



QUARTERLY STATEMENT
AS OF June 30, 2012
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code 0477 , 0477 NAIC Company Code 54402 Employer's ID Number 31-0685339
(Current Period) (Prior Period)

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

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

Incorporated/Organized 03/06/1960 Commenced Business 04/01/1964

Statutory Home Office 5600 Blazer Pkwy., Suite 150 , Dublin, OH 43017
(Street and Number) (City, or Town, State and Zip Code)

Main Administrative Office 4100 Okemos Road
(Street and Number)

Okemos, MI 48864 (517)349-6000
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 30416 , Lansing, MI 48909-7916
(Street and Number or P.O. Box) (City, or Town, State and Zip Code)

Primary Location of Books and Records 4100 Okemos Road
(Street and Number)

Okemos, MI 48864 (517)349-6000
(City, or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address http://ddpoh.com/

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

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(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	
Laura Linda Czelada, CPA	President & CEO	#
Ann Marie Flermoen, DDS	Secretary	
James Price Hallan	Chairperson	
Michael Thomas Schaeffer, DDS	Vice Chairperson	
Douglas Robert Anderson, DDS, MS, JD	Treasurer	#

OTHERS

Goran Mike Jurkovic, CPA, Vice President & CFO
 Jonathan Stong Groat, Vice President & General Counsel

DIRECTORS OR TRUSTEES

Douglas Robert Anderson, DDS, MS, JD
 Frank Buzaki, Jr.
 Patrick Thomas Cahill, JD
 Ann Marie Flermoen, DDS
 James Price Hallan
 Michael Thomas Schaeffer, DDS
 Kelly Jubb Scheiderer, RHIA, MHA
 Bruce Randall Smith
 James Robert Stahl, DDS

State of Michigan
 County of Eaton ss

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

_____ (Signature) Laura Linda Celada, CPA _____ (Printed Name) 1. President & CEO _____ (Title)	_____ (Signature) Ann Marie Flermoen, DDS _____ (Printed Name) 2. Secretary _____ (Title)	_____ (Signature) Douglas Robert Anderson, DDS, MS, JD _____ (Printed Name) 3. Treasurer _____ (Title)
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Subscribed and sworn to before me this _____ day of August , 2012

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

Yes[X] No[]

 (Notary Public Signature)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	14,882,908		14,882,908	14,909,219
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	56,434,262		56,434,262	52,141,600
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)				
4.2 Properties held for the production of income (less \$.....0 encumbrances)				
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....(6,340,770)), cash equivalents (\$.....0) and short-term investments (\$.....12,994,224)	6,653,454		6,653,454	3,428,318
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	3,750,000	2,302,388	1,447,612	1,444,801
9. Receivables for securities				4,258
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	81,720,624	2,302,388	79,418,236	71,928,196
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	56,337		56,337	53,225
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,260,339	10,107	2,250,232	1,693,145
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans	10,003,227		10,003,227	10,919,228
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$.....0)				
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	321,457		321,457	2,476,891
24. Health care (\$.....0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,008	1,008		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	94,362,992	2,313,503	92,049,489	87,070,685
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	94,362,992	2,313,503	92,049,489	87,070,685
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepaid Capitation	1,008	1,008		
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,008	1,008		

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	6,563,500		6,563,500	5,709,540
2. Accrued medical incentive pool and bonus amounts				
3. Unpaid claims adjustment expenses	180,325		180,325	189,500
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	16,686		16,686	20,387
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	1,786,998		1,786,998	1,653,577
9. General expenses due or accrued	1,016,951		1,016,951	1,713,627
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable				
12. Amounts withheld or retained for the account of others	1,287,406		1,287,406	1,195,442
13. Remittances and items not allocated				
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)				
15. Amounts due to parent, subsidiaries and affiliates	5,594		5,594	40,401
16. Derivatives				
17. Payable for securities				
18. Payable for securities lending				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers and \$.....0 unauthorized reinsurers)				
20. Reinsurance in unauthorized companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	5,851,396		5,851,396	5,828,198
23. Aggregate write-ins for other liabilities (including \$.....233,874 current)	233,874		233,874	233,625
24. Total liabilities (Lines 1 to 23)	16,942,730		16,942,730	16,584,297
25. Aggregate write-ins for special surplus funds	X X X	X X X		
26. Common capital stock	X X X	X X X		
27. Preferred capital stock	X X X	X X X		
28. Gross paid in and contributed surplus	X X X	X X X	9,712,604	9,712,604
29. Surplus notes	X X X	X X X		
30. Aggregate write-ins for other than special surplus funds	X X X	X X X		
31. Unassigned funds (surplus)	X X X	X X X	65,394,155	60,773,784
32. Less treasury stock, at cost:				
32.10 shares common (value included in Line 26 \$.....0)	X X X	X X X		
32.20 shares preferred (value included in Line 27 \$.....0)	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	75,106,759	70,486,388
34. Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	92,049,489	87,070,685
DETAILS OF WRITE-INS				
2301. Uninsured Admin Reserve	233,874		233,874	233,625
2302.				
2303.				
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	233,874		233,874	233,625
2501.	X X X	X X X		
2502.	X X X	X X X		
2503.	X X X	X X X		
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X		
3001.	X X X	X X X		
3002.	X X X	X X X		
3003.	X X X	X X X		
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X		
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X		

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	X X X	3,254,261	3,047,123	6,122,308
2. Net premium income (including \$.....0 non-health premium income)	X X X	79,320,831	72,343,942	145,619,801
3. Change in unearned premium reserves and reserves for rate credits	X X X			
4. Fee-for-service (net of \$.....0 medical expenses)	X X X			
5. Risk revenue	X X X			
6. Aggregate write-ins for other health care related revenues	X X X			
7. Aggregate write-ins for other non-health revenues	X X X			
8. Total revenues (Lines 2 to 7)	X X X	79,320,831	72,343,942	145,619,801
Hospital and Medical:				
9. Hospital/medical benefits				
10. Other professional services		69,923,141	63,418,983	124,087,725
11. Outside referrals				
12. Emergency room and out-of-area				
13. Prescription drugs				
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts				
16. Subtotal (Lines 9 to 15)		69,923,141	63,418,983	124,087,725
Less:				
17. Net reinsurance recoveries				
18. Total hospital and medical (Lines 16 minus 17)		69,923,141	63,418,983	124,087,725
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....371,908 cost containment expenses		2,512,894	3,835,662	6,788,023
21. General administrative expenses		5,447,052	4,229,511	9,784,248
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		77,883,087	71,484,156	140,659,996
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	1,437,744	859,786	4,959,805
25. Net investment income earned		945,654	864,339	2,049,564
26. Net realized capital gains (losses) less capital gains tax of \$.....0		(74,687)	212,290	694,294
27. Net investment gains or (losses) (Lines 25 plus 26)		870,967	1,076,629	2,743,858
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]		(1,121)	(1,755)	4,998
29. Aggregate write-ins for other income or expenses			160	(4,998,339)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	2,307,590	1,934,820	2,710,322
31. Federal and foreign income taxes incurred	X X X			
32. Net income (loss) (Lines 30 minus 31)	X X X	2,307,590	1,934,820	2,710,322
DETAILS OF WRITE-INS				
0601.	X X X			
0602.	X X X			
0603.	X X X			
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	X X X			
0702.	X X X			
0703.	X X X			
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799. TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.				
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901. Miscellaneous Income (Expense)			160	1,661
2902. Contribution to Delta Dental Fund				(5,000,000)
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)			160	(4,998,339)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year	70,486,388	67,579,276	67,579,276
34. Net income or (loss) from Line 32	2,307,590	1,934,820	2,710,322
35. Change in valuation basis of aggregate policy and claim reserves			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	2,310,565	1,128,120	(1,792,681)
37. Change in net unrealized foreign exchange capital gain or (loss)			
38. Change in net deferred income tax			
39. Change in nonadmitted assets	2,216	1,648,664	1,989,471
40. Change in unauthorized reinsurance			
41. Change in treasury stock			
42. Change in surplus notes			
43. Cumulative effect of changes in accounting principles			
44. Capital Changes:			
44.1 Paid in			
44.2 Transferred from surplus (Stock Dividend)			
44.3 Transferred to surplus			
45. Surplus adjustments:			
45.1 Paid in			
45.2 Transferred to capital (Stock Dividend)			
45.3 Transferred from capital			
46. Dividends to stockholders			
47. Aggregate write-ins for gains or (losses) in surplus			
48. Net change in capital and surplus (Lines 34 to 47)	4,620,371	4,711,604	2,907,112
49. Capital and surplus end of reporting period (Line 33 plus 48)	75,106,759	72,290,880	70,486,388
DETAILS OF WRITE-INS			
4701.			
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	78,887,682	72,000,010	145,223,415
2. Net investment income	958,283	889,161	2,099,744
3. Miscellaneous income		160	1,660
4. Total (Lines 1 to 3)	79,845,965	72,889,331	147,324,819
5. Benefit and loss related payments	69,069,181	64,356,781	124,347,983
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	5,602,014	10,946,930	24,500,535
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)			
10. Total (Lines 5 through 9)	74,671,195	75,303,711	148,848,518
11. Net cash from operations (Line 4 minus Line 10)	5,174,770	(2,414,380)	(1,523,699)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,196,590	1,548,500	2,508,592
12.2 Stocks	5,131,270	4,127,002	15,888,629
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,327,860	5,675,502	18,397,221
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,155,234	2,757,559	3,757,509
13.2 Stocks	7,218,837	9,843,946	27,294,112
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,374,071	12,601,505	31,051,621
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,046,211)	(6,926,003)	(12,654,400)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	96,577	(2,011,370)	(1,842,550)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	96,577	(2,011,370)	(1,842,550)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	3,225,136	(11,351,753)	(16,020,649)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,428,318	19,448,967	19,448,967
19.2 End of period (Line 18 plus Line 19.1)	6,653,454	8,097,214	3,428,318

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

20.0001				
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EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	514,641					514,641				
2. First Quarter	542,884					542,884				
3. Second Quarter	542,392					542,392				
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	3,254,261					3,254,261				
Total Member Ambulatory Encounters for Period:										
7. Physician										
8. Non-Physician										
9. Total										
10. Hospital Patient Days Incurred										
11. Number of Inpatient Admissions										
12. Health Premiums Written (a)	79,320,831					79,320,831				
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	79,320,831					79,320,831				
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	69,069,181					69,069,181				
18. Amount Incurred for Provision of Health Care Services	69,923,141					69,923,141				

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

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered						
0499999 Subtotals						
0599999 Unreported claims and other claim reserves						6,563,500
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						6,563,500
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec 31 of Prior Year	On Claims Incurred During the Year		
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only	5,589,526	63,479,654	198,000	6,365,500	5,787,526	5,709,540
4. Vision only						
5. Federal Employees Health Benefits Plan						
6. Title XVIII - Medicare						
7. Title XIX - Medicaid						
8. Other health						
9. Health subtotal (Lines 1 to 8)	5,589,526	63,479,654	198,000	6,365,500	5,787,526	5,709,540
10. Healthcare receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Lines 9 - 10 + 11 + 12)	5,589,526	63,479,654	198,000	6,365,500	5,787,526	5,709,540

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

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

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

2. Accounting Changes and Corrections of Errors

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

3. Business Combinations and Goodwill

No change.

