD 100		11	2,756	2,756 5.306	
912828-SV-3 912828-U2-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/NOV/2026 USD 100		11	5,306 1,901	1,901	
912828-UH-1 912828-V2-3	UNITED STATES OF AMERICA NOTES FIXED .125% 15/JAN/2023 USD 100		11	47,600 5.014	47,600 5.014	
912828-V7-2	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/JAN/2022 USD 100		11	10,402	10,402	
912828-V9-8 912828-VF-4	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/FEB/2027 USD 100		1	13,913 85,995	13,913 85,995	
912828-VS-6 912828-VV-9	UNITED STATES OF AMERICA NOTES FIXED 2.5% 15/AUG/2023 USD 100		1	2,904 6,392	2,904 6,392	
912828-W5-5	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2022 USD 100		11	1,675	1,675	
912828-WE-6 912828-WJ-5	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/NOV/2023 USD 100		11	2,290 4,309	2,290 4,309	
912828-Y2-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/JUL/2021 USD 100		1	2,065	2,065	2007
0199999. Subto	otal - Bonds - U.S. Governments - Issuer Obligations  BANK OF NOVA SCOTIA HOUSTON		1	709,616 414,322	709,616 414,156	XXX
06417G-Q2-7	BANK OF NOVA SCOTIA HOUSTON		11		452,665	
20271E-NM-7 20271E-NM-7	COMMONIEALTH BANK AUS, NEW YORK COMMONIEALTH BANK AUS, NEW YORK	.	11	231,928 253,493	231,927 253,492	
89114M-ER-4 89114M-ER-4	TORONTO DOMINION NY TORONTO DOMINION NY		11			
89120D-KU-2	TORONTO DOMINION BANK		1	496,932	496,987	
89120D-KU-2 94989R-R2-6	TORONTO DOMINION BANK		1	543 , 138 829 , 031	543, 198 828, 311	
94989R-R2-6	WELLS FARGO BANK SAN FRANCISCO N.A		11	906,115	905,330	
	otal - Bonds - U.S. Governments - Commercial Mortgage-Backed Sec I - U.S. Government Bonds	urities		4,820,601 5,530,217	4,819,523 5,529,139	XXX
	I - All Other Government Bonds			0	0	XXX
	I - U.S. States, Territories and Possessions Bonds			0	0	XXX
	I - U.S. Political Subdivisions Bonds I - U.S. Special Revenues Bonds			0	0	XXX
	I - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
	I - Hybrid Securities			0	0	XXX
	I - Parent, Subsidiaries and Affiliates Bonds otal - SVO Identified Funds			0	0	XXX
	otal - Bank Loans			0	0	XXX
	I - Issuer Obligations			709,616	709,616	XXX
	I - Residential Mortgage-Backed Securities I - Commercial Mortgage-Backed Securities			0 4.820.601	0 4,819,523	XXX
	I - Other Loan-Backed and Structured Securities			0	0	XXX
	I - SVO Identified Funds			0	0	XXX
6999999. Total 7099999. Total				0 5,530,217	0 5,529,139	XXX
	I Bonas I - Preferred Stocks			5,530,217	5,529,139	XXX
7799999. Total	I - Common Stocks			0	0	XXX
	I - Preferred and Common Stocks DBS BANK LIMITED. SINGAPORE	Ī		0 496.987	0 496.987	XXX
000000-00-0	SHINKIN CENTRAL BANK				331,325	
000000-00-0 000000-00-0	DBS BANK LIMITED, SINGAPORE			543, 198 362, 132	543, 198 362, 132	
000000-00-0 000000-00-0	AUSTRALIA NEW ZEALAND SINGAPORE SHINKIN CENTRAL BANK					
000000-00-0	AUSTRALIA NEW ZEALAND SINGAPORE			362, 132	362, 132	
000000-00-0 000000-00-0	SHINKIN CENTRAL BANK			543, 198 331,325	543, 198 331, 325	
000000-00-0 000000-00-0	UNITED OVERSEAS BANK LTD, NY					
000000-00-0	OP Corporate Bank plc			362, 132	362, 132	
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			165, 192 180, 552		
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			165,662	165,662	
1000000 00 0	UNITED OF OMAHA LIFE INSURANCE BANCO SANTANDER SA NY CP			181,066 165,463	181,066 164,604	
05971S-NG-3				180,848 495,540		
05971S-NG-3 05971S-NG-3	BANCO SANTANDER SA NY CP			HJJ.JHU	<del>1</del> 70,JU/	
05971S-NG-3 05971S-NG-3 05971S-P7-1 05971S-P7-1	BANCO SANTANDER SA NY CP. BANCO SANTANDER SA NY CP. BANCO SANTANDER SA NY CP.			541,616	539, 394	
05971S-NG-3 05971S-NG-3 05971S-P7-1 05971S-P7-1 05971X-GY-1	BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY			541,616 331,296 362,101	331, 325 362, 132	
05971S-NG-3 05971S-NG-3 05971S-P7-1 05971X-GY-1 05971X-GY-1 05971X-GY-1	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY			541,616 331,296 362,101 231,922		
05971S-NG-3 05971S-NG-3 05971S-P7-1 05971S-P7-1 05971X-GY-1 05971X-GY-1 05971X-JK-8 05971X-JK-8 06053P-P7-6	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ASTADO DE CHILE NY BANCO AMERICA CHARLOTTE					
05971S-NG-3 05971S-PG-3 05971S-P7-1 05971S-P7-1 05971X-GY-1 05971X-GY-1 05971X-GY-1 05971X-JK-8 05971X-JK-8	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY			541,616 .331,296 .362,101 .231,922 .253,487 .331,325 .362,132		
059715-NG-3 059715-NG-3 059715-P7-1 059715-P7-1 059715-P7-1 05971X-GY-1 05971X-GY-1 05971X-JK-8 05971X-JK-8 06053P-P7-6 06053P-P7-6 06120B-NH-6	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO FAMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED			541,616 331,296 362,101 231,922 253,487 331,325 362,132 198,561 217,024		
059715-NG-3 059718-NG-3 059718-P7-1 059718-P7-1 05971X-GY-1 05971X-GY-1 05971X-GY-1 05971X-UR-8 05971X-UR-8 06053P-P7-6 06120B-NH-6 06370R-NK-1	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO FAMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF MONTREAL CHICAGO			541,616 331,296 362,101 231,922 253,487 331,325 362,132 198,561 217,024 331,316 362,123		
059715-NG-3 059715-NG-3 059715-NG-3 059715-P7-1 059715-P7-1 05971X-GY-1 05971X-GY-1 05971X-UK-8 05971X-UK-8 06053P-P7-6 06053P-P7-6 06120B-NH-6 06370R-NK-1 06370R-NK-1	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO FAMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF MONTREAL CHICAGO BANK OF MONTREAL CHICAGO BANK OF MONTREAL CHICAGO			541,616 331,296 362,101 231,922 253,487 331,325 362,132 198,561 217,024 331,316 392,123 231,897	331, 325 362, 132 231, 927 253, 492 331, 325 392, 132 197, 458 215, 818 331, 325 362, 132 231, 927	
059715-NG-3 059715-NG-3 059715-NG-3 059715-P7-1 05971X-GY-1 05971X-GY-1 05971X-GY-1 05971X-JK-8 05971X-JK-8 06053P-P7-6 06120B-NH-6 06120B-NH-6 06370R-NK-1 06370R-NK-1 06742T-HN-9 06742T-HN-9	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANKO CF AMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF MONTREAL CHICAGO BARCLAYS NEW YORK BARCLAYS NEW YORK			541,616 331,296 362,101 231,922 253,487 3331,325 362,132 198,561 217,024 331,316 362,123 231,897 253,460 99,388	331, 325 362, 132 231, 927 253, 492 331, 325 362, 132 197, 458 215, 818 331, 325 362, 132 231, 927 225, 492 99, 397	
059715-NG-3 059715-NG-3 059715-P7-1 059715-P7-1 059715-P7-1 05971X-GY-1 05971X-K-8 05971X-K-8 05971X-K-8 06053P-P7-6 06102B-NH-6 06370R-NK-1 06370R-NK-1 06370R-NK-1 06374ZT-HN-9 0674ZT-HN-9 0674ZT-HN-9 0674ZT-HR-0 017305T-AG-9	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO PAUREICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF MONTREAL CHICAGO BANCAYS NEW YORK BARCLAYS NEW YORK			541,616 331,296 3362,101 231,922 253,487 331,325 362,132 198,561 217,024 331,316 362,123 221,897 253,460 99,388 108,629 397,534	331, 325 362, 132 231, 927 253, 492 331, 325 362, 132 197, 458 215, 818 331, 325 362, 132 231, 927 253, 492 99, 397 108, 640 397, 588	
059715-NG-3 059718-NG-3 059718-P7-1 059718-P7-1 05971X-GY-1 05971X-GY-1 05971X-GY-1 05971X-JK-8 05971X-JK-8 06053P-P7-6 06120B-NH-6 06120B-NH-6 06370R-NK-1 06370R-NK-1 06742T-HN-9 06742T-HN-9 06742T-HR-0 06742T-HR-0 17305T-A6-9	BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO SANTANDER SA NY CP BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO DEL ESTADO DE CHILE NY BANCO FAMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF AMERICA CHARLOTTE BANK OF CHINA (HONG KONG) LIMITED BANK OF CHINA (HONG KONG) LIMITED BANK OF MONTREAL CHICAGO BANK OF MONTREAL CHICAGO BANK OF MONTREAL CHICAGO BARCLAYS NEW YORK BARCLAYS NEW YORK			541,616 331,296 362,101 231,922 235,487 331,325 362,132 198,561 217,024 331,316 362,123 231,897 253,460 99,388 108,629	331, 325 362, 132 231, 927 253, 492 331, 325 362, 132 197, 458 215, 818 331, 325 362, 132 231, 927 253, 492 293, 997 106, 640	

