



**QUARTERLY STATEMENT**  
**AS OF SEPTEMBER 30, 2015**  
**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, Country and Zip Code)

Main Administrative Office 4100 Okemos Road  
(Street and Number)

Okemos, MI, 48864 (517)349-6000  
(City or Town, State, Country 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, Country 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, Country 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)

gsimon@deltadentalmi.com (517)381-5572  
(E-Mail Address) (Fax Number)

**OFFICERS**

Name	Title
Laura Linda Czelada, CPA	President & Chief Executive Officer
Ann Marie Flermoen, DDS	Secretary
Bruce Randall Smith	Treasurer
Michael Thomas Schaeffer, DDS	Chairperson
Douglas Rpbert Anderson, DDS, MS, JD	Vice Chairperson

**OTHERS**

Goran Mike Jurkovic, CPA, CGMA, Sr. VP, CFO & CRO  
 Jonathan Stong Groat, VP & General Counsel  
 Amy Lyn Basel, CPA, CGMA, VP, Finance

**DIRECTORS OR TRUSTEES**

Douglas Robert Anderson, DDS, MS, JD  
 Frank Buzaki, Jr.  
 Patrick Thomas Cahill, JD  
 Ann Marie Flermoen, DDS  
 Timothy Eldon Moffit, DBA  
 Michael Thomas Schaeffer, DDS  
 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 Czelada, CPA _____ (Printed Name) 1. President & CEO _____ (Title)	_____ (Signature) Goran Mike Jurkovic, CPA, CGMA _____ (Printed Name) 2. CFO _____ (Title)	_____ (Signature) Bruce Randall Smith _____ (Printed Name) 3. Treasurer _____ (Title)
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Subscribed and sworn to before me this \_\_\_\_\_ day of November , 2015

- 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 .....	39,221,290		39,221,290	37,465,817
2. Stocks:				
2.1 Preferred stocks .....	607,056		607,056	855,286
2.2 Common stocks .....	86,217,852		86,217,852	79,764,987
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 (\$.....(371,042)), cash equivalents (\$.....0) and short-term investments (\$.....2,750,262) .....	2,379,220		2,379,220	5,152,743
6. Contract loans (including \$.....0 premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	2,500,000	1,874,275	625,725	300,256
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	130,925,418	1,874,275	129,051,143	123,539,089
13. Title plants less \$.....0 charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	191,304		191,304	134,081
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,791,570	12,968	1,778,602	1,282,132
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 .....	7,280		7,280	32,627
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 .....	14,776,181	3,518	14,772,663	12,864,986
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 .....	27,435		27,435	1,348
24. Health care (\$.....0) and other amounts receivable .....	10,000		10,000	
25. Aggregate write-ins for other than invested assets .....	8,502	8,502		
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	147,737,690	1,899,263	145,838,427	137,854,263
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. TOTAL (Lines 26 and 27) .....	147,737,690	1,899,263	145,838,427	137,854,263
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....				
2501. Miscellaneous prepaid assets .....	8,502	8,502		
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) .....	8,502	8,502		

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded) .....	6,087,400		6,087,400	6,606,600
2. Accrued medical incentive pool and bonus amounts .....				
3. Unpaid claims adjustment expenses .....	152,564		152,564	176,303
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act .....				
5. Aggregate life policy reserves .....				
6. Property/casualty unearned premium reserve .....				
7. Aggregate health claim reserves .....				
8. Premiums received in advance .....	1,905,582		1,905,582	1,456,574
9. General expenses due or accrued .....	1,928,966		1,928,966	2,684,400
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 .....	1,772,344		1,772,344	1,793,384
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 .....	911,465		911,465	335,424
16. Derivatives .....				
17. Payable for securities .....				
18. Payable for securities lending .....				
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and \$.....0 certified reinsurers) .....				
20. Reinsurance in unauthorized and certified (\$.....0) companies .....				
21. Net adjustments in assets and liabilities due to foreign exchange rates .....				
22. Liability for amounts held under uninsured plans