4. Discontinued Operations

No change.

5. Investments

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

No change.

9. Income Taxes

No change.

10. Information Concerning Parent, Subsidiaries and Affiliates

No change.

11. Debt

No change.

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

No change.

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

No change.

14. Contingencies

No change.

15. Leases

No change.

Notes to Financial Statement

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No change.

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

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

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

No material change.

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

No change.

20. Fair Value Measurements

A. 1. Assets Measured at Fair Value on a Recurring Basis

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Preferred stock	\$0	\$0	\$0	\$0
Common stock	\$54,365,652	\$0	\$0	\$54,365,652
Separate account assets				
Total assets at fair value	\$54,365,652	\$0	\$0	\$54,365,652
b. Liabilities at fair value				
Derivative liabilities	\$0	\$0	\$0	\$0
Total liabilities at fair value	\$0	\$0	\$0	\$0

2. No change.

3. No change.

B. 1. No change.

2. None

3. None

C. None

D. None

21. Other Items

No change.

22. Events Subsequent

The Company has no events subsequent to June 30, 2012, that may have a material effect on these financial statements.

23. Reinsurance

No change.

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

No material change.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2011 were \$5,899,040. As of June 30, 2012, \$5,779,026 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Remaining reserves for prior years are now \$198,000 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$77,986 unfavorable prior-year loss development since December 31, 2011 to June 30, 2012. This increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The business to which this relates does not include retrospectively rated policies, therefore there was no return premium accrued as a result of the prior year effects.

Notes to Financial Statement

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlement

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Anticipated Salvage and Subrogation

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes[] No[] N/A[X]

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

- 3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[] No[X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2010.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2010.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).05/21/2012.....
- 6.4 By what department or departments?
State of Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[] No[] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[] N/A[]

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$..... 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:

- 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$..... 0
- 13. Amount of real estate and mortgages held in short-term investments: \$..... 0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[]
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds		
14.22 Preferred Stock		
14.23 Common Stock	1,980,752	2,068,610
14.24 Short-Term Investments		
14.25 Mortgages Loans on Real Estate		
14.26 All Other	1,444,801	1,447,612
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	3,425,553	3,516,222
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above		

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

Yes No
Yes No N/A

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

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

Yes No

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

1 Name of Custodian(s)	2 Custodian Address
Bank of America/Merrill Lynch	135. LaSalle St., Chicago, IL 60603
Fifth Third Bank	P.O. Box 630900, Cincinnati, OH 45263-0900

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

Yes No

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

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

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
108633	AEW REIT	Two Seaport Lane, Boston, MA 02210-2021
104859	Eaton Vance	P.O. Box 9653, Providence, RI 02940-9653
105360	Invesco Advisers, Inc.	1555 Peachtree Street, NE, Atlanta, GA 30309
107038	JPM International	270 Park Avenue, New York, NY 10017
74069	McDonnell Investment Management, LLC	1515 W 22nd St., 11th Fl., Oak Brook, IL 60523
2908	Neuberger Berman, LLC, Managed Account Group	605 Third Ave., New York, NY 10158-3698
121876	NWQ Investment Management	2049 Century Park East 4th Floor, Los Angeles, CA 90067

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes No

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - HEALTH

- | | |
|--|---------------|
| 1. Operating Percentages: | |
| 1.1 A&H loss percent | 89.000% |
| 1.2 A&H cost containment percent | 0.000% |
| 1.3 A&H expense percent excluding cost containment expenses | 7.000% |
| 2.1 Do you act as a custodian for health savings accounts? | Yes[] No[X] |
| 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. | \$..... 0 |
| 2.3 Do you act as an administrator for health savings accounts? | Yes[] No[X] |
| 2.4 If yes, please provide the balance of the funds administered as of the reporting date. | \$..... 0 |

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
			NONE			

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1.	State, Etc.	1 Active Status	Direct Business Only							
			2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 Deposit-Type Contracts
2.	Alabama (AL)	N								
3.	Alaska (AK)	N								
4.	Arizona (AZ)	N								
5.	Arkansas (AR)	N								
6.	California (CA)	N								
7.	Colorado (CO)	N								
8.	Connecticut (CT)	N								
9.	Delaware (DE)	N								
10.	District of Columbia (DC)	N								
11.	Florida (FL)	N								
12.	Georgia (GA)	N								
13.	Hawaii (HI)	N								
14.	Idaho (ID)	N								
15.	Illinois (IL)	N								
16.	Indiana (IN)	N								
17.	Iowa (IA)	N								
18.	Kansas (KS)	N								
19.	Kentucky (KY)	N								
20.	Louisiana (LA)	N								
21.	Maine (ME)	N								
22.	Maryland (MD)	N								
23.	Massachusetts (MA)	N								
24.	Michigan (MI)	N								
25.	Minnesota (MN)	N								
26.	Mississippi (MS)	N								
27.	Missouri (MO)	N								
28.	Montana (MT)	N								
29.	Nebraska (NE)	N								
30.	Nevada (NV)	N								
31.	New Hampshire (NH)	N								
32.	New Jersey (NJ)	N								
33.	New Mexico (NM)	N								
34.	New York (NY)	N								
35.	North Carolina (NC)	N								
36.	North Dakota (ND)	N								
37.	Ohio (OH)	L	79,320,831						79,320,831	
38.	Oklahoma (OK)	N								
39.	Oregon (OR)	N								
40.	Pennsylvania (PA)	N								
41.	Rhode Island (RI)	N								
42.	South Carolina (SC)	N								
43.	South Dakota (SD)	N								
44.	Tennessee (TN)	N								
45.	Texas (TX)	N								
46.	Utah (UT)	N								
47.	Vermont (VT)	N								
48.	Virginia (VA)	N								
49.	Washington (WA)	N								
50.	West Virginia (WV)	N								
51.	Wisconsin (WI)	N								
52.	Wyoming (WY)	N								
53.	American Samoa (AS)	N								
54.	Guam (GU)	N								
55.	Puerto Rico (PR)	N								
56.	U.S. Virgin Islands (VI)	N								
57.	Northern Mariana Islands (MP)	N								
58.	Canada (CN)	N								
59.	Aggregate other alien (OT)	XXX								
60.	Subtotal	XXX	79,320,831						79,320,831	
61.	Reporting entity contributions for Employee Benefit Plans	XXX								
61.	Total (Direct Business)	(a) 1	79,320,831						79,320,831	
DETAILS OF WRITE-INS										
5801.		XXX								
5802.		XXX								
5803.		XXX								
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX								

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (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.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name of Parent Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		0	38-1675667				Renaissance Health Service Corporation	MI	UIP					
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	41.7	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	4.5	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Indiana, Inc.	Ownership	6.0	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Fore Holding Corporation	Ownership	8.6	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental of Kentucky, Inc.	Ownership	6.2	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of New Mexico, Inc.	Ownership	4.3	Renaissance Health Service Corporation	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Renaissance Health Service Corporation	Ownership	28.7	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	61700	47-0397286				Renaissance Life & Health Insurance Company of America	IN	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	15638	13-4098096				Renaissance Health Insurance Company of New York	NY	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	26-2403888				TML, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	11-3774096				Renaissance Health Networks, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	42-1749772				Renaissance Dental Network, LLC	MI	NIA	Renaissance Health Networks, LLC	Ownership	100.0	Renaissance Health Service Corporation	
		0	01-0862825				Dental Wellness Network, LLC	MI	NIA	Renaissance Health Networks, LLC	Ownership	100.0	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	54305	38-1791480				Delta Dental Plan of Michigan, Inc.	MI	UDP	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	54402	31-0685339				Delta Dental Plan of Ohio, Inc.	OH		Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	52634	35-1545647				Delta Dental Plan of Indiana, Inc.	IN	IA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
		0	38-2337000				Delta Dental Fund dba Delta Dental Foundation	MI	NIA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
		0	38-3638865				Renaissance Systems and Services, LLC	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	100.0	Renaissance Health Service Corporation	
		0	45-473447				Electronic Lockbox Services, LLC	MI	NIA	Renaissance Systems and Services, LLC	Ownership	100.0	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	54526	62-0812197				Delta Dental of Tennessee	TN	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
		0	20-4116122				Fore Holding Corporation	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	
		0	11-3662057				Premier Insurance Services, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	
		0	20-3349680				Liquid Corn, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	47287	85-0224562				Delta Dental Plan of New Mexico, Inc.	NM	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name of Parent Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
477	Renaissance Health Service Corporation	546740	61-0659432 61-1336003				Delta Dental of Kentucky, Inc. Dental Choice Agency, Inc.	KY KY	IA NIA	Renaissance Health Service Corporation Delta Dental of Kentucky, Inc.	Board of Directors Ownership	100.0	Renaissance Health Service Corporation	
		481270	61-1105118				Dental Choice Inc. Dental Choice Properties, LLC	KY KY	NIA NIA	Delta Dental of Kentucky, Inc. Delta Dental of Kentucky, Inc.	Ownership Ownership	100.0 100.0	Renaissance Health Service Corporation Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	54658	56-1018068				Delta Dental of North Carolina	NC	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	

Asterisk	Explanation
0000001	Footnote

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

RESPONSE

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

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



54402201236500002

2012

Document Code: 365

SCHEDULE A - VERIFICATION**Real Estate**

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

NONE**SCHEDULE B - VERIFICATION****Mortgage Loans**

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

NONE**SCHEDULE BA - VERIFICATION****Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,750,000	3,750,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	3,750,000	3,750,000
12. Deduct total nonadmitted amounts	2,302,388	2,305,199
13. Statement value at end of current period (Line 11 minus Line 12)	1,447,612	1,444,801

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	67,050,819	55,523,442
2. Cost of bonds and stocks acquired	8,374,071	31,051,621
3. Accrual of discount	8,787	23,698
4. Unrealized valuation increase (decrease)	2,310,566	(1,792,681)
5. Total gain (loss) on disposals	(74,685)	694,294
6. Deduct consideration for bonds and stocks disposed of	6,327,860	18,397,221
7. Deduct amortization of premium	24,528	52,334
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	71,317,170	67,050,819
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	71,317,170	67,050,819