### **SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

CUSIP   COURS   Code	, DB and E)
SSEZIA-16-  OREIT AGRICUE CIB. W	7  Maturity Dat
SECURED   GREEN LANGE   COLUMN   SECURED   S	Waterity Dat
2580.9-6	
MISST-FILE   SSE, R.E.   SSE, S.E.   SSE	
1505-11-12   1505-12-12   150	
3988-F-9-  IN   (6)   Finding LC   331.55   331.35   33	
1986-FP-0   106 (18) Funding LL	
Sept. Col.   IN IK USF Funding LLC	
\$889C-01-1 NO (US) Fonding LLC	
5800-18-7   IN DA BOO DIS K OF CHIN LTD, NY 86   926, 105   326, 105   326, 105   326, 105   327, 107, 107, 107, 107, 107, 107, 107, 10	
3378-07-5   MFS Blank Lid, Ne York Branch   331, 327   331, 32   331, 331, 331, 331, 331, 331, 331, 33	
\$23799-07-5	
TOWN-1-7   MIZNO BANK LIMITED NEW YORK   155,663   156,666   157004-1-7   MIZNO BANK LIMITED NEW YORK   151,067   156,666   157004-1-7   157004-1-	
17000-12-7   MIZUR BAK LIMITED NET YORK   191 007   19	
1700A-52-9   MIZAND BAK LIMITED REI YORK   165,607   165,608   161,608   161,609   161,600   1	
SEPAIL-N-P   MITTUS IN	
1873H-II-9   MTILIS N	
SSPAN_HF-5   MPECA BMM RP   NET YORR BRANCH	
1012J.J.I6   ROYAL BANK OF CANADA NY   331,304   331,304   331,304   331,304   331,304   331,305   331	
10124_JIH_6	
1240-M-3   SHEFFIELD RECIVABLE COPP   331,319   331,32     335-39   SHEFFIELD RECIVABLE COPP   362,26   362,13     3050F-30-1   SKADI NEII YORK   198,78   198,78     3050F-30-1   SKADI NEII YORK   217,761   217,72     3251-38-9   STADADO CHATERED W   331,52   331,32     3352-38-9   STADADO CHATERED W   382,05   362,13     3352F-38-9   STADADO CHATERED W   382,05   362,13     3474-11-14   STATE STREET BMK AND TRIST   888,05   868,31     35749-11-14   STATE STREET BMK AND TRIST   888,05   868,31     35749-11-14   STATE STREET BMK AND TRIST   905,312   905,333     35658-10-2   SAINTOND BK W   331,04   331,26     331,346   331,24   331,24   331,24     331,346   331,24   331,24   331,24     331,340   331,24   331,24   331,24     331,04   331,24   331,24   331,24     331,05   SAINTOND BK W   363,19   362,04     35658-10-2   SAINTOND BK W   363,19   360,05     35658-10-2   SAINTOND BK W   363,19   360,05     35658-10-3   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-8   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   363,19   360,05     35658-10-4   SAINTOND BK W   360,000	
1906-60-1   SKADI NEI YORK   198,778   198,7	
195F-30-1   SANDI NEI YORK   2.77, 261	
331   22   331   32   331   32   331   32   331   32   331   32   331   32   332   332   332   332   332   332   332   332   333   332   333   332   333   332   333	
3251-38-9   STANDRO CHRITERD IN	
\$74P1-LII-4   STATE STREET BANK AND TRUST   905, 312   905, 332   905, 332   905, 332   905, 332   905, 332   905, 332   905, 333   324   331, 324   331, 324   331, 324   331, 324   331, 325   331, 324   331, 325   331, 331, 335   331, 331, 335   331, 331, 335   331, 331, 333, 331, 335   331, 331, 333, 331, 335   331, 331, 333, 331, 331, 333, 331, 331	
\$74P1-LII-4 \$\$74P1-LII-4 \$\$74P1	
\$6688-M-2 SMITTON BK NY \$331,246 331,32   \$6589-M-2 SMITTON BK NY \$32,046 3.82,13   \$26,048 3   \$26,048 3   \$276,049 5   \$276,	
SASE   PB-1   SUNITONO BK NY   331, 185   331, 385   332, 382, 1386, 386, 386, 386, 386, 386, 386, 386,	
\$668P.Pe1	
1.65,659   1.65,650	
1811.063   1811.063	
S9SB_U-0M_4   SVENSKA NY	
3988_00M_4   SVENSKA NY	
1276_1-0-6	
1.5   1.5	
U.S. BANK N.A.   181,066   181,06   1	
12828-F6-2	
1989R-2B-3	
1889R-2B-3	
ST2C4-YT-2	
SIZCA-ZC-B   WESTPAC BKG CORP   331, 108   331, 32   361, 262, 272   362, 131   383, 3999999. Total - Short-Term Invested Assets (Schedule DA type)   29, 262, 223   29, 251, 54   378, 824   378, 8	
1924-ZC-8   WESTPAC BKG CORP   361,892   362,13	
3999999	
NATIXIS NEW YORK BRANCH   378,824   378,82   3	XXX
NATIXIS NEW YORK BRANCH	
0000-00-0	
10000-00-0	
7068-7-1	
955A-FB-9 CHINA CONSTRUCTION BANK CORP NY	
365A-FB-9     CHINA CONSTRUCTION BANK CORP NY     362, 132     362, 13       307L-PC-2     MACQUARIE BANK LTD     165, 116     164, 54       307L-PC-2     MACQUARIE BANK LTD     180, 469     179, 84       2796-PT-0     UNITED STATES OF AMERICA BILL ZERO CPN 28/FEB/2019 USD 100     47, 228     47, 228	
607L-PC-2       MACQUARIE BANK LTD       .165, 116       .164,54         607L-PC-2       MACQUARIE BANK LTD       .180,469       .179,84         2796-PT-0       UNITED STATES OF AMERICA BILL ZERO CPN 28/FEB/2019 USD 100       .47,228       .47,22	
607L-PC-2 MACQUARIE BANK LTD	
2796-PT-0 UNITED STATES OF AMERICA BILL ZERO CPN 28/FEB/2019 USD 100	
2796-0U-6   UNITED STATES OF AMERICA BILL ZERO CPN 24/JAN/2019 USD 100   49 714   49 71	
2796-02-5 UNITED STATES OF AMERICA BILL ZERO CPN 07/MAR/2019 USD 100 238,519 238,519 238,519 238,519 238,519 238,519	
2796-RC-5 UNITED STATES OF AMERICA BILL ZERO CPN 21/MAR/2019 USD 100	
2796-UJ-6	
2790-04-5 With Bush Is Six Es of America Bit. 2270 Viv. 2270 Viv. 219 Sto 100	XXX
999999 - Totals 3,636,433 38,437,92	XXX

9999999 - Totals General Interrogatories:

Genera	i interrogatories.					
1.	Total activity for the year	Fair Value \$	38,450,842 Book/Adjuste	ed Carrying Value \$	38,437,923	
2.	Average balance for the year	Fair Value \$	18, 159, 725 Book/Adjuste	ed Carrying Value \$	18, 153, 173	
3.	Reinvested securities lending of	ollateral assets book/adjus	ted carrying value included	I in this schedule by NAIC des	signation:	
	NAIC 1 \$38,437,923 NA	AIC 2 \$	NAIC 3 \$	NAIC 4 \$	NAIC 5 \$	NAIC 6 \$

### **SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securitie	es lending collateral assets included on Schedules A, B, BA,	ט, טא	and E and not re	eported in aggregate	on Line 10 of the As	sets page)
1	2	3	4	5	6	7
			NAIC			
			Designation and			
			Administrative			
CUSIP			Symbol/		Book/Adjusted	
Identification	Description	Code	Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
identinoation	Description	Couc	Warter maleator	i dii value	Carrying value	Maturity Date
			· · · · · · · · · · · · · · · · · · ·			
			· · · · · · · · · · · · · · · · · · ·			
			·			
					ļ <sup>!</sup>	
					<del> </del>	
					<u> </u>	<u></u>
		<i></i>				
					[	[
9999999 - Tota						XXX