SCHEDULE D - PART 1B

**Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class**

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	27,213,183	667,133	753,120	19,495	27,213,183	27,146,691		29,564,141
2. Class 2 (a)	685,112	53,667		(8,338)	685,112	730,441		736,689
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	27,898,295	720,800	753,120	11,157	27,898,295	27,877,132		30,300,830
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	27,898,295	720,800	753,120	11,157	27,898,295	27,877,132		30,300,830

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....12,994,224; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

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SCHEDULE DA - PART 1**Short - Term Investments**

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	12,994,224	X X X	12,994,224	7,458	

SCHEDULE DA - Verification**Short-Term Investments**

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	15,391,611	13,939,631
2. Cost of short-term investments acquired	53,667	5,793,949
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,451,054	4,341,969
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	12,994,224	15,391,611
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,994,224	15,391,611

SI04 Schedule DB - Part A Verification NONE

SI04 Schedule DB - Part B Verification NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SI07 Schedule DB - Verification NONE

SI08 Schedule E - Verification (Cash Equivalent) NONE

E01 Schedule A Part 2 NONE

E01 Schedule A Part 3 NONE

E02 Schedule B Part 2 NONE

E02 Schedule B Part 3 NONE

E03 Schedule BA Part 2 NONE

E03 Schedule BA Part 3 NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912828RC6	UNITED STATES TREAS NTS		05/10/2012	MERRILL LYNCH	X X X	61,699	60,000.00	301	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	61,699	60,000.00	301	X X X
Bonds - U.S. Special Revenue, Special Assessment									
31419A4N4	FNMA PAE 0828		05/01/2012	MERRILL LYNCH	X X X	153,286	147,970.00	189	1
31418AES3	FNMA PMA 1044		06/07/2012	MERRILL LYNCH	X X X	178,213	175,000.00	174	1
38378BSP5	GNMA REMIC TRUST 2012-46 20381		04/01/2012	McDonnell	X X X	116,150	115,000.00	164	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	447,649	437,970.00	527	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
341081FG7	FLORIDA POWER & LIGHT CO		05/10/2012	MERRILL LYNCH	X X X	44,937	45,000.00		1FE
458140AJ9	INTEL CORP		06/13/2012	McDonnell	X X X	16,050	15,000.00	106	1FE
89233P6D3	TOYOTA MTR CRD CORP		05/17/2012	MERRILL LYNCH	X X X	34,872	35,000.00		1FE
89417EAG4	TRAVELERS COMPANIES INC SR NT		06/14/2012	McDonnell	X X X	39,073	35,000.00	182	1FE
94974BEV8	WELLS FARGO & CO		06/20/2012	McDonnell	X X X	11,156	10,000.00	107	1FE
970648AE1	WILLIS NORTH AMER INC GTD SR N		06/20/2012	McDonnell	X X X	11,697	10,000.00	194	2FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	157,785	150,000.00	589	X X X
8399997 Subtotal - Bonds - Part 3					X X X	667,133	647,970.00	1,417	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	667,133	647,970.00	1,417	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
Common Stock - Industrial and Miscellaneous (Unaffiliated)									
000375204	ABB LTD		06/13/2012	MERRILL LYNCH	145.000	2,334	X X X		L
00687A107	ADIDAS AG SPN ADR		06/13/2012	MERRILL LYNCH	99.000	3,582	X X X		L
015271109	ALEXANDRIA REAL ESTATE EQ INC COM		06/13/2012	MERRILL LYNCH	384.000	26,988	X X X		1
018805101	ALLINZ SE SPD ADR		06/14/2012	MERRILL LYNCH	3,054.000	27,579	X X X		L
02263T104	AMADEUS IT HOLDING		06/13/2012	MERRILL LYNCH	99.000	1,876	X X X		1
023135106	Amazon.Com Inc.		06/06/2012	MERRILL LYNCH	100.000	22,090	X X X		L
02364W105	America Movilsa Sab De Cv		06/13/2012	MERRILL LYNCH	273.000	6,635	X X X		L
024013104	AMERICAN ASSETS TR INC COM		06/13/2012	MERRILL LYNCH	663.000	15,525	X X X		1
024835100	AMERICAN CAMPUS CMNTYS INC COM		06/13/2012	MERRILL LYNCH	352.000	15,432	X X X		1
025816109	AMERICAN EXPRESS CO		04/20/2012	MERRILL LYNCH	171.000	9,858	X X X		L
026874784	AMERICAN INTERNATIONAL		05/11/2012	MERRILL LYNCH	1,902.000	60,231	X X X		1
025537101	AMN ELEC POWER CO		06/01/2012	MERRILL LYNCH	388.000	14,911	X X X		L
037833100	Apple Computer Co		05/17/2012	MERRILL LYNCH	17.000	9,563	X X X		L
03938L104	ARCELORMITTAL SA. LUXEMBOURG		06/14/2012	MERRILL LYNCH	719.000	10,252	X X X		L
N07059186	ASML HLDG NV NEW YORK		06/12/2012	MERRILL LYNCH	324.000	16,356	X X X		1
00206R102	AT&T Inc.		05/17/2012	MERRILL LYNCH	282.000	9,452	X X X		L
052528304	AUST NW ZBG ADR		06/14/2012	MERRILL LYNCH	1,452.000	31,096	X X X		L
053484101	AVALONBAY COMMUNICATION INC		06/13/2012	MERRILL LYNCH	528.000	74,073	X X X		L
05946K101	Banco Bilbao Vizcaya Argentaria		06/14/2012	MERRILL LYNCH	1,746.000	11,123	X X X		L
059460303	BANCO BRADESCO		06/13/2012	MERRILL LYNCH	319.000	4,701	X X X		L
06738E204	BARCLAYS PLC ADR		06/14/2012	MERRILL LYNCH	1,795.000	21,191	X X X		L
055262505	Basf Ag Spons Adr		06/14/2012	MERRILL LYNCH	245.000	16,911	X X X		L

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SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
072730302	BAYER AG SP ADR		06/14/2012	MERRILL LYNCH	446.000	27,664	X X X		L
086516101	Best Buy, Inc.		04/20/2012	MERRILL LYNCH	2,136.000	45,975	X X X		L
055434203	BG GROUP PLC SP ADR		06/13/2012	MERRILL LYNCH	184.000	3,568	X X X		L
088606108	BHP BILLIRON LTD ADR		06/13/2012	MERRILL LYNCH	49.000	3,115	X X X		L
09063H107	BIOMED REALTY TRUST INC COM		06/13/2012	MERRILL LYNCH	1,258.000	23,021	X X X		1
05565A202	BNP PARIBAS SPN ADR		06/14/2012	MERRILL LYNCH	918.000	16,551	X X X		L
101121101	BOSTON PPTYS INC		06/13/2012	MERRILL LYNCH	720.000	74,382	X X X		L
055622104	BP Amoco PLC Sponsored ADR		06/14/2012	MERRILL LYNCH	583.000	22,235	X X X		L
105105100	BRAMBLES LTD		06/13/2012	MERRILL LYNCH	161.000	2,140	X X X		L
110448107	BRITISH AMN TOBACO SPADR		06/14/2012	MERRILL LYNCH	252.000	24,147	X X X		L
111013108	BRITISH SKY BDCT SPD ADR		06/13/2012	MERRILL LYNCH	38.000	1,603	X X X		1
112900105	BROOKFIELD OFFICE PPTYS INC COM		06/13/2012	MERRILL LYNCH	895.000	14,805	X X X		1
120738406	BUNZL PLC ADR		06/13/2012	MERRILL LYNCH	52.000	4,171	X X X		L
133131102	CAMDEN PPTY TR SH BEN INT		06/13/2012	MERRILL LYNCH	534.000	35,178	X X X		1
136375102	CANADIAN NATL RY CO		06/13/2012	MERRILL LYNCH	27.000	2,199	X X X		L
136385101	CANADIAN NATURAL RES LTD		04/24/2012	MERRILL LYNCH	618.000	19,553	X X X		L
138006309	CANON INC ADR REP5SH		06/14/2012	MERRILL LYNCH	539.000	21,339	X X X		L
139098107	CAP GEMINI		06/13/2012	MERRILL LYNCH	94.000	1,635	X X X		L
150870103	CELANESE CORP		04/20/2012	MERRILL LYNCH	204.000	9,843	X X X		1
15135U109	CENOVUS ENERGY INC		06/13/2012	MERRILL LYNCH	34.000	1,069	X X X		L
15639K300	CENTRICA PLC		06/14/2012	MERRILL LYNCH	1,585.000	30,633	X X X		L
156782104	Cerner Corp.		05/14/2012	MERRILL LYNCH	249.000	19,688	X X X		L
39945C109	CGI GROUP INC		06/13/2012	MERRILL LYNCH	230.000	5,098	X X X		1
166744201	CHEUNG KONG HLDG ADR		06/13/2012	MERRILL LYNCH	214.000	2,479	X X X		L
166764100	CHEVRONTEXACO CORP		06/21/2012	MERRILL LYNCH	131.000	13,223	X X X		L
168919108	CHINA CONSTR BK CORP ADR		06/14/2012	MERRILL LYNCH	1,232.000	17,148	X X X		1
16941M109	CHINA MOBILE LTD SPN ADR		06/13/2012	MERRILL LYNCH	35.000	1,790	X X X		1
171778202	CIELO S A SP ADR		06/13/2012	MERRILL LYNCH	59.000	1,671	X X X		L
126132109	CNOOC LTD		06/14/2012	MERRILL LYNCH	105.000	19,275	X X X		1
191085208	COCA COLA AMATIL SPD ADR		06/13/2012	MERRILL LYNCH	131.000	3,471	X X X		L
1912EP104	COCA COLA HELLENIC S ADS		06/13/2012	MERRILL LYNCH	64.000	999	X X X		L
191216100	COCA-COLA COMPANY		06/12/2012	MERRILL LYNCH	364.000	27,296	X X X		L
192446102	COGNIZANT TECH SOLUTIONS		05/10/2012	MERRILL LYNCH	132.000	7,706	X X X		1
20449X203	COMPASS GROUP PLC ADR		06/13/2012	MERRILL LYNCH	498.000	4,927	X X X		L
20825C104	Conocophillips		06/21/2012	MERRILL LYNCH	915.000	48,375	X X X		L
21870Q105	CORESITE RLTY CORP COM		06/06/2012	MERRILL LYNCH	256.000	6,160	X X X		1
225401108	CREDIT SUISSE GP SP ADR		06/14/2012	MERRILL LYNCH	621.000	12,108	X X X		L
228227104	CROWN CASTLE INTL CORP		06/06/2012	MERRILL LYNCH	1,187.000	65,744	X X X		L
229663109	CUBESMART COM		06/13/2012	MERRILL LYNCH	985.000	11,203	X X X		1
126650100	CVS CORPORATION		05/17/2012	MERRILL LYNCH	315.000	14,228	X X X		L
235851102	DANAHER CORP		05/14/2012	MERRILL LYNCH	272.000	14,677	X X X		L
23636T100	DANONE-SPONS ADR		06/13/2012	MERRILL LYNCH	259.000	3,368	X X X		L
23317H102	DDR CORP COM		06/13/2012	MERRILL LYNCH	2,264.000	31,698	X X X		1
24872B100	DENSO CP UNSPONSORED ADR		06/13/2012	MERRILL LYNCH	184.000	2,817	X X X		L
D18190898	DEUTSCHE BK AG REG SHS		06/14/2012	MERRILL LYNCH	464.000	16,483	X X X		L
25470F104	DISCOVERY COMMUNICATION		06/12/2012	MERRILL LYNCH	527.000	27,989	X X X		L
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		06/13/2012	MERRILL LYNCH	1,058.000	27,506	X X X		1
268780103	E ONAG SPONS ADR		06/14/2012	MERRILL LYNCH	1,043.000	19,093	X X X		L

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SCHEDULE D - PART 3

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

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28176E108	EDWARDS LIFESCIENCES		04/17/2012	MERRILL LYNCH	191.000	13,530	X X X		1
26874R108	ENI Spa Sponsored ADR		06/14/2012	MERRILL LYNCH	1,006.000	40,314	X X X		L
29380T105	ENTERTAINMENT PPTYS TR COM SH BEN		06/13/2012	MERRILL LYNCH	638.000	27,180	X X X		1
29472R108	EQUITY LIFESTYLE PPTYS INC COM		06/13/2012	MERRILL LYNCH	351.000	23,800	X X X		1
29476L107	EQUITY RESIDENTIAL SH BEN INT		06/13/2012	MERRILL LYNCH	1,840.000	112,995	X X X		1
294821608	ERICSSON LM TEL CL B ADR		06/14/2012	MERRILL LYNCH	2,439.000	21,115	X X X		L
297178105	ESSEX PPTY TR INC COM		06/13/2012	MERRILL LYNCH	77.000	11,720	X X X		1
30215C101	EXPERIAN PLC SPONSORED ADR		06/14/2012	MERRILL LYNCH	735.000	10,546	X X X		1
30225T102	EXTRA SPACE STORAGE INC COM		06/13/2012	MERRILL LYNCH	948.000	27,289	X X X		1
30231G102	EXXON MOBILE CORP		06/21/2012	MERRILL LYNCH	422.000	35,152	X X X		L
30303M102	FACEBOOK INC		05/23/2012	MERRILL LYNCH	383.000	14,937	X X X		1
307000109	FAMILY DOLLAR STORES		05/14/2012	MERRILL LYNCH	210.000	14,217	X X X		L
307305102	FANUC LTD-UNSP		06/13/2012	MERRILL LYNCH	74.000	2,120	X X X		L
313747206	FEDERAL REALTY INVT TR SH BEN INT		06/13/2012	MERRILL LYNCH	399.000	39,680	X X X		1
31428X106	FEDEX CORP DELAWARE		06/01/2012	MERRILL LYNCH	177.000	15,147	X X X		L
33610F109	FIRST POTOMAC RLTY TR COM		06/13/2012	MERRILL LYNCH	1,647.000	20,043	X X X		1
344419106	FOMENTO ECNMCO MEX SPADR		06/13/2012	MERRILL LYNCH	33.000	2,651	X X X		1
345550107	FOREST CITY ENTERPRISES INC CL A		06/13/2012	MERRILL LYNCH	1,118.000	15,456	X X X		1
358029106	FRESENIUS MEDICAL CARE		06/13/2012	MERRILL LYNCH	33.000	2,171	X X X		L
36318L104	GALAXY ENTMT GROUP TLD		06/13/2012	MERRILL LYNCH	167.000	4,806	X X X		L
36160B105	GDF SUEZ SPONS ADR		06/14/2012	MERRILL LYNCH	360.000	7,480	X X X		1
369604103	GENERAL ELECTRIC CO		04/20/2012	MERRILL LYNCH	459.000	8,946	X X X		L
37045V100	GENERAL MOTORS		06/13/2012	MERRILL LYNCH	747.000	16,375	X X X		L
375558103	GILEAD SCIENCES INC COM		05/17/2012	MERRILL LYNCH	540.000	28,102	X X X		L
37733W105	Glaxosmithkline PLC		06/14/2012	MERRILL LYNCH	594.000	26,413	X X X		L
38259P508	Google, Inc.		05/31/2012	MERRILL LYNCH	75.000	44,368	X X X		L
40049J206	GRUPO TELEVISA SA ADR		06/13/2012	MERRILL LYNCH	217.000	4,379	X X X		L
406216101	HALLIBURTON COMPANY		06/21/2012	MERRILL LYNCH	807.000	23,302	X X X		L
40414L109	HCP INC COM		06/13/2012	MERRILL LYNCH	1,418.000	57,949	X X X		1
42217K106	HEALTH CARE REIT INC COM		06/13/2012	MERRILL LYNCH	281.000	15,561	X X X		1
438128308	HONDA MOTOR ADR NEW		06/21/2012	MERRILL LYNCH	935.000	29,956	X X X		L
438516106	HONEYWELL INTL INC DEL		06/01/2012	MERRILL LYNCH	232.000	12,562	X X X		1
44107P104	HOST HOTELS & RESORTS INC COM		06/13/2012	MERRILL LYNCH	3,232.000	49,636	X X X		1
404280406	HSBC Holdings PLC Spons ADR New		06/19/2012	MERRILL LYNCH	1,124.000	46,769	X X X		L
448415208	HUTCHISN WHAMPOA ADR		06/14/2012	MERRILL LYNCH	1,325.000	21,546	X X X		L
452327109	ILLUMINA INC		04/18/2012	MERRILL LYNCH	565.000	23,871	X X X		1
453142101	IMPERIAL TOB GRP SPS ADR		06/13/2012	MERRILL LYNCH	66.000	4,893	X X X		L
455807107	INDUSTRIAL AND COMMRC L BNK		06/13/2012	MERRILL LYNCH	255.000	2,917	X X X		1
456837103	Ing Group NV Netherlands		06/14/2012	MERRILL LYNCH	1,580.000	9,712	X X X		L
45857P301	INTERCONTINENTAL HTLS GRP PLC SPON		06/14/2012	MERRILL LYNCH	784.000	18,001	X X X		1
481165108	JOY GLOBAL INC DEL COM		05/23/2012	MERRILL LYNCH	258.000	15,621	X X X		L
46625H100	JP MORGAN CHASE & CO		06/01/2012	MERRILL LYNCH	292.000	9,321	X X X		L
4812A4831	JPMORGAN TR I INTL VA SMA SH		06/14/2012	MERRILL LYNCH	45,285.000	471,468	X X X		1
48137C108	JULIUS BAER GROUP ADR		06/13/2012	MERRILL LYNCH	357.000	2,381	X X X		L
492051305	KEPPEL LTD SPONS ADR		06/13/2012	MERRILL LYNCH	189.000	2,962	X X X		1
49427F108	KILROY RLTY CORP COM		06/13/2012	MERRILL LYNCH	928.000	43,076	X X X		L
495724403	KINGFISHER PLC SP ADR		06/13/2012	MERRILL LYNCH	401.000	3,357	X X X		L
49803T102	KITE RLTY GROUP TR COM		06/06/2012	MERRILL LYNCH	1,759.000	8,721	X X X		1

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SCHEDULE D - PART 3

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

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500458401	KOMATSU NEW NEW SPNSDARD		06/13/2012	MERRILL LYNCH	97.000	2,298	X X X		L
500467402	KONINKLIJKE AHOLD NV ADR		06/13/2012	MERRILL LYNCH	109.000	1,255	X X X		L
50075N104	KRAFT FOODS INC CL A		06/12/2012	MERRILL LYNCH	1,495.000	59,336	X X X		L
48268K101	KT CORP SPONSORED ADR		06/14/2012	MERRILL LYNCH	673.000	8,293	X X X		L
502117203	L OREAL CO		06/13/2012	MERRILL LYNCH	76.000	1,742	X X X		1
517834107	LAS VEGAS SANDS CORP		05/15/2012	MERRILL LYNCH	138.000	7,137	X X X		L
531172104	LIBERTY PPTY TR SH BEN INT		06/13/2012	MERRILL LYNCH	773.000	27,267	X X X		1
53578A108	LINKEDIN CORP		05/31/2012	MERRILL LYNCH	494.000	54,427	X X X		1
N53745100	LYONDELLBASELL INDUSTRIES		06/21/2012	MERRILL LYNCH	404.000	15,964	X X X		1
554382101	MACERICH CO COM		06/13/2012	MERRILL LYNCH	1,012.000	57,144	X X X		1
55616P104	MACY'S		06/01/2012	MERRILL LYNCH	277.000	10,245	X X X		L
565849106	MARATHON OIL CORP		05/17/2012	MERRILL LYNCH	556.000	14,182	X X X		1
582839106	MEAD JOHNSON NUTRITION		06/06/2012	MERRILL LYNCH	88.000	7,193	X X X		L
58933Y105	MERCK & CO., INC.		04/20/2012	MERRILL LYNCH	250.000	9,699	X X X		L
594918104	MICROSOFT CORPORATION		05/22/2012	MERRILL LYNCH	736.000	22,615	X X X		L
61166W101	MONSANTO CO NEW		04/12/2012	MERRILL LYNCH	202.000	15,666	X X X		L
637417106	NATIONAL RETAIL PPTYS INC COM		06/13/2012	MERRILL LYNCH	437.000	11,813	X X X		1
637071101	National-Oilwell Varco		06/21/2012	MERRILL LYNCH	243.000	15,764	X X X		L
641069406	NESTLE S A SPONSORED ADR		06/13/2012	MERRILL LYNCH	57.000	3,289	X X X		L
65339F101	NEXTERA ENERGY INC SHS		04/23/2012	MERRILL LYNCH	504.000	31,962	X X X		L
654090109	NIDEC CORP ADR		06/13/2012	MERRILL LYNCH	105.000	2,189	X X X		L
654106103	Nike, Inc. Cl B		05/03/2012	MERRILL LYNCH	219.000	24,369	X X X		L
654744408	NISSAN MTR LTD SPN ADR		06/14/2012	MERRILL LYNCH	1,273.000	24,285	X X X		L
66987V109	Novartis AG		06/13/2012	MERRILL LYNCH	38.000	2,010	X X X		L
670100205	NOVO NORDISK A S ADR		06/13/2012	MERRILL LYNCH	18.000	2,447	X X X		L
368287207	OAO GAZPROM SPON ADR		06/13/2012	MERRILL LYNCH	175.000	1,617	X X X		L
681936100	OMEGA HEALTHCARE INVS INC COM		06/13/2012	MERRILL LYNCH	1,312.000	27,928	X X X		1
686330101	ORIX CORP SP ADR		06/14/2012	MERRILL LYNCH	242.000	10,421	X X X		L
705015105	PEARSON		06/14/2012	MERRILL LYNCH	923.000	16,609	X X X		1
70509V100	PEBBLEBROOK HOTEL TR COM		06/13/2012	MERRILL LYNCH	526.000	11,556	X X X		1
713448108	PEPSICO INC		06/12/2012	MERRILL LYNCH	364.000	25,073	X X X		L
718546104	PHILLIPS 66		06/21/2012	MERRILL LYNCH	934.000	29,555	X X X		1
720190206	PIEDMONT OFFICE REALTY TR INC COM		06/13/2012	MERRILL LYNCH	697.000	11,518	X X X		1
73755L107	POTASH CORP SASKATCHEWAN		06/13/2012	MERRILL LYNCH	112.000	4,392	X X X		L
740189105	PRECISION CASTPARTS		06/01/2012	MERRILL LYNCH	19.000	3,150	X X X		L
74340W103	PROLOGIS INC COM		06/13/2012	MERRILL LYNCH	2,293.000	73,614	X X X		1
74435K204	PRUDENTIAL PLC ADR		06/14/2012	MERRILL LYNCH	1,000.000	21,479	X X X		1
74460D109	PUBLIC STORAGE COM		06/13/2012	MERRILL LYNCH	587.000	79,860	X X X		1
74463M106	PUBLICIS GROUPE SPON ADR		06/13/2012	MERRILL LYNCH	178.000	4,382	X X X		L
747525103	QUALCOMM INC COM		04/17/2012	MERRILL LYNCH	146.000	9,907	X X X		L
751452202	RAMCO-GERSHENSON PPTYS TR COM SH B		06/13/2012	MERRILL LYNCH	655.000	8,015	X X X		1
75281A109	RANGE RESOURCES CORP DEL		06/12/2012	MERRILL LYNCH	747.000	43,162	X X X		L
758205207	REED ELSEVIER PLC		06/13/2012	MERRILL LYNCH	128.000	3,838	X X X		L
758849103	REGENCY CTRS CORP COM		06/13/2012	MERRILL LYNCH	786.000	34,787	X X X		1
76131N101	RETAIL OPPORTUNITY INVTs CORP COM		06/13/2012	MERRILL LYNCH	1,285.000	15,630	X X X		1
76131V202	RETAIL PPTYS AMER INC CL A		06/13/2012	MERRILL LYNCH	845.000	7,736	X X X		1
767204100	Rio Tinto PLC Spnsrd ADR		06/14/2012	MERRILL LYNCH	204.000	9,510	X X X		L
74965L101	RLJ LODGING TR COM		06/13/2012	MERRILL LYNCH	862.000	15,614	X X X		1