Gener	ai interrogatories:	
4	Total activity for	

Total activity for the year
 Average balance for the year

Fair Value \$	 Book/Adjusted Carrying Value \$	
Fair Value \$	Book/Adjusted Carrying Value \$	

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
		_	Amount of Interest	Amount of Interest		
		Rate of		Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	
101 S. Tryon Street, 19th Floor,					(0.400.000)	
Bank of America		0.000	0	0	(9, 102, 993)	)XXX
4 New York Plaza, 13th Floor, New JP Morgan Chase		0.000	٥	0	2,877,978	vvv
150 E. 42nd Street. 39th Floor. New		0.000	U		2,011,910	
Wells Fargo (or WA) York, NY 10017		0.000	0	0	528,727	XXX
0199998 Deposits in depositories which do not exceed the					,	
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(5,696,288)	) XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(5,696,288)	,
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
						+
0599999 Total - Cash	XXX	XXX	0	0	(5,696,288)	) XXX

### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

ſ	1.	January	(5,017,537)	4.	April	(5,416,404)	7.	July	2,628,261	10.	October	(6,271,062)
	2.	February	(853,965)	5.	May	(3,550,591)	8.	August	2,965,411	11.	November	(11,144,828)
	3.	March	2,757,396	6.	June	4,088,066	9.	September	1,802,243	12.	December	(5,696,288)

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

Show Investments Owned December 31 of Current Year

			ed December 31 of C		_	_		•
1	2	3	4	5	6	/ Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	- U.S. Government Bonds					0	0	0
1099999. Total	- All Other Government Bonds					0	0	0
	- U.S. States, Territories and Possessions Bonds					0	-	0
2499999. Total	- U.S. Political Subdivisions Bonds					0	0	0
	- U.S. Special Revenues Bonds					0	0	0
	- Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
	- Hybrid Securities					0	0	0
	- Parent, Subsidiaries and Affiliates Bonds					0	0	0
	otal - SVO Identified Funds					0	0	0
	otal - Bank Loans					0	0	0
	- Issuer Obligations					0	0	0
7899999. Total	- Residential Mortgage-Backed Securities					0	0	0
	- Commercial Mortgage-Backed Securities					0	0	0
	- Other Loan-Backed and Structured Securities					0	0	0
	- SVO Identified Funds					0	0	0
8299999. Total	- Bank Loans					0	0	0
839999. Total Bonds								0
						0	U	U
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	19,352
38141W-32-3			12/04/2018	0.000			0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY			0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018 .	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY			0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY					1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018 .	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY					1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018 .	0.000		1,396,592	0	
38141W-32-3	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018	0.000		1,396,592	0	
38141W-32-3 8599999. Subte	GOLDMAN SACHS FIN SQ TREASURY		12/04/2018			1,396,592	0	

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

Benefit of All Policyholders All Other Special Deposit  3 4 5 6  Type of Book/Adjusted Book/Adjusted		<u> </u>	/1 1 L L	JULE E - PART 3 - SPE		s For the	1		
States_Etc.   System   Pursues of Depoces   Poursy Value   Carryon Value   C			'	2	Benefit of All	Policyholders			
Sizes Etc.   Pigest   Pursees of Depart   Cennya Yake   Fair Yake   Par Yak			Type of			4		6	
2. Albeisa		States, Etc.		Purpose of Deposit		Fair Value		Fair Value	
3. Accord									
4. Affareas									
50									
6 Colorado CO									
1.   Commercial   CT   CT   CT   CT   CT   CT   CT   C									
S. Distract of Columbia DC									
S. Diserce of Columbia									
10. Findria									
11.   Georgia   GA									
12   Hawaii									
14.   Illinois		· ·							
15.   Indiana	13.	IdahoID							
16.   lowa	14.	IllinoisJL							
17. Kanasa	15.	IndianaIN							
18. Kertucky	16.	lowaIA							
19. Louisina	17.	KansasKS							
20. Maine	18.	KentuckyKY							
2.1			ļ						
22    Massachusetts									
23 McHigan		•							
24. Minnesotia									
25. Mississippi									
126 Missouri									
27.   Montana   MT									
28. Nebraska   NE									
29   Nevada   NV									
30. New Hampshire									
31									
32. New Mexico   NM									
34. North Carolina		-							
35. North Dakota			<del>-</del>						
36. Ohio	34.	North CarolinaNC							
37. Oklahoma	35.	North DakotaND							
38.    Oregon	36.	OhioOH							
39.   Pennsylvania	37.								
40.   Rhode Island		•							
41.   South Carolina   SC     42.   South Dakota   SD     43.   Tennessee   TN   0.   State Insolvency Deposit   19,460,600   19,334,347     44.   Texas   TX     45.   Utah   UT     46.   Vermont   VT     47.   Virginia   VA     48.   Washington   WA     49.   West Virginia   WV     50.   Wisconsin   WI     51.   Wyoming   WY     52.   American Samoa   AS     33.   Guam   GU     54.   Puerto Rico   PR     55.   U.S. Virgin Islands   VI     56.   Northern Mariana Islands   MP     57.   Canada   CAN   SAN     58.   Aggregate Alien and Other   OT   XXX   XXX   19,460,600   19,334,347   0     DETAILS OF WRITE-INS     5801.     5802.     5808.   Summary of remaining write-ins for Line 58 from overflow page   XXX   XXX   0   0   0     5899.   Totals (Lines 5801 thus 500 plus   XXX   XXX   0   0   0     5899.   Totals (Lines 5801 thus 500 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5990.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   XXX   0   0   0     5999.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   XXX   0   0   0     5900.   Totals (Lines 5801 thus 5000 plus   XXX   XXX   0   0   0     5900.   Totals (Lines 5801 thus 5800 plus   XXX   XXX   XXX   0   0   0   0     5900.   Totals (Lines 5801 thus 5800 plus   XXX   XXX   XXX   0   0   0   0     5900.   Totals		•							
42.   South Dakota   SD       43.   Tennessee   TN         44.   Texas   TX       45.   Utah         46.   Vermont           47.   Virginia           48.   Washington           49.   West Virginia           49.   West Virginia           50.   Wisconsin           51.   Wyoming           52.   American Samoa           53.   Guam           54.   Puerto Rico   PR       55.   U.S. Virgin Islands         56.   Northerm Mariana Islands         57.   Canada           58.   Aggregate Allien and Other           59.   Subtotal             5802             5809.   Total Cline S 6 from overflow page           589.   Total Cline S 6 from overflow page             589.   Total Cline S 6 from overflow page               589.   Total Cline S 6 from overflow page                 589.   Total Cline S 6 from overflow page                   589.   Total Cline S 6 from overflow page									
43. Tennessee									
44.   Texas   TX				State Incolvency Deposit	10 460 600	10 224 247			
45. Utah UT 46. Vermont VT 47. Virginia VA 48. Washington WA 49. West Virginia WV 50. Visconsin WI 51. Wyoming WY 52. American Samoa AS 53. Guam GU 54. Puerto Rico PR 55. U.S. Virgin Islands VI 56. Northern Mariana Islands MP 57. Canada CAN 58. Aggregate Alien and Other OT XXX XXX 0 0 0 0 59. Subtotal XXXX XXX 19,460,600 19,334,347 0 DETAILS OF WRITE-INS 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX 0 0 0 0 0 5899. Totals (Lines 5801 thru 5803 plus				State insurvency beposit	19,400,000	19,334,347			
46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY         52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT         59. Subtotal       XXX         XXX       XXX         5801.       Separate Alien and Other of the control of									
47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY         52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         58. DETAILS OF WRITE-INS       DETAILS OF WRITE-INS       5802       5803       5803       5804       5807       0       <									
48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY         52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT         59. Subtotal       XXXX       XXX         DETAILS OF WRITE-INS         5801.       5802.         5803.       5898. Summary of remaining write-ins for Line 58 from overflow page       XXXX       XXX       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       0       0       0									
49. West Virginia         WV           50. Wisconsin         WI           51. Wyoming         WY           52. American Samoa         AS           53. Guam         GU           54. Puerto Rico         PR           55. U.S. Virgin Islands         VI           56. Northern Mariana Islands         MP           57. Canada         CAN           58. Aggregate Alien and Other         OT           59. Subtotal         XXX           XXX         XXX           19,460,600         19,334,347           0         DETAILS OF WRITE-INS           5891.         5892.           5893. Summary of remaining write-ins for Line 58 from overflow page         XXX           XXX         XXX           XXX         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0         0           0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>									
50. Wisconsin       WI         51. Wyoming       WY         52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT         59. Subtotal       XXX         XXX       XXX         DETAILS OF WRITE-INS         5802         5803         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX         Line 58 from overflow page       XXX         XXX       0       0         0       0       0									
52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       19,460,600       19,334,347       0         DETAILS OF WRITE-INS       5801       5802         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       0       0       0		<del>-</del>							
52. American Samoa       AS         53. Guam       GU         54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       19,460,600       19,334,347       0         DETAILS OF WRITE-INS       5801       5802         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       XXX       XXX       XXX       0       0       0	51.	WyomingWY							
54. Puerto Rico       PR         55. U.S. Virgin Islands       VI         56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       19,460,600       19,334,347       0         DETAILS OF WRITE-INS       5801.       5802.       5803.         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX       XXX       0       0       0         5899. Totals (Lines 5801 thru 5803 plus       5809 thru 5801 thru 5803 plus       0       0       0       0									
55. U.S. Virgin Islands         VI           56. Northern Mariana Islands         MP           57. Canada         CAN           58. Aggregate Alien and Other         O         0         0           59. Subtotal         XXX         XXX         19,460,600         19,334,347         0           DETAILS OF WRITE-INS         DETAILS OF WRITE-INS         0									
56. Northern Mariana Islands       MP         57. Canada       CAN         58. Aggregate Alien and Other       OT         59. Subtotal       XXX         DETAILS OF WRITE-INS         5801.         5802.         5803.         5898. Summary of remaining write-ins for Line 58 from overflow page       XXX         XXX       XXX         XXX       XXX         XXX       0         0       0         0       0         0       0         0       0         0       0									
57. Canada       CAN         58. Aggregate Alien and Other       OT       XXX       XXX       0       0       0         59. Subtotal       XXX       XXX       19,460,600       19,334,347       0         DETAILS OF WRITE-INS       5801.       5802.       5803.       0       <			ļ						
58. Aggregate Alien and Other			ļ						
59. Subtotal         XXX         XXX         19,460,600         19,334,347         0           DETAILS OF WRITE-INS         5801.         5802.         5803.         5803.         5898. Summary of remaining write-ins for Line 58 from overflow page         XXX         XXX         XXX         0<						-	-		
DETAILS OF WRITE-INS  5801.  5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX XXX 0 0 0 0 5899. Totals (Lines 5801 thru 5803 plus								0	
5801. 5802. 5803. 5898. Summary of remaining write-ins for Line 58 from overflow page XXX XXX 0 0 0 0 0 5899. Totals (Lines 5801 thru 5803 plus	59.		XXX	XXX	19,460,600	19,334,347	0	0	
5802.  5803.  5898. Summary of remaining write-ins for Line 58 from overflow page	F66:								
5803.  5898. Summary of remaining write-ins for Line 58 from overflow page			<b>!</b>						
5898. Summary of remaining write-ins for Line 58 from overflow page			<b></b>						
Line 58 from overflow page			<del> </del>						
5899. Totals (Lines 5801 thru 5803 plus	5898.		xxx	xxx	0	0	0	0	
5898)(Line 58 above) XXX XXX 0 0 0 0	5899.	· =							
<del>.</del>			XXX	XXX	0	0	0	0	









### MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2018 (To Be Filed by March 1)

							NAIC Group			NAIC Company	Code						
						ADDRES	S (City, State	and Zip Code	,								
							ompleting This										
						Title				<sup>-</sup> epho	Number						
1	2	3	4	5	6	7	8		10		cies Issued	Through 2015			Policies Issued in	2016; 2017; 2018	
											Incurred	l Claims	14	15	Incurred	d Claims	18
		Standardized									<u>1</u> 2	13			16	17	
Compliance		Medicare		Plan		Date						Percent of	Number of			Percent of	Number of
with	Policy Form	Supplement	Medicare	Character-	Date	Approval	Date Last	Date	Policy Marketing	Premiums		Premiums	Covered	Premiums		Premiums	Covered
OBRA	Number	Benefit Plan	Select	istics	Approved	Withdrawn	Amended	Closed	Trade Name	Earned	Amount	Earned	Lives	Earned	Amount	Earned	Lives

GENERA UTI RO ATI RIES

FOR THE STATE OF ......

1.	If response in Column	1 is no, give f	ull and	d complete details	
----	-----------------------	-----------------	---------	--------------------	--

- - 2.2 Contact Person and Phone Number:
- 3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
  - 3.1 Address: , .....
- 3.2 Contact Person and Phone Number:
- 4. Explain any policies identified above as policy type "O".



### MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

AIC Group (	Code 0671		Filed by March 1)	Group	NAIC Company Code 1 Coverage 5		
		1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash	
1. Premi	ums Collected	oaroa	- Similaria		51		
1.1 Sta	andard Coverage						
	11 With Reinsurance Coverage		L		xxx		
	12 Without Reinsurance Coverage						
	13 Risk-Corridor Payment Adjustments						
	pplemental Benefits						
	ums Due and Uncollected-change						
	andard Coverage						
	11 With Reinsurance Coverage		XXX		xxx	XXX	
	12 Without Reinsurance Coverage						
	pplemental Benefits						
	ned Premium and Advance Premium-change				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	andard Coverage						
	11 With Reinsurance Coverage		XXX		XXX	xxx	
	12 Without Reinsurance Coverage					[	
	pplemental Benefits						
	Corridor Payment Adjustments-change					XXX	
	eceivable				xxx	XXX	
	yable						
	d Premiums		XXX			XXX	
	andard Coverage						
	=		VVV		VVV	VVV	
	11 With Reinsurance Coverage		1				
	12 Without Reinsurance Coverage						
	13 Risk-Corridor Payment Adjustments					XXX	
	pplemental Benefits		XXX		XXX	XXX	
	Premiums		XXX		XXX		
7. Claims							
	andard Coverage						
	11 With Reinsurance Coverage			-			
	12 Without Reinsurance Coverage	<b></b>					
	pplemental Benefits		XX		XXX		
8. Claim	Reserves and Liabilities-change						
	andard Coverage						
8.	11 With Reinsurance Coverage		XXX		XXX	XXX	
8.	12 Without Reinsurance Coverage		XXX		XXX	XXX	
8.2 Su	pplemental Benefits		XXX		XXX	XXX	
9. Health	Care Receivables-change						
9.1 Sta	andard Coverage						
9.	11 With Reinsurance Coverage		XXX		XXX	XXX	
9.	12 Without Reinsurance Coverage		XXX		XXX	XXX	
9.2 Su	pplemental Benefits		XXX		XXX	XXX	
0. Claims	s Incurred						
10.1 S	tandard Coverage						
10	0.11 With Reinsurance Coverage		xxx		xxx	XXX	
10	0.12 Without Reinsurance Coverage		xxx		xxx	XXX	
10.2 S	supplemental Benefits		XXX		XXX	XXX	
	Claims		XXX		XXX		
	urance Coverage and Low Income Cost						
12.1 C	claims Paid - Net of Reimbursements Applied	XXX		XXX			
	leimbursements Received but Not Applied- hange	xxx					
12.3 R	leimbursements Receivable-change	xxx		XXX		xxx	
12.4 H	lealth Care Receivables-change	XXX		XXX		XXX	
	gate Policy Reserves-change					XXX	
	ses Paid						
	ses Incurred		1			xxx	
-	writing Gain/Loss		XXX		XXX	xxx	
7. Cash I	Flow Results	XXX	XXX	XXX	XXX		





Schedule SIS

NONE

Schedule SIS II

NONE

Schedule SIS III

NONE

Schedule SIS IV

NONE



### SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2018 (To be filed by March 1) PART 1 - INTERROGATORIES

Is the reporting insurer a member of a group of insurers or other holding company system?
 If yes, do the amounts below represent 1) total gross compensation earned for each individual by or on behalf of all companies which are part of the group: Yes [ ]; or 2) allocation to each insurer: Yes [ X ].

Yes [ X ] No [ ]

2. Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity?

Yes [ ] No [ X ]

3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond the period of 12 months from the date of the agreement?

Yes [ ] No [ X ]

### PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1			Γ 2 - OFFICE							10
	1	2	3	4	5 Stock	6 Option	7 Sign-on	8 Severance	9 All Other	10
	Name and Principal Position	Year	Salary	Bonus	Awards	Awards	Payments	Payments	Compensation	Totals
	Current:									
1.	Robet T. Garnett	2018	234 , 170	79,629	56,386	18,842			15,246	404,273
	President & CEO	2017								0
		2016								0
	Current:									
2.	Edna Laverne Willingham	2018	289,508	111,657	157,555	52,453		25,200	27,377	663,750
	Former-President/CE0	2017	242,508	59,548	67,623	22,328			17,692	409,699
		2016	239, 149	133,865	67,613	22,021			10,600	473,248
3.	Kristen L. Metzger	2018	13,241	5 , 136	8,162	2,710			1,051	30,300
	Charles Brian Shipp	2017	87,094	57, 163	115,622	35,725			6,282	301,886
	Chairperson	2016	95,978	131,850	126,298	42,067			9,673	405,866
4.	Jack Louis Young	2018	17,722	10,334	10,397	3,457			1,789	43,699
	Vice President and Assistant Secretary									
		2017	18,539	6,280	11,368	3,512			1,808	41,507
		2016	20,390	10,105	11,048	3,672			2,157	47,372
5.	Kathleen Susan Kiefer	2018	4,069	2,320	2,747	914			417	10,467
	Secretary	2017	5,704	2, 193	4,264	1,314			530	14,005
		2016	7, 151	2,790	5,059	1,686			672	17,358
6.	Vincent Edward Scher	2018	4,396	1,935	1, 134	377			721	8,563
	R. David Kretschmer	2017	10,627	6,142	14,264	4,406			2,899	38,338
	Treasurer	2016	10,618	7,730	13,717	4,570			1,478	38,113
7.	Eric (Rick) Kenneth Noble	2018	3,826	1,875	621	205			688	7,215
	Assistant Treasurer	2017	3,920	1,035	691	228			394	6,268
		2016	3,938	1,042	602	194			199	5,975
8.	Kimberly Weakley- Johnson	2018	208,982	82,667	60,098	20 , 120			13,426	385,293
	RVP I Provider Solutions	2017								0
		2016								0
9.	Patricia Kirkpatrick	2018	175,017	60,794	18,099	6,003			9,903	269,816
	Director II GBD Quality Management Plan					,				
		2017								0
		2016								0
10.	Pamela E. Pullen	2018	156,002	53 , 136	18,099	6,003			10,642	243,882
	Director Network Management	2017								0
		2016								0