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
771195104	ROCHE HLDG LTD		06/13/2012	MERRILL LYNCH	69.000	2,809	X X X		L
780259107	ROYAL DUTCH SHEL PLC		06/13/2012	MERRILL LYNCH	49.000	3,254	X X X		L
780259206	ROYAL DUTCH SHELL PLC		06/14/2012	MERRILL LYNCH	774.000	49,070	X X X		L
80105N105	Sanofi Aventis		06/19/2012	MERRILL LYNCH	961.000	33,806	X X X		L
803054204	SAP AG SHS		06/13/2012	MERRILL LYNCH	118.000	6,788	X X X		L
80687P106	SCHNEIDER ELEC SA		06/14/2012	MERRILL LYNCH	2,532.000	27,568	X X X		1
81618T100	SELECT INCOME REIT COM SH BEN INT		06/13/2012	MERRILL LYNCH	340.000	7,460	X X X		1
82481R106	SHIRE PLC-ADR		06/13/2012	MERRILL LYNCH	22.000	1,927	X X X		L
828806109	SIMON PROPERTY GROUP DEL		06/13/2012	MERRILL LYNCH	1,293.000	191,555	X X X		1
83175M205	SMITH-NPHW PLC SPADR NEW		06/13/2012	MERRILL LYNCH	42.000	1,950	X X X		L
85590A401	STARWOOD HOTELS		06/13/2012	MERRILL LYNCH	451.000	22,812	X X X		1
865613103	SUMITOMO CORP SP ADR		06/14/2012	MERRILL LYNCH	2,053.000	27,715	X X X		L
86562M209	SUMITOMO MITSUI-UNSPONS		06/14/2012	MERRILL LYNCH	6,161.000	37,548	X X X		L
867224107	SUNCOR ENERGY-NEW		06/13/2012	MERRILL LYNCH	147.000	4,127	X X X		L
870195104	SWEDBANK A B ADR		06/14/2012	MERRILL LYNCH	775.000	11,499	X X X		L
87160A100	SYNGENTA AG ADR		06/13/2012	MERRILL LYNCH	56.000	3,596	X X X		L
874039100	TAIWAN S MANUFCTRING ADR		06/13/2012	MERRILL LYNCH	229.000	3,095	X X X		L
87425E103	TALISMAN ENERGY INC		04/10/2012	MERRILL LYNCH	1,023.000	12,547	X X X		L
87612E106	TARGET CORP		06/01/2012	MERRILL LYNCH	153.000	8,766	X X X		L
879278208	TELECOM C NW ZLND SPNADR		06/06/2012	MERRILL LYNCH	1,045.000	9,962	X X X		L
881575302	TESCO PLC SPNDR ADR		06/13/2012	MERRILL LYNCH	56.000	794	X X X		L
881624209	Teva Pharmaceutical Ind ADR		06/26/2012	MERRILL LYNCH	636.000	24,992	X X X		L
254687106	THE WALT DISNEY CO		05/17/2012	MERRILL LYNCH	173.000	7,843	X X X		L
89151E109	TOTAL S.A. SP ADR		06/13/2012	MERRILL LYNCH	34.000	1,475	X X X		L
892331307	TOYOTA MOTOR CORP ADR		06/13/2012	MERRILL LYNCH	23.000	1,760	X X X		L
89353D107	TRANSCANADA CORP		06/13/2012	MERRILL LYNCH	85.000	3,512	X X X		L
902494103	TYSON FOODS INC		05/14/2012	MERRILL LYNCH	436.000	8,367	X X X		L
904311107	UNDER ARMOUR INC		06/06/2012	MERRILL LYNCH	355.000	35,267	X X X		L
92276F100	VENTAS INC COM		06/13/2012	MERRILL LYNCH	1,149.000	66,141	X X X		1
92343V104	VERIZON COMMUNICATIONS		06/06/2012	MERRILL LYNCH	2,248.000	92,093	X X X		L
92532F100	VERTEX PHARMCTLS INC		06/01/2012	MERRILL LYNCH	494.000	29,652	X X X		L
92719A106	VIMPLECOM LTD		06/13/2012	MERRILL LYNCH	122.000	934	X X X		L
92857W209	VODAFONE GROUP PLC NEW		06/14/2012	MERRILL LYNCH	2,013.000	53,299	X X X		L
928662402	VOLKSWAGON A G		06/13/2012	MERRILL LYNCH	175.000	5,622	X X X		L
928856400	VOLVO AKTIEBOLAGET ADR		06/13/2012	MERRILL LYNCH	110.000	1,224	X X X		L
929042109	VORNADO REALTY TRUST COMPANY		06/13/2012	MERRILL LYNCH	696.000	56,693	X X X		L
98161Q101	WORLEY PARSONS LTD		06/13/2012	MERRILL LYNCH	120.000	3,055	X X X		1
92933H101	WPP PLC ADR		06/13/2012	MERRILL LYNCH	59.000	3,475	X X X		L
J95534103	YAMADA DENKI 9831		06/13/2012	MERRILL LYNCH	25.000	1,214	X X X		L
433578507	Hitachi Ltd ADR	F	06/14/2012	MERRILL LYNCH	478.000	27,527	X X X		L
654624105	Nippon Telephone Adr	F	06/14/2012	MERRILL LYNCH	769.000	16,118	X X X		L
76026T205	Repsol S A Spns Adr	F	06/14/2012	MERRILL LYNCH	805.000	12,730	X X X		L
904784709	Unilever NV NY Reg Shs	F	06/13/2012	MERRILL LYNCH	99.000	3,129	X X X		L
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	4,514,033	X X X		X X X
Common Stock - Mutual Funds									
057071870	BAIRD CORE PLUS BOND FUND		06/26/2012	Bank of America	1,677.151	18,457	X X X		1

QE04.4

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
592905848	METROPOLITAN WEST HIY BOND		06/01/2012	Bank of America	4,258.360	42,751	X X X		L
68380T509	OPPENHEIMER INT'L BOND FD CLASS Y		06/01/2012	VARIOUS	3,888.873	24,490	X X X		L
74144Q500	T ROWE PRICE INSTL INTL BOND FUND		06/06/2012	Bank of America	136,986.301	1,300,000	X X X		1
9299999	Subtotal - Common Stock - Mutual Funds				X X X	1,385,698	X X X		X X X
9799997	Subtotal - Common Stock - Part 3				X X X	5,899,731	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	5,899,731	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks				X X X	5,899,731	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks				X X X	6,566,864	X X X	1,417	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Governments																						
912828BW9	TSY INFL IX N/B		06/20/2012	McDonnell	X X X	136,198	105,000.00	129,080	128,925		1,288		1,288		130,213		5,985	5,985	2,380	01/15/2014	1	
912810EQ7	US TREASURY N/B		04/20/2012	McDonnell	X X X	21,197	15,000.00	18,819	18,327		(69)		(69)		18,258		2,939	2,939	644	08/15/2023	1	
912828GH7	US TREASURY N/B		06/07/2012	McDonnell	X X X	35,421	30,000.00	33,448	32,530		(200)		(200)		32,329		3,092	3,092	1,128	02/15/2017	1	
912828QC7	US TREASURY NOTE		06/30/2012	McDonnell	X X X	81,418	80,000.00	81,722	81,648		(355)		(355)		81,292		126	126	648	04/15/2014	1	
0599999 Subtotal - Bonds - U.S. Governments					X X X	274,234	230,000.00	263,069	261,430		664		664		262,092		12,142	12,142	4,800	X X X	X X X	
Bonds - U.S. Special Revenue, Special Assessment																						
312932ZG4	FHLMC A8 6143		06/15/2012	PRINCIPAL RECEIPT	X X X	6,079	6,079.44	6,240	6,235		(155)		(155)		6,079				122	05/01/2039	1	
312934M58	FHLMC A8 7580		06/15/2012	PRINCIPAL RECEIPT	X X X	8,396	8,396.45	8,525	8,516		(119)		(119)		8,396				173	07/01/2039	1	
312936KB2	FHLMC A8 9290		06/15/2012	PRINCIPAL RECEIPT	X X X	4,591	4,591.24	4,755	4,745		(154)		(154)		4,591				92	10/01/2039	1	
3137A1TK9	FHLMC CMO 2010 - 3725		06/15/2012	PRINCIPAL RECEIPT	X X X	3,725	3,725.35	3,895	3,872		(147)		(147)		3,725				53	09/15/2024	1	
3137AA5U3	FHLMC CMO 2011		06/15/2012	PRINCIPAL RECEIPT	X X X	5,463	5,462.63	5,648	5,634		(171)		(171)		5,463				75	07/15/2025	1	
3128MJGB0	FHLMC GO 8193		06/15/2012	PRINCIPAL RECEIPT	X X X	5,550	5,550.37	5,810	5,799		(249)		(249)		5,550				139	04/01/2037	1	
312940E9U	FHLMC PC GOLD COMB 30 5.000 20		06/15/2012	PRINCIPAL RECEIPT	X X X	10,879	10,878.65	11,249	11,227		(348)		(348)		10,879				225	04/01/2040	1	
3137A5LS1	FHLMC REMIC SERIES 3795		06/15/2012	PRINCIPAL RECEIPT	X X X	7,608	7,607.98	7,813	7,825		(217)		(217)		7,608				110	03/24/2015	1	
3137A8FP8	FLHMC CMO 2011		06/15/2012	PRINCIPAL RECEIPT	X X X	5,133	5,133.25	5,296	5,286		(153)		(153)		5,133				75	02/15/2025	1	
31416TDX4	FN AA9117		06/25/2012	PRINCIPAL RECEIPT	X X X	7,134	7,134.27	7,088	7,090		45		45		7,134				128	07/01/2039	1	
31398MAQ9	FNMA 2010-9		06/25/2012	PRINCIPAL RECEIPT	X X X	4,512	4,511.60	4,569	4,560		(48)		(48)		4,512				65	01/25/2024	1	
31403DUB3	FNMA P745878		06/25/2012	PRINCIPAL RECEIPT	X X X	8,744	8,744.48	9,221	9,185		(440)		(440)		8,744				204	10/01/2036	1	
31410KXY5	FNMA P889995		06/25/2012	PRINCIPAL RECEIPT	X X X	9,875	9,874.73	10,457	10,423		(549)		(549)		9,875				230	09/01/2038	1	
31410XGC4	FNMA P900295		06/25/2012	PRINCIPAL RECEIPT	X X X	1,512	1,511.85	1,583	1,578		(66)		(66)		1,512				32	09/01/2036	1	
31416A4W7	FNMA P994637		06/25/2012	PRINCIPAL RECEIPT	X X X	15,627	15,626.59	16,889	16,879		(1,252)		(1,252)		15,627				353	11/01/2038	1	
31416H4V4	FNMA PAA0835		06/25/2012	PRINCIPAL RECEIPT	X X X	8,014	8,013.53	8,144	8,134		(121)		(121)		8,014				172	01/01/2039	1	
31416SXB3	FNMA PAA8741		06/25/2012	PRINCIPAL RECEIPT	X X X	4,349	4,349.21	4,480	4,475		(126)		(126)		4,349				80	07/01/2039	1	
31417LBR5	FNMA PAC1847		06/25/2012	PRINCIPAL RECEIPT	X X X	2,453	2,453.06	2,496	2,489		(36)		(36)		2,453				48	09/01/2024	1	
31417LD36	FNMA PAC1921		06/25/2012	PRINCIPAL RECEIPT	X X X	4,107	4,107.09	4,137	4,136		(29)		(29)		4,107				67	09/01/2039	1	
31417NAQ4	FNMA PAC3614		06/25/2012	PRINCIPAL RECEIPT	X X X	3,312	3,311.68	3,307	3,306		5		5		3,312				56	08/01/2024	1	
31417QRZ9	FNMA PAC5003		06/25/2012	PRINCIPAL RECEIPT	X X X	11,730	11,729.70	11,874	11,865		(135)		(135)		11,730				206	01/01/2040	1	
31419A4N4	FNMA PAE 0828		06/25/2012	PRINCIPAL RECEIPT	X X X	1,638	1,638.21	1,697	1,697		(59)		(59)		1,638				5	02/01/2041	1	
31419FD06	FNMA PAE4624 4% 2040		06/25/2012	PRINCIPAL RECEIPT	X X X	4,230	4,229.96	4,128	4,129		101		101		4,230				67	10/01/2040	1	
3138AV3Q6	FNMA PASS THRU		06/25/2012	PRINCIPAL RECEIPT	X X X	33,190	33,189.63	33,874	33,872		(682)		(682)		33,190				449	10/01/2041	1	
31412PXC0	FNMA PASS THRU LNG 30 YEAR		06/25/2012	PRINCIPAL RECEIPT	X X X	13,028	13,028.06	13,136	13,127		(99)		(99)		13,028				249	06/01/2039	1	
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		06/25/2012	PRINCIPAL RECEIPT	X X X	2,021	2,020.80	2,053	2,051		(31)		(31)		2,021				26	05/01/2040	1	
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		06/25/2012	PRINCIPAL RECEIPT	X X X	12,804	12,804.04	13,300	13,236		(432)		(432)		12,804				270	02/01/2037	1	
36294SYE1	GNM P658709		06/15/2012	PRINCIPAL RECEIPT	X X X	5,876	5,876.37	6,077	6,063		(187)		(187)		5,876				133	05/15/2037	1	
38376G7K6	GNMA CMO 2010 102-AB		06/18/2012	PRINCIPAL RECEIPT	X X X	4,544	4,543.89	4,589	4,585		(41)		(41)		4,544				41	07/16/2032	1	
38376GC24	GNMA CMO 2011		06/18/2012	PRINCIPAL RECEIPT	X X X	12,858	12,857.56	12,774	12,778		79		79		12,858				83	04/16/2032	1	
38376GF21	GNMA CMO 2011		06/18/2012	PRINCIPAL RECEIPT	X X X	763	763.31	772	771		(8)		(8)		763				7	11/16/2034	1	
38376GL57	GNMA CMO 2011		06/18/2012	PRINCIPAL RECEIPT	X X X	991	991.24	997	996		(5)		(5)		991				9	12/16/2035	1	
38378BQQ5	GNMA CMO 2012		06/18/2012	PRINCIPAL RECEIPT	X X X	445	445.25	450	445		(4)		(4)		445				1	03/16/2040	1	
38374USR3	GNMA REMIC TRUST 2009-29 20340		06/18/2012	PRINCIPAL RECEIPT	X X X	2,896	2,896.41	3,060	3,066		(170)		(170)		2,896				54	06/16/2034	1	
38376GVY3	GNMA REMIC TRUST 2010-122 2037		06/18/2012	PRINCIPAL RECEIPT	X X X	385	385.17	393	393		(8)		(8)		385				3	11/16/2037	1	
38376GRF9	GNMA REMIC TRUST 2010-71		06/18/2012	PRINCIPAL RECEIPT	X X X	3,534	3,534.41	3,570	3,567		(32)		(32)		3,534				50	03/16/2039	1	
38378BSP5	GNMA REMIC TRUST 2012-46 20381		06/18/2012	PRINCIPAL RECEIPT	X X X	418	417.68	422	422		(4)		(4)		418				1	11/16/2038	1	
38376GJ35	GNT 2011-47A CMO 2011		06/18/2012	PRINCIPAL RECEIPT	X X X	2,950	2,949.75	2,975	2,974		(24)		(24)		2,950				21	04/16/2032	1	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	241,364	241,364.89	247,743	244,867		(6,071)		(6,071)		241,364				4,174	X X X	X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
36828QRV0	GE CAP COMB MTG CMO 2006		06/11/2012	PRINCIPAL RECEIPT	X X X	4,163	4,162.65	4,199	4,196		(33)		(33)		4,163				112	03/10/2044	1FE	
464287457	ISHARES LEHMAN 1-3 YR T-BOND FUND		06/05/2012	Bank of America	X X X	151,980		151,038	151,038					151,038		942	942	294		1		
59562VAM9	MIDAMERICAN ENERGY HLDGS		04/01/2012	McDonnell	X X X	29,830	25,000.00	25,515	25,494					25,494		4,335	4,335	783	04/01/2036	1FE		
65476BAC7	NISSAN AUTO REC V 2010-A 201407		06/15/2012	PRINCIPAL RECEIPT	X X X	10,112	10,111.50	10,110	10,111		1		1		10,112				38	07/15/2014	1FE	
693476BG7	PNC FUNDING CORP		05/21/2012	MERRILL LYNCH	X X X	41,438	38,000.00	39,709	38,468		(124)		(124)		39,361		2,076	2,076	1,081	09/21/2015	1FE	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	237,523	77,274.15	230,571	219,307		(156)		(156)		230,168		7,353	7,353	2,308	X X X	X X X	
8399997 Subtotal - Bonds - Part 4					X X X	753,121	548,639.04	741,383	725,604		(5,563)		(5,563)		733,624		19,495	19,495	11,282	X X X	X X X	
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X		X X X		X X X		X X X	X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	753,121	548,639.04	741,383	725,604		(5,563)		(5,563)		733,624		19,495	19,495	11,282	X X X	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X		X X X											