### **PART 3 - DIRECTOR COMPENSATION**

PART 3 - DII	RECION CON	IPENSATION				
1	Paid	d or Deferred for	ector	6	7	
	2	3	All Other			
					Compensation	
Name and Principal Position or Occupation and	Direct	Stock	Option		Paid or	
Company (if Outside Director)	Compensation	Awards	Awards	Other	Deferred	Totals
None - Internal directors do not receive compensation in their capacity as						
a Director						0
		L	L	L	L	L

### PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

The reporting insurer is a member of a group of insurers or other holding company system. The above amounts represent allocated compensation of each individual by or on behalf of all companies which are part of the group. The total compensation is the amount allocated to this entity.

- (1) Robert T. Garnett became President & CEO December 1, 2018.
- (2) Edna Willingham was terminated December 1, 2018.
- (3) Kristen L. Metzger became Chairperson December 1, 2018.
- (4) Vincent Edward Scher became Treasurer February 8, 2018.
- (5) Kimberly Weakley-Johnson is newly included as the next highly paid associate in 2018.(6) Patricia Kirkpatrick is newly included as the next highly paid associate in 2018.
- (7) Pamela E. Pullen is newly included as the next highly paid associate in 2018.

### Life Supplement Cover

## NONE

Life Supplement - Exhibit 5 - Aggregate Reserve for Life Contracts **NONE** 

Life Supplement - Exhibit 5 - Interrogatories **NONE** 

Life Supplement - Exhibit 7 - Deposit-Type Contracts **NONE** 

Life Supplement - Schedule S - Part 1 - Section 1 NONE

Life Supplement - Schedule S - Part 3 - Section 1 NONE



DIRECT BUSINESS IN THE S NAIC Group Code 0671	STATE OF	:				NSUR <i>A</i>				DURI		YEAR 2018 by Code 12941
DIRECT PR AND ANNUITY CO	ONSIDERA		1 Ordi	•		2 dit Life (Gr nd Individua			3 oup	4 Industria	al	5 Total
Life insurance  Annuity considerations												
Deposit-type contract funds     Other considerations						XXX				xxx		
Other considerations      Totals (Sum of Lines 1 to 4)												
DIRECT DIVIDENDS T Life insurance:	O POLICY	HOLDERS										
6.1 Paid in cash or left on d	leposit											
6.2 Applied to pay renewal p												
the endowment or prem	nium-paying	g period										
6.4 Other 6.5 Totals (sum of Line 6.1)												
Annuities:	•											
7.1 Paid in cash or left on do 7.2 Applied to provide paid-												
7.3 Other			\ <b>.</b>									
7.4 Totals (sum of Lines 7.1 8. Grand Totals (Lines 6.5 plus			<b>\</b>									
DIRECT CLAIMS AN	ID BENEFI		<b>W</b>			1 7	4					
Death benefits      Matured endowments					<i></i>							
11. Annuity benefits												
<ul><li>12. Surrender values and withd</li><li>13. Aggregate write-ins for misc</li></ul>												
and benefits paid												
<ul><li>14. All other benefits, except ac</li><li>15. Totals</li></ul>	ciuent and	neai(N						<b></b>		ļ		
DETAILS OF WRITE-INS												
1301 1302												
1303.												
1398. Summary of Line 13 from or 1399. Totals (Lines 1301 thru 130												
above)		-, (										
	Ordinary						Group	2	In	dustrial		Total
DIRECT DEATH	1	2	3	and Individ	iuai)	5	Group	6	7	8	9	10
BENEFITS AND MATURED			No. of Ind.Pols.									
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amour	nt	No. of Certifs.	Δ	mount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	110.	Amount	Oertiis.	Amou	ıı	Gertiis.		mount	140.	Amount	INO.	Amount
year						<u> </u>						
Settled during current year:												
18.1 By payment in full												
compromised claims 18.3 Totals paid												
18.4 Reduction by												
compromise						<b></b>						
18.6 Total settlements						<del> </del>						
year (16+17-18.6)												
POLICY EXHIBIT						No. of Policies						
20. In force December 31, prior				(a)								
				(a)		<b>!</b>			ļ			
22. Other changes to in force (Net)						<u> </u>			<u> </u>			
23. In force December 31 of current year				(a)								
(a) Includes Individual Credit Life In:		-		, C		-						
Includes Group Credit Life Insur- Loans greater than 60 months a			•									
				NT AND	•				,			
			CCIDLI			2	.001	;	3	4		5
					Dir	ect Premiu	ms		s Paid Or On Direct			Direct Losses
24. Group Policies (b)			Direct Po	remiums		Earned		Busi	ness	Direct Losses	s Paid	Incurred
24.1 Federal Employees Health	Benefits Pla	an								*		
premium (b)24.2 Credit (Group and Individua												
24.3 Collectively renewable police	cies (b)							<u> </u>			T	
24.4 Medicare Title XVIII exempt Other Individual Policies:	ı ırom state	taxes or tees										
25.1 Non-cancelable (b)								<u> </u>		<u> </u>		
<ul><li>25.2 Guaranteed renewable (b)</li><li>25.3 Non-renewable for stated re</li></ul>												
25.4 Other accident only												
25.5 All other (b)												
26. Totals (Lines 24 + 24.1 + 24	4.2 + 24.3 +	- 24.4 + 25.6)										
(b) For health business on indicating insured under indemnity only				nsured unde	er PPC	managed	care p	products		and	d number	of persons

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### **ANNUAL STATEMENT BLANK (Continued)**

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# **Prior Year Validation Data**

1.	XXASU900029	PYPage ASSETS L28C3 = ASSETS L28C4.  PYPage REVEX2 L49C1 = REVEX2 L33C1	488,911,405
2.	XXASN000272	PYPage REVEX2 L49C1 = REVEX2 L33C1	233, 172, 332
3.	XXASU900102	PYPage ASSETS L05 C1 = CASH L19.1C1	(8,613,434)
4.	XXASU900066		
5.	XXASU900067	PYPage SCBVER L11C2 = SCBVER L01C2	
6.	XXASU900068	PYPage SCBAVER L11C2 = SCBAVER L01C2	
7.	XXASU090298	PYPage SCBVER L11C2 = SCBVER L01C2  PYPage SCBAVER L11C2 = SCBVER L01C2  PYPage SCDVER L10C2 = SCDVER L01C2  PYPage SCDAPT1 L9199999C7 = SCDAVER L01C1  PYPage SCDBPTCSN2 L07C9 = SCDBPTCSN2 L01C1	459,038,226
8.	XXASU095082	PYPage SCDAPT1 L9199999C7 = SCDAVER L01C1	
9.	XXASU099985	PYPage SCDBPTCSN2 L07C9 = SCDBPTCSN2 L01C1	
10.	XXASU099986		
11.	XXASU900058	PYPage SCEPT2 L8899999C7 = SCEVER L01C1	5,205,666
12.	XXASN000339	PYPage REVEX1 L02C2 = GENINTPT2 L02.2C5	1,743,829,063
13.	XXASN000341	PYPage SCDBPTCSN2 L07C10 = SCDBPTCSN2 L01C2  PYPage SCEPT2 L8899999C7 = SCEVER L01C1  PYPage REVEX1 L02C2 = GENINTPT2 L02.2C5  PYPage LIAB L01C3 + L02C3 + L04C3 + L07C3 = GENINTPT2 L02.5C5  PYPage SHCEPT1 - GT L05.5C15 = SHCEPT1 - GT L05.4C15  PYPage SCDBPTAVER L09C2 = SCDBPTAVER L09C1  PYPage SCDBPTBYER L06C4 = SCDBPTBYER L01C4	179,229,146
14.	XXAAU900307	PYPage SHCEPT1 - GT L05.5C15 = SHCEPT1 - GT L05.4C15	0
15.	PXASU900138	PYPage SCDBPTAVER L09C2 = SCDBPTAVER L09C1	
16.	PXASU900140	PYPage SCDBPTBVER L06C4 = SCDBPTBVER L01C4	
17.	PXASU900141	PYPage 50DBP1B3N1 L1449999013 = 50DBP1BVER L03.1201	
18.	PXASU900142	PYPage SCDBPTBSN1 L1449999C18 = SCDBPTBVER L03.14C1	
19.	PXASU900143	PYPage SCDBPTBSN1 L1449999C18 = SCDBPTBVER L03.14C1	
20.	PXASU900144	PYPage SCDBPTBSN1 L1449999C19 = SCDBPTBVER L03.24C1	

# ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Amerigroup Tennessee, Inc. ANNUAL DISKETTE TRANSMITTAL FORM AND CERTIFICATION (HEALTH)

Name	of Insurer	AMER	RIGROUP Tennessee, Inc.				
Date NAIC Group #				FEIN	20-4776597		
		0671		NAIC Company	# <u>12941</u>		
_	-		D FOR ALL DISKETTE TRANSMITTALS. PLEASE PROVIDE A ETTE CONTENT.	NY ADDITIONAL	COMMENTS THAT MA	AY	
A.				MARCH	APRIL	JUNE	
	1. Is this t	he first t	ime you've submitted this filing? (Y/N)				
	2. Is this t (Y/N)	oeing re-	filed at the request of the NAIC or a state insurance department?	?			
			filed due to changes to the data originally filed? (Y/N) ( <b>IF "YES"</b> , <b>D COPY PAGES FOR THE CHANGES.</b> )	,			
	4. Other?	Y(Y/N) (	(If "yes", attach an explanation.)				
В.	Additional	commer	nts if necessary for clarification:				
C.	Diskette C	ontact P	Person:				
	Bette Lou Gronseth						
	Phone: 757-518-3638						
	Address:: 4	4425 Co	rporation Lane Virginia Beach VA 23462				
	•						
D.	Software V	/endor:	Eagle Technology Management				
	Version:		2018				
E.		erial valid	dation failures been addressed in the explanation file? No				
comp state domi	bliance with t ment informa ciliary state	he NAIC ation rec insuranc	certifies, according to the best of his/her knowledge and belief: C specifications, that the diskettes have been tested against the quired to be contained on diskette is identical to the information be department. In addition, the diskettes submitted have been a diskettes. The virus detection software used was (name)	validations includ in in the 2018 An scanned through	led with these specifica nual Statement blank a virus detection softw	itions, and that annual filed with the insurer's	
				(version	number)		
Signe	ed						
Type I	Name and Ti	tle:					

Florida - Schedule G

NONE

Florida - Schedule D

NONE

Report 2A			
For the Period Ending 12/31/18	<b>Current Period</b>	Year-To-Date Total	Previous Year Total
Member Months Revenues:	449,883	1,842,670	1,935,354
TennCare Capitation	165,834,350	640,830,695	620,288,491
Investment Other Revenues	1,914,419 8,135,782	7,394,132 17,450,048	5,934,595 3,438,890
Total Revenues	175,884,551	665,674,875	629,661,976
Estimated Expenses: Hospital and Medical (w/o Mental Health)			
Capitated Physician Services			-
Fee-for Service Physician Services Inpatient Hospital Services	35,746,691 21,095,458	132,102,387 91,976,395	123,776,767 89,118,456
Outpatient Hospital Services	5,308,269	26,927,091	29,993,945
Emergency Room Services	7,521,345	27,748,335	29,803,459
Dental Services Vision Services	397,963	- 1,563,505	1,798,635
Pharmacy Services	-	-	-
Home Health Services Chiropractic Services	2,030,646	11,822,595 -	14,658,945
Radiology Services	3,319,326	12,899,639	14,487,849
Laboratory Services Durable Medical Equipment Services	1,940,303 977,707	8,192,534 4,135,258	8,503,608 3,921,463
Transportation Services	3,914,180	15,699,967	14,278,358
Outside Referrals Occupancy, Depreciation and Amortization	-	-	-
Other Medical and Hospital Services - Write-Ins			
Subtotal Medical and Hospital	82,251,888	333,067,707	330,341,485
Mental Health and Substance Abuse Services			
Inpatient Psychiatric Facility Services Inpatient Substance Abuse Treatment and Detox	3,010,413 752,603	12,406,020 4,481,372	10,322,723 5,698,314
Outpatient Mental Health Services	6,400,924	21,707,156	13,805,684
Outpatient Substance Abuse Treatment and Detox	184,481	4,595,856	7,678,350
Housing/Residential Treatment Specialized Crisis Services	1,673,224 751,464	6,418,203 3,151,301	6,040,331 3,248,906
Psychiatric Rehab and Support Services	1,359,610	5,249,917	4,682,264
Case Management Forensics	3,660,643	14,719,098	13,489,761
Other Judicial	-	-	-
Pharmacy Lab Services	-	-	-
Transportation	-	-	-
Occupancy, Depreciation and Amortization Other Mental Health and Substance Abuse Services	-	-	-
PCP and Specialist Services	-	-	-
Tennessee Health Link Other Mental Health Services - Write-Ins	-	-	_
Subtotal MH&SAS	17,793,361	72,728,923	64,966,333
CHOICES	00 000 700	400 007 004	07.040.000
Nursing Facility Care HCBS Services	26,663,768 7,475,196	106,337,394 30,187,581	97,646,233 30,793,536
Subtotal CHOICES	34,138,964	136,524,975	128,439,769
Value Based Payouts			11,847
Value Based Recoveries			-
Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES	134,184,213	542,321,605	523,759,434
LESS:	134,104,213	542,321,005	323,738,434
Net Reinsurance Recoveries Incurred			-
Copayments Subrogation and Coordination of Benefits			-
Subtotal Reinsurance, Copay, Subrogation		-	
Total Hospital, Medical, MH&SAS Administration:	134,184,213	542,321,605	523,759,434
Compensation	3,561,126	19,731,903	21,767,587
Direct and Allocated Admin expenses  Marketing	11,723,972 10,699	43,482,881 96,665	40,723,711 154,446
Interest Expense	-	-	-
Premium Tax Expense Occupancy, Depreciation, and Amortization	10,381,782 114,751	38,997,876 553,663	37,257,682 681,422
Other Administration - Write-Ins	1,500,026	12,975,862	6,794,243
Total Administration Expenses Total Expenses	27,292,357	115,838,849 658,160,454	107,379,091
Extraordinary Item	161,476,569	-	631,138,525
Provision for Income Tax  Net Income (Loss)	1,523,861 12,884,121	2,133,644 5,380,777	(481,385) (995,165)
Net income (Loss)	12,004,121	5,360,777	(993,103)
Write-Ins for Other Revenues	7.040.050	40,000,040	
HIF Reimbursement ASO for ECF	7,213,652 922,131	13,828,848 3,621,200	3,438,890
Total Other Revenues	8,135,782	17,450,048	3,438,890
Write-Ins for Other Medical and Hospital			
Total Other Medical and Hospital		<u>-</u>	
Write-Ins for Other MH & SS			
Total Other MH & SS	-	-	
Write-Ins for Other Administration			
ACA Health Insurer Fee Claims Adjustment Expense	196,152 64,696	10,304,143 45,357	- (405,940)
DME/Vision Network Admin Fees	-	-	293,641
External Labor Services	452,491 99,598	1,809,177 642,453	1,692,233 522,182
Printing Implementation Fee	-	042,433	522,182 -
Mailings	33,565	318,896	366,775 058 276
Bad Debt Telecommunication	404,858 60,072	- 297,400	958,276 278,688
Travel	111,754	527,897	613,960
Liquidated Damages Other Administration < \$175,000 YTD	11,000 65,840	(1,264,741) 295,279	2,173,416 301,012
Total Other Administration	1,500,026	12,975,862	6,794,243

For the Period Ending 12/31/18	O and Darkel	V T. B T	But to a Vaca Tatal
Member Months	Current Period 334,587	Year-To-Date Total 1,399,968	Previous Year Total 1,550,033
Revenues:	118,467,451	489,196,323	550 225 052
TennCare Capitation Investment	(3,790,997)	409,190,323	559,235,052 4,808,175
Other Revenues	5,441,036	11,506,103	1,242,281
Total Revenues Estimated Expenses:	120,117,490	500,702,426	565,285,508
Hospital and Medical (w/o Mental Health)			
Capitated Physician Services Fee-for Service Physician Services	23,057,267	91,243,550	- 88,700,050
Inpatient Hospital Services	13,600,908	55,971,926	62,439,575
Outpatient Hospital Services	4,272,263	18,749,003	19,358,312
Emergency Room Services Dental Services	4,707,158	19,743,448 -	24,417,082
Vision Services	269,432	1,067,583	967,281
Pharmacy Services Home Health Services	- 697,804	- 2,855,465	- 2,226,075
Chiropractic Services	-	2,855,465	2,220,075
Radiology Services	2,675,700	10,608,068	11,920,672
Laboratory Services Durable Medical Equipment Services	1,345,640 762,245	5,532,494 3,021,120	5,502,325 2,856,326
Transportation Services	1,767,791	7,924,535	11,881,958
Outside Referrals Occupancy, Depreciation and Amortization	-	-	-
Other Medical and Hospital Services - Write-Ins	-	-	-
Subtotal Medical and Hospital	53,156,207	216,717,190	230,269,656
Mental Health and Substance Abuse Services			
Inpatient Psychiatric Facility Services	2,489,037	10,148,499	9,023,569
Inpatient Substance Abuse Treatment and Detox Outpatient Mental Health Services	622,259 5,205,994	4,612,286 15,258,249	5,069,069 7,431,582
Outpatient Mental Health Services Outpatient Substance Abuse Treatment and Detox	127,623	3,608,895	4,499,964
Housing/Residential Treatment	369,127	1,457,947	1,289,543
Specialized Crisis Services Psychiatric Rehab and Support Services	371,807 896,377	1,527,486 3,329,755	1,557,598 3,294,646
Case Management	2,119,664	8,504,577	9,565,815
Forensics Other Judicial	-	-	-
Other Judicial Pharmacy	-	-	
Lab Services	-	-	-
Transportation Occupancy, Depreciation and Amortization	-	-	-
Other Mental Health and Substance Abuse Services	-	-	-
PCP and Specialist Services	-	-	-
Tennessee Health Link Other Mental Health Services - Write-Ins	-	-	-
Subtotal MH&SAS	12,201,889	48,447,695	41,731,786
CHOICES			
Nursing Facility Care	29,786,678	126,142,832	131,833,003
HCBS Services	4,227,472 34,014,150	17,486,687	17,784,230 149,617,233
Subtotal CHOICES	34,014,130	143,629,519	149,017,200
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments			37,025 - -
Value Based Payouts Value Based Recoveries	99,372,246	408,794,404	
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments Subtotal Hospital, Medical, MH&SAS, CHOICES LESS:			37,025 - -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred			37,025 - -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits			37,025 - -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation	99,372,246	408,794,404	37,025 - - 421,655,700 - - -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits			37,025 - -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation	99,372,246 - 99,372,246 3,164,034	408,794,404 - 408,794,404 16,947,128	37,025 - - 421,655,700 - - - - 421,655,700 19,892,290
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses	99,372,246 - 99,372,246 3,164,034 7,662,996	408,794,404 - 408,794,404 16,947,128 29,231,174	37,025 421,655,700 421,655,700 - 421,655,700 19,892,290 29,456,720
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation	99,372,246 - 99,372,246 3,164,034	408,794,404 - 408,794,404 16,947,128	37,025 - - 421,655,700 - - - - 421,655,700 19,892,290
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense	99,372,246  - 99,372,246  3,164,034 7,662,996 8,120 - 7,412,932	- 408,794,404 - 408,794,404 - 16,947,128 29,231,174 73,487 - 29,707,355	37,025 421,655,700  421,655,700  19,892,290 29,456,720 124,392 - 33,592,507
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense	99,372,246 	408,794,404 	37,025 421,655,700 421,655,700 - 19,892,290 29,456,720 124,392 -
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Total Expenses	99,372,246	- 408,794,404 - 408,794,404 - 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971	408,794,404 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511	408,794,404 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971	408,794,404 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315	37,025 421,655,700  421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital	99,372,246	- 408,794,404 16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other MH & SS  Total Other MH & SS Write-Ins for Other Administration	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036	408,794,404  16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023  10,072,483 1,433,620 11,506,103	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other MH & SS  Total Other MH & SS  Write-Ins for Other Administration ACA Health Insurer Fee	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036	408,794,404	37,025 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932  - 1,242,281 1,242,281
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other MH & SS  Total Other MH & SS Write-Ins for Other Administration	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036	408,794,404  16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023  10,072,483 1,433,620 11,506,103	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932
Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Amministration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services	99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036  219,914 (97,181) - 337,692		37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932  - 1,242,281 1,242,281 (1,006,120) 235,464 1,409,557
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration - Write-Ins Total Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other MH & SS  Total Other MH & SS  Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services Printing	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036  219,914 (97,181)	- 408,794,404  16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023  10,072,483 1,433,620 11,506,103	37,025 421,655,700  421,655,700  19,892,290 29,456,720 124,392 33,592,507 825,547 2,716,001 86,607,458 508,263,158 18,590,418 38,431,932  1,242,281 1,242,281 (1,006,120) 235,464
Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services	99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036  219,914 (97,181) - 337,692 74,066 - 24,701		37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932  - 1,242,281 1,242,281 (1,006,120) 235,464 1,409,557 415,057 - 295,666
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services Printing Implementation Fee Mailings Bad Debt	99,372,246	408,794,404  16,947,128 29,231,174 73,487 - 29,707,355 433,214 10,055,325 86,447,684 495,242,088 - 2,745,315 2,715,023  10,072,483 1,433,620 11,506,103	37,025 421,655,700  421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932  - 1,242,281 1,242,281 (1,006,120) 235,464 1,409,557 415,057 - 295,666 180,483
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services Printing Implementation Fee Mailings	99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036  219,914 (97,181) - 337,692 74,066 - 24,701	408,794,404	37,025 421,655,700  - 421,655,700  19,892,290 29,456,720 124,392 - 33,592,507 825,547 2,716,001 86,607,458 508,263,158 - 18,590,418 38,431,932  - 1,242,281 1,242,281 (1,006,120) 235,464 1,409,557 415,057 - 295,666
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital  Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services Printing Implementation Fee Mailings Bad Debt Telecommunication Travel Liquidated Damages	99,372,246  99,372,246  3,164,034 7,662,996 8,120 - 7,412,932 86,720 273,464 18,608,265 117,980,511 - 811,971 1,325,009  5,081,411 359,625 5,441,036  219,914 (97,181) - 337,692 74,066 - 24,701 (481,879) 52,166 94,524 2,000	408,794,404	37,025
Value Based Payouts Value Based Recoveries Other Medical Incentive Pool and Withhold Adjustments  Subtotal Hospital, Medical, MH&SAS, CHOICES  LESS: Net Reinsurance Recoveries Incurred Copayments Subrogation and Coordination of Benefits Subtotal Reinsurance, Copay, Subrogation Total Hospital, Medical, MH&SAS Administration: Compensation Direct and Allocated Admin expenses Marketing Interest Expense Premium Tax Expense Occupancy, Depreciation, and Amortization Other Administration - Write-Ins Total Administration Expenses Extraordinary Item Provision for Income Tax Net Income (Loss)  Write-Ins for Other Revenues HIF Reimbursement ASO for ECF Total Other Revenues Write-Ins for Other Medical and Hospital  Total Other Medical and Hospital  Write-Ins for Other Administration ACA Health Insurer Fee Claims Adjustment Expense DME/Vision Network Admin Fees External Labor Services Printing Implementation Fee Mailings Bad Debt Telecommunication Travel	99,372,246	408,794,404	37,025