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Common Stock - Industrial and Miscellaneous (Unaffiliated)																					
018490102	ALLERGAN INC		06/12/2012	MERRILL LYNCH	36,000	3,235	XXX	2,091	3,159	(1,068)			(1,068)		2,091		1,144	1,144		XXX	L
025816109	AMERICAN EXPRESS CO		05/03/2012	MERRILL LYNCH	566,000	34,049	XXX	28,279	26,698	1,581			1,581		28,279		5,770	5,770	102	XXX	L
031162100	AMGEN INC		05/17/2012	MERRILL LYNCH	458,000	31,710	XXX	27,141	29,408	(2,267)			(2,267)		27,141		4,569	4,569		XXX	L
032511107	ANADARKO PETE CORP		04/20/2012	MERRILL LYNCH	133,000	9,605	XXX	10,452	10,152	300			300		10,452		(847)	(847)	9	XXX	L
037833100	Apple Computer Co		05/31/2012	MERRILL LYNCH	73,000	42,670	XXX	15,336	29,565	(14,229)			(14,229)		15,336		27,334	27,334		XXX	L
00206R102	AT&T Inc.		06/21/2012	MERRILL LYNCH	727,000	25,570	XXX	18,873	21,984	(3,112)			(3,112)		18,873		6,698	6,698		XXX	L
053484101	AVALONBAY COMMUNICATION INC		05/17/2012	MERRILL LYNCH	101,000	14,597	XXX	8,788	13,191	(4,403)			(4,403)		8,788		5,809	5,809		XXX	L
055434203	BG GROUP PLC SP ADR		05/22/2012	MERRILL LYNCH	1,240,000	24,648	XXX	29,005	26,536	2,469			2,469		29,005		(4,357)	(4,357)		XXX	L
088606108	BHP BILLIRON LTD ADR		06/21/2012	MERRILL LYNCH	167,000	12,100	XXX	13,950	11,795	2,155			2,155		13,950		(1,850)	(1,850)	26	XXX	L
09062X103	BIOGEN IDEC INC		06/12/2012	MERRILL LYNCH	85,000	10,875	XXX	9,709	9,354	355			355		9,709		1,166	1,166		XXX	L
05565A202	BNP PARIBAS SPN ADR		05/22/2012	MERRILL LYNCH	185,000	2,997	XXX	6,701	3,635	3,065			3,065		6,701		(3,704)	(3,704)		XXX	L
097023105	BOEING CO		06/12/2012	MERRILL LYNCH	41,000	2,770	XXX	2,702	3,007	(306)			(306)		2,702		68	68		XXX	L
099724106	BORG WARNER INC		06/12/2012	MERRILL LYNCH	157,000	11,507	XXX	7,121	10,007	(2,886)			(2,886)		7,121		4,386	4,386		XXX	L
150870103	CELANESE CORP		06/22/2012	MERRILL LYNCH	522,000	18,566	XXX	23,194	14,078	(726)			(726)		23,194		(4,628)	(4,628)	19	XXX	1
156782104	Cerner Corp.		06/12/2012	MERRILL LYNCH	31,000	2,383	XXX	1,771	1,899	(127)			(127)		1,771		611	611		XXX	L
39945C109	CGI GROUP INC		06/22/2012	MERRILL LYNCH	127,000	2,875	XXX	2,658	2,394	264			264		2,658		217	217		XXX	1
177376100	CITRIX SYSTEMS INC.		06/12/2012	MERRILL LYNCH	40,000	2,937	XXX	1,908	2,429	(521)			(521)		1,908		1,029	1,029		XXX	L
189754104	COACH INC		06/12/2012	MERRILL LYNCH	431,000	27,572	XXX	18,000	26,308	(8,309)			(8,309)		18,000		9,573	9,573	188	XXX	L
191216100	COCA-COLA COMPANY		06/29/2012	MERRILL LYNCH	76,000	5,577	XXX	4,596	5,318	(721)			(721)		4,596		980	980	467	XXX	L
192446102	COGNIZANT TECH SOLUTIONS		06/12/2012	MERRILL LYNCH	768,000	45,292	XXX	50,342	3,548						50,342		(5,050)	(5,050)		XXX	1
200340107	COMERICA INC		06/12/2012	MERRILL LYNCH	94,000	2,643	XXX	3,548	2,425	1,122			1,122		3,548		(904)	(904)		XXX	L
21870Q105	CORESITE RLTY CORP COM		06/15/2012	MERRILL LYNCH	256,000	6,233	XXX	6,160	2,251	294			294		6,160		73	73		XXX	1
62554F113	COVIDIEN LTD		06/12/2012	MERRILL LYNCH	50,000	2,556	XXX	2,545	1,423						2,545		11	11	62	XXX	L
228227104	CROWN CASTLE INTL CORP		06/12/2012	MERRILL LYNCH	46,000	2,475	XXX	2,529	2,529						2,529		(55)	(55)		XXX	L
235851102	DANAHER CORP		06/12/2012	MERRILL LYNCH	42,000	2,113	XXX	2,272	1,976	296			296		2,272		(159)	(159)		XXX	L
23636T100	DANONE-SPONS ADR		06/21/2012	MERRILL LYNCH	219,000	2,623	XXX	3,018	2,768	250			250		3,018		(395)	(395)	79	XXX	L
268780103	E ONAG SPONS ADR		06/07/2012	MERRILL LYNCH	168,000	2,999	XXX	3,056							3,056		(57)	(57)		XXX	L
28176E108	EDWARDS LIFESCIENCES		06/22/2012	MERRILL LYNCH	300,000	30,350	XXX	19,778	21,210	(1,432)			(1,432)		19,778		10,572	10,572		XXX	1
268648102	EMC CORP/MASS		06/12/2012	MERRILL LYNCH	118,000	2,744	XXX	1,473	2,542	(1,069)			(1,069)		1,473		1,271	1,271		XXX	L
26875P101	EOG RESOURCES INC		06/12/2012	MERRILL LYNCH	419,000	90,655	XXX	42,177	41,276	901			901		42,177		(2,522)	(2,522)	149	XXX	L
30219G108	EXPRESS SCRIPTS HLDG CO		06/12/2012	MERRILL LYNCH	55,000	2,813	XXX	2,896	2,458	438			438		2,896		(84)	(84)		XXX	L
30303M102	FACEBOOK INC		06/12/2012	MERRILL LYNCH	40,000	1,045	XXX	1,560							1,560		(515)	(515)		XXX	1
307000109	FAMILY DOLLAR STORES		06/12/2012	MERRILL LYNCH	51,000	3,466	XXX	2,855	2,941	(85)			(85)		2,855		611	611	15	XXX	L
307305102	FANUC LTD-UNSP		05/10/2012	MERRILL LYNCH	53,000	1,487	XXX	1,392	1,341	51			51		1,392		95	95		XXX	L
31428X106	FEDEX CORP DELAWARE		06/12/2012	MERRILL LYNCH	16,000	1,349	XXX	1,423							1,423		(74)	(74)	2	XXX	L
316773100	FIFTH THIRD BANCORP		06/12/2012	MERRILL LYNCH	1,126,000	14,357	XXX	15,628							15,628		(1,271)	(1,271)	90	XXX	L
344419106	FOMENTO EONMCO MEX SPADR		04/20/2012	MERRILL LYNCH	24,000	1,981	XXX	1,480	1,673	(193)			(193)		1,480		501	501		XXX	1
37247D106	Genworth Financial		04/24/2012	MERRILL LYNCH	9,373,000	56,547	XXX	94,284	61,393	32,891			32,891		94,284		(37,737)	(37,737)		XXX	L
375558103	GILEAD SCIENCES INC COM		05/11/2012	MERRILL LYNCH	274,000	14,976	XXX	14,976							14,976		(1,432)	(1,432)		XXX	L
37733W105	Glaxosmithkline PLC		06/19/2012	MERRILL LYNCH	110,000	5,069	XXX	4,869							4,869		199	199		XXX	L
38259P508	Google, Inc.		05/03/2012	MERRILL LYNCH	29,000	17,716	XXX	17,787	18,731	(944)			(944)		17,787		(71)	(71)		XXX	L
42809H107	HESS CORP		05/17/2012	MERRILL LYNCH	414,000	19,340	XXX	25,226	23,515	1,710			1,710		25,226		(5,885)	(5,885)	215	XXX	L
428236103	HEWLETT-PACKARD CO		06/21/2012	MERRILL LYNCH	1,186,000	24,403	XXX	32,238							32,238		(7,835)	(7,835)	142	XXX	L
452327109	ILLUMINA INC		06/12/2012	MERRILL LYNCH	82,000	3,354	XXX	5,806	2,499	3,307			3,307		5,806		(2,452)	(2,452)		XXX	1
458140100	INTEL CORP		06/12/2012	MERRILL LYNCH	103,000	2,621	XXX	2,407	2,498	(90)			(90)		2,407		213	213	34	XXX	L
478160104	JOHNSON & JOHNSON		06/21/2012	MERRILL LYNCH	884,000	57,458	XXX	57,091	57,973	(882)			(882)		57,091		367	367	477	XXX	L
481165108	JOY GLOBAL INC DEL COM		06/12/2012	MERRILL LYNCH	41,000	2,293	XXX	3,497							3,497		(1,204)	(1,204)	10	XXX	L
46625H100	JP MORGAN CHASE & CO		06/12/2012	MERRILL LYNCH	1,631,000	57,873	XXX	57,433	41,297	371			371		57,433		440	440	800	XXX	L
48203R104	Juniper Networks Inc		04/25/2012	MERRILL LYNCH	1,103,000	22,183	XXX	36,249	22,512	13,737			13,737		36,249		(14,066)	(14,066)		XXX	L
500255104	KOHL'S CORP		05/21/2012	MERRILL LYNCH	570,000	26,735	XXX	27,359	28,130	(771)			(771)		27,359		(624)	(624)	182	XXX	L
50075N104	KRAFT FOODS INC CL A		06/25/2012	MERRILL LYNCH	67,000	2,518	XXX	2,672							2,672		(153)	(153)		XXX	L
517834107	LAS VEGAS SANDS CORP		06/12/2012	MERRILL LYNCH	281,000	12,140	XXX	13,155	12,007	1,148			1,148		13,155		(1,015)	(1,015)	138	XXX	L
518439104	LAUDER ESTEE COS INC		06/12/2012	MERRILL LYNCH	57,000	3,068	XXX	2,627	3,201	(574)			(574)		2,627		441	441		XXX	L
53578A108	LINKEDIN CORP		06/12/2012	MERRILL LYNCH	32,000	2,951	XXX	3,602							3,602		(651)	(651)		XXX	1
55616P104	MACY'S		04/20/2012	MERRILL LYNCH	231,000	9,163	XXX	7,172	7,434	(261)			(261)		7,172		1,991	1,991		XXX	L
580135101	MCDONALD'S CORP		05/11/2012	MERRILL LYNCH	551,000	52,402	XXX	46,247	55,282	(9,035)			(9,								