For the Period Ending 12/31/18	Ormani Baria d	Van Ta Data Tatal	Bussiana Vaas Tatal
Member Months	Current Period 316,499	Year-To-Date Total 1,298,559	Previous Year Total 1,444,949
Revenues: TennCare Capitation	103,723,044	419,223,147	462,090,561
Investment	(2,873,237)	419,223,147	3,675,771
Other Revenues  Total Revenues	4,802,943 105,652,750	10,114,238 429,337,385	1,154,443 466,920,775
Estimated Expenses:	100,002,700	423,307,300	400,320,770
Hospital and Medical (w/o Mental Health) Capitated Physician Services			_
Fee-for Service Physician Services	22,162,987	86,588,765	93,025,708
Inpatient Hospital Services Outpatient Hospital Services	13,605,652 3,423,602	55,530,801 15,087,008	62,545,094 18,269,912
Emergency Room Services	4,850,940	19,375,960	22,829,500
Dental Services Vision Services	- 256,669	1,035,309	- 1,132,911
Pharmacy Services	-	-	-
Home Health Services Chiropractic Services	1,309,679	5,190,065 -	5,096,089
Radiology Services	2,140,821	8,240,171	9,234,709
Laboratory Services Durable Medical Equipment Services	1,251,411 630,578	4,962,258 2,300,969	5,228,168 2,168,075
Transportation Services Outside Referrals	2,524,476	10,012,163	11,379,687
Occupancy, Depreciation and Amortization	-	-	-
Other Medical and Hospital Services - Write-Ins Subtotal Medical and Hospital	52,156,814	208,323,469	230,909,853
·	02,100,014	200,020,400	200,000,000
Mental Health and Substance Abuse Services Inpatient Psychiatric Facility Services	3,154,756	12,579,217	9,418,447
Inpatient Substance Abuse Treatment and Detox	788,689	3,144,804	5,118,780
Outpatient Mental Health Services Outpatient Substance Abuse Treatment and Detox	2,720,508 90,288	10,444,988 1,204,801	4,281,821 3,113,324
Housing/Residential Treatment	748,411	2,969,444	2,917,291
Specialized Crisis Services Psychiatric Rehab and Support Services	279,068 662,267	1,155,826 2,478,455	1,300,584 2,184,334
Case Management	1,171,123	4,322,000	6,729,159
Forensics Other Judicial	-		-
Pharmacy	-	-	-
Lab Services Transportation	-	-	-
Occupancy, Depreciation and Amortization Other Mental Health and Substance Abuse Services	-	-	-
PCP and Specialist Services	-	-	-
Tennessee Health Link Other Mental Health Services - Write-Ins	-	-	
Subtotal MH&SAS	9,615,112	38,299,535	35,063,740
CHOICES			
Nursing Facility Care	23,180,754	90,546,777	94,726,559
HCBS Services Subtotal CHOICES	4,254,586 27,435,340	16,801,307 107,348,084	<u>17,009,280</u> 111,735,839
	,,-	, , , , , , ,	
Value Based Payouts Value Based Recoveries		-	2,319
Other Medical Incentive Pool and Withhold Adjustments		-	-
Subtotal Hospital, Medical, MH&SAS, CHOICES	89,207,266	353,971,088	377,711,751
LESS:		_	
Net Reinsurance Recoveries Incurred	-	-	-
Copayments Subrogation and Coordination of Benefits	-	-	-
Subtotal Reinsurance, Copay, Subrogation		-	
Total Hospital, Medical, MH&SAS Administration:	89,207,266	353,971,088	377,711,751
Compensation	2,685,834	14,661,844	16,990,849
Direct and Allocated Admin expenses  Marketing	6,731,154 7,516	24,478,182 67,703	24,248,187 115,383
Interest Expense	-	-	-
Premium Tax Expense Occupancy, Depreciation, and Amortization	6,489,924 80,260	25,464,566 388,936	27,757,587 528,242
Other Administration - Write-Ins  Total Administration Expenses	352,316 16,347,004	8,915,848 73,977,079	3,204,737 72,844,985
Total Expenses	105,554,270	427,948,167	450,556,736
Extraordinary Item Provision for Income Tax	- 391,058	- 1,788,117	- 5,335,001
Net Income (Loss)	(292,578)	(398,900)	11,029,038
Write-Ins for Other Revenues			
HIF Reimbursement	4,442,348	8,612,261	-
ASO for ECF Total Other Revenues	360,595 4,802,943	1,501,976 10,114,238	<u>1,154,443</u> 1,154,443
Write-Ins for Other Medical and Hospital	, ,	, ,	
	-	_	-
Total Other Medical and Hospital	-	-	-
Write-Ins for Other MH & SS			
Total Other MH & SS		<u>-</u>	
Write-Ins for Other Administration			
ACA Health Insurer Fee	158,932	6,255,215	(405 405)
Claims Adjustment Expense DME/Vision Network Admin Fees	(237)	(172,169) -	(185,185) 298,342
External Labor Services	318,625	1,280,225	1,235,613
Printing Implementation Fee	70,347	461,114 -	383,829 -
Mailings	23,368	225,046	274,163 135,810
Bad Debt Telecommunication	(405,767) 45,235	228,096	135,810 223,210
Travel Liquidated Damages	88,549 1,500	390,023 12,900	458,475 171,186
Other Administration < \$175,000 YTD	51,765	235,399	209,294
Total Other Administration	352,316	8,915,848	3,204,737

AMERIGROUP Tennessee, Inc.
MLR Reconciliation to NAIC Filing

Jul-Sep 2013 reinsurance expense
TDI updated MLR Oct 2017-dropped 2015-2007 medical expense amounts - Middle

TDI updated MLR Oct 2017-dropped 2015-2007 medical expense amounts - East TDI updated MLR Oct 2017-dropped 2015-2007 medical expense amounts - West

Pass-through Programs
Hospital and medical starting/pulling wrong amounts
Unreconciled difference

Difference

$T \cap T \wedge I$	REVENUES
ΙΟΙΔΙ	REVENILES
IVIAL	

MLR Reconciliation to NAIC Filing December 31, 2018						
TOTAL REVENUES	Middle Tennessee	East Tennessee	West Tennessee	AMERIVANTAGE	NAIC Filing	Page, Col, Line
Net premium income 2018 Net premium income 2017 Net premium income 2016 Net premium income 2015 Net premium income 2014 Net premium income 2013 Net premium income 2012 Net premium income 2011 Net premium income 2010 Net premium income 2009 Net premium income 2008 Net premium income 2007	654,659,543 620,288,491 672,498,687 685,111,632 942,351,546 865,968,872 863,517,958 896,910,241 871,851,131 612,724,592 598,983,073 382,864,891	499,268,806 559,235,050 609,688,416 485,675,994	427,835,408 462,090,561 510,457,257 432,065,197	157,252,299 135,710,645 113,275,475 85,552,392 63,997,819 51,049,846 41,362,158 23,222,262 16,750,528 13,401,387 8,112,101	1,739,016,056 1,777,324,747 1,905,919,835 1,688,405,215 1,006,349,365 917,018,718 904,880,116 920,132,503 888,601,659 626,125,979 607,095,174 382,864,891	4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C2, L8 4, C3, L2-2008 4, C3, L2-2009
TOTAL by Region MLR Report by Region	8,667,730,657 1,919,225,418	2,153,868,266 1,637,022,640	1,832,448,423 1,373,904,777	709,686,912		
TOTAL MLR Report Total	12,654,047,346 4,930,152,835					
Difference	7,723,894,512					
ASO PCP administrative fee reclassed to SG&A Affordable Care Act (ACA) Health Insurer Fee (HIF) Reimbursement Vendor gift cards in wrong product (4Q15) Middle Non-Choices pulling wrong month Dec 2015 - Nov 2018 TDI updated MLR Oct 2017-dropped 2015-2007 premium amounts - Middle TDI updated MLR Oct 2017-dropped 2015-2007 premium amounts - East TDI updated MLR Oct 2017-dropped 2015-2007 premium amounts - West Rounding Difference	942,810 (106,052,923) (8,246) 3,237,098 (6,685,602,644) (496,234,314) (440,176,294)					
UNPAID CLAIMS	Middle Tennessee	East Tennessee	West Tennessee	AMERIVANTAGE	NAIC Filing	Page, Col, Line
Claims unpaid (less reinsurance ceded) Accrued medical incentive pool and bonus amounts Unpaid claims adjustment expenses	51,053,019 738,122 1,453,962	36,641,744 (0) 1,042,695	32,377,397 83,113 922,101	10,981,472 1,279,868 302,692	131,053,632 2,101,103 3,721,450	3, C3, L1 3, C3, L2 3, C3, L3
TOTAL	53,245,103	37,684,439	33,382,611	12,564,032	136,876,185	
Unpaid Claims Total by Region IBNR on MLR report	53,245,103 52,642,606	37,684,439 31,513,398	33,382,611 30,613,045		124,312,153 114,769,048	
Difference Unreconciled Claims Unpaid Held Checks issued but awaiting disbursement TDI updated MLR Oct 2017-dropped 2015-2007 claim amounts - Middle TDI updated MLR Oct 2017-dropped 2015-2007 claim amounts - East TDI updated MLR Oct 2017-dropped 2015-2007 claim amounts - West Methodology change for IBNR 2016 - 2017 claims Unreconciled difference Difference	602,497	6,171,041	2,769,566		9,543,105 115,804 0 842,612 (1,594,127) 161,390 10,017,425	
HOSPITAL AND MEDICAL  Total Middle expenses on MLR report Total East expenses on MLR report				1,694,259,734 1,393,959,411	NAIC Filing	Page, Col, Line
Total hospital and medical 07 Dec 31 Total hospital and medical 08 Dec 31 Total hospital and medical 09 Dec 31 Total hospital and medical 10 Dec 31 Total hospital and medical 11 Dec 31 Total hospital and medical 12 Dec 31 Total hospital and medical 13 Dec 31 Total hospital and medical 13 Dec 31 Total hospital and medical 14 Dec 31 Total hospital and medical 15 Dec 31 Total hospital and medical 15 Dec 31 Total hospital and medical 16 Dec 31 Total hospital and medical 17 Dec 31 Total hospital and medical 18 Dec 31 Total from NAIC filing Less Medicare expenses				1,208,613,293 4,296,832,438	360,775,300 535,851,712 516,193,087 653,302,266 695,948,802 741,069,296 758,273,927 790,011,501 1,364,712,278 1,606,355,995 1,433,884,490 1,442,610,122 10,898,988,776 591,566,374	4, C4, L18-2007 4, C4, L18-2008 4, C2, L18 4, C2, L18
NAIC net of Medicare expenses				10,307,422,403		
LAE Change-A&H Jul-Sep 2013 reinsurance expense				2,020,264 (735)		

(735) (5,389,197,772) (391,982,486) (367,526,683) 136,575,502