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
64110L106	NETFLIX COM INC		06/12/2012	MERRILL LYNCH	320,000	19,971	X X X	28,811	22,173	6,639			6,639		28,811		(8,840)	(8,840)		X X X	L	
654106103	Nike, Inc. Cl B		06/12/2012	MERRILL LYNCH	97,000	10,209	X X X	10,898							10,898		(689)	(689)		X X X	L	
654744408	NISSAN MTR LTD SPN ADR		06/21/2012	MERRILL LYNCH	233,000	4,345	X X X	4,461							4,461		(116)	(116)		X X X	L	
66987V109	Novartis AG		05/07/2012	MERRILL LYNCH	26,000	1,420	X X X	1,409	1,486	(77)			(77)		1,409		11	11	65	X X X	L	
670100205	NOVO NORDISK A S ADR		05/07/2012	MERRILL LYNCH	7,000	1,030	X X X	884	807	77			77		884		146	146	18	X X X	L	
674599105	OCCIDENTAL PETE CORP CAL		06/12/2012	MERRILL LYNCH	305,000	25,655	X X X	31,246							31,246		(5,591)	(5,591)	165	X X X	L	
68389X105	ORACLE CORPORATION		06/12/2012	MERRILL LYNCH	1,016,000	27,617	X X X	27,680	26,060	1,619			1,619		27,680		(62)	(62)	217	X X X	L	
704549104	PEABODY ENERGY CORP		06/01/2012	MERRILL LYNCH	691,000	15,983	X X X	32,366	22,879	9,487			9,487		32,366		(16,382)	(16,382)	59	X X X	L	
717081103	Pfizer Inc		05/24/2012	MERRILL LYNCH	435,000	9,796	X X X	6,233	9,413	(3,180)			(3,180)		6,233		3,563	3,563		X X X	L	
69351T106	PPL CORPORATION		04/23/2012	MERRILL LYNCH	1,224,000	33,195	X X X	33,110	36,010	(2,900)			(2,900)		33,110		85	85	428	X X X	1	
74005P104	PRAXAIR INC		06/12/2012	MERRILL LYNCH	23,000	2,364	X X X	2,261	2,459	(198)			(198)		2,261		103	103	17	X X X	L	
742718109	PROCTER & GAMBLE CO		06/12/2012	MERRILL LYNCH	160,000	9,671	X X X	10,736	10,674	62			62		10,736		(1,064)	(1,064)		X X X	L	
747525103	QUALCOMM INC COM		06/12/2012	MERRILL LYNCH	80,000	4,547	X X X	4,525	4,376	149			149		4,525		22	22	33	X X X	L	
75281A109	RANGE RESOURCES CORP DEL		06/12/2012	MERRILL LYNCH	60,000	3,311	X X X	3,859	3,716	143			143		3,859		(548)	(548)		X X X	L	
773903109	Rockwell Automation Inc.		06/12/2012	MERRILL LYNCH	331,000	981	X X X	25,267	24,285	981			981		25,267		(2,505)	(2,505)	226	X X X	L	
79466L302	Salesforce.com Inc.		06/12/2012	MERRILL LYNCH	56,000	8,446	X X X	6,926	5,682	1,244			1,244		6,926		1,520	1,520		X X X	L	
80004C101	SANDISK CORP		06/12/2012	MERRILL LYNCH	751,000	26,198	X X X	37,712	34,447	3,265			3,265		37,712		(11,514)	(11,514)		X X X	L	
806857108	SCHLUMBERGER LTD		06/22/2012	MERRILL LYNCH	79,000	4,896	X X X	5,230	5,396	(167)			(167)		5,230		(333)	(333)		X X X	L	
826552101	SIGMA ALDRICH CORP		04/23/2012	MERRILL LYNCH	412,000	29,031	X X X	28,808	25,734	3,074			3,074		28,808		223	223	82	X X X	L	
828806109	SIMON PROPERTY GROUP DEL		05/17/2012	MERRILL LYNCH	145,000	22,145	X X X	15,603	18,696	(3,094)			(3,094)		15,603		6,542	6,542	203	X X X	1	
85690A401	STARWOOD HOTELS		06/25/2012	MERRILL LYNCH	606,000	31,700	X X X	4,090	29,070	4,090			4,090		33,160		(1,461)	(1,461)		X X X	L	
874039100	TAIWAN S MANUFACTURING ADR		06/08/2012	MERRILL LYNCH	108,000	1,418	X X X	1,290	1,394	(104)			(104)		1,290		128	128		X X X	L	
879278208	TELECOM C NW ZLND SPNADR		06/12/2012	MERRILL LYNCH	1,045,000	9,739	X X X	9,962							9,962		(222)	(222)		X X X	L	
872540109	TJX COS INC NEW		06/21/2012	MERRILL LYNCH	1,888,000	78,251	X X X	46,144	60,935	(12,791)			(12,791)		46,144		30,107	30,107	396	X X X	L	
902494103	TYSON FOODS INC		06/12/2012	MERRILL LYNCH	48,000	893	X X X	910	991	(81)			(81)		910		(17)	(17)		X X X	L	
904311107	UNDER ARMOUR INC		06/12/2012	MERRILL LYNCH	15,000	1,484	X X X	1,481							1,481		3	3		X X X	L	
907818108	UNION PACIFIC CORP		06/12/2012	MERRILL LYNCH	113,000	12,217	X X X	8,639	11,971	(3,332)			(3,332)		8,639		3,578	3,578	144	X X X	L	
913017109	UNITED TECHNOLOGIES CORPORATION		06/01/2012	MERRILL LYNCH	506,000	38,213	X X X	36,477	36,984	(507)			(507)		36,477		1,736	1,736	89	X X X	L	
91324P102	UNITEDHEALTH GROUP INC		06/22/2012	MERRILL LYNCH	35,000	1,962	X X X	1,318	1,774	(456)			(456)		1,318		644	644	19	X X X	L	
918204108	V F CORPORATION		06/12/2012	MERRILL LYNCH	16,000	2,205	X X X	1,334	2,032	(698)			(698)		1,334		871	871	166	X X X	L	
92342Y109	VERIFONE SYSTEMS INC		05/03/2012	MERRILL LYNCH	547,000	26,928	X X X	21,350	19,429	1,920			1,920		21,350		5,578	5,578		X X X	L	
92343V104	VERIZON COMMUNICATIONS		06/12/2012	MERRILL LYNCH	76,000	3,139	X X X	2,998							2,998		141	141		X X X	L	
92532F100	VERTEX PHARMCTLS INC		06/12/2012	MERRILL LYNCH	10,000	587	X X X	600							600		(14)	(14)		X X X	L	
92857W209	VODAFONE GROUP PLC NEW		05/22/2012	MERRILL LYNCH	90,000	2,368	X X X	2,580	2,523	57			57		2,580		(212)	(212)	99	X X X	L	
988498101	YUM BRAND INC		06/12/2012	MERRILL LYNCH	38,000	2,447	X X X	2,127	2,242	(115)			(115)		2,127		320	320	20	X X X	1	
755111507	Raytheon Company New	F	05/03/2012	MERRILL LYNCH	328,000	17,766	X X X	16,066	15,869	197			197		16,066		1,700	1,700		X X X	L	
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	1,489,962	X X X	1,500,336	1,197,672	16,562			16,562		1,500,336		(10,372)	(10,372)	6,914	X X X	X X X	
Common Stock - Mutual Funds																						
399874825	AMERICAN GROWTH FUND		06/11/2012	MERRILL LYNCH	9,900,196	300,000	X X X	253,133	284,136	(31,002)			(31,002)		253,133		46,867	46,867		X X X	L	
464288877	ISHARES MSCI EAFE VALUE INDEX		06/05/2012	Bank of America	16,900,000	672,277	X X X	909,413	721,630	187,783			187,783		909,413		(237,136)	(237,136)		X X X	1	
464287598	Ishares Russell 1000 Value Indx Fd		06/05/2012	Bank of America	3,900,000	248,820	X X X	283,647	247,572	36,075			36,075		283,647		(34,827)	(34,827)	3,412	X X X	L	
464287648	ISHARES TRUST RUSSELL 2000 GROWTH		06/05/2012	Bank of America	600,000	50,729	X X X	38,117	50,538	(12,421)			(12,421)		38,117		12,612	12,612		X X X	L	
68381F409	OPPENHEIMER MAIN ST SM CAP CLASS Y		06/06/2012	Bank of America	3,514,527	75,000	X X X	74,267	73,172	1,095			1,095		74,267		733	733		X X X	L	
783925647	SEI INST TR HIGH YIELD BOND-A		06/05/2012	Bank of America	20,718,232	150,000	X X X	179,005	147,721	31,285			31,285		179,005		(29,005)	(29,005)		X X X	L	
922040100	Vanguard Institutional Index Fund		06/30/2012	Bank of America	7,150,655	860,000	X X X	764,699	822,611	(57,912)			(57,912)		764,699		95,301	95,301	17,049	X X X	L	
9299999	Subtotal - Common Stock - Mutual Funds				X X X	2,356,826	X X X	2,502,281	2,347,380	154,903			154,903		2,502,281		(145,455)	(145,455)	20,461	X X X	X X X	
Common Stock - Money Market Mutual Funds																						
111111118	BBIF Money Fund		06/30/2012	MERRILL LYNCH	16,682,000	16,682	X X X	16,682	16,682						16,682					X X X	L	
9399999	Subtotal - Common Stock - Money Market Mutual Funds				X X X	16,682	X X X	16,682	16,682						16,682					X X X	X X X	
9799997	Subtotal - Common Stocks - Part 4				X X X	3,863,470	X X X	4,019,299	3,561,734	171,465			171,465		4,019,299		(155,827)	(155,827)	27,375	X X X	X X X	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X		X X X		X X X	X X X	X X X	X X X	X X X	X X X
9799999	Subtotal - Common Stocks				X X X	3,863,470	X X X	4,019,299	3,561,734	171,465			171,465		4,019,299		(155,827)	(155,827)	27,375	X X X	X X X	
9899999	Subtotal - Preferred and Common Stocks				X X X	3,863,470	X X X	4,019,299	3,561,734	171,465			171,465		4,019,299		(155,827)	(155,827)	27,375	X X X	X X X	
9999999	Total - Bonds, Preferred and Common Stocks				X X X	4,616,591	X X X	4,760,682	4,287,338	171,465			(5,563)		4,752,923		(136,332)	(136,332)	38,657	X X X	X X X	

QE05.2

Schedule D Part 4 (continued)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

QE05.3

E06 Schedule DB Part A Section 1 NONE

E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D NONE

E09 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E10 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

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

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
open depositories								
Fifth Third Admin	Cincinnati, OH				(298,831)	(320,816)	(270,916)	X X X
Fifth Third Claims Checking	Cincinnati, OH				(12,072,286)	(8,558,059)	(8,366,766)	X X X
Fifth Third Lockbox	Cincinnati, OH				(1,242)	(104)	(1,262)	X X X
Fifth Third Dedicated Claims Account	Cincinnati, OH				(589,069)	(431,035)	(437,599)	X X X
Fifth Third Control Account	Cincinnati, OH				333,292	42,900	133,749	X X X
Bank of America Cash Account	Tampa, FL				199,549		175,405	X X X
Bank of America Cash Account	Tampa, FL				128,719	139,293	2,150,667	X X X
Wells Fargo Deferred Compensation	Baton Rouge, LA				278,452	278,452	275,952	X X X
0199998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - open depositories		X X X	X X X					X X X
0199999 Totals - Open Depositories		X X X	X X X		(12,021,416)	(8,849,369)	(6,340,770)	X X X
0299998 Deposits in0 depositories that do not exceed the allowable limit in any one depository - suspended depositories		X X X	X X X					X X X
0299999 Totals - Suspended Depositories		X X X	X X X					X X X
0399999 Total Cash On Deposit		X X X	X X X		(12,021,416)	(8,849,369)	(6,340,770)	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X				X X X
0599999 Total Cash		X X X	X X X		(12,021,416)	(8,849,369)	(6,340,770)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total - Cash Equivalents							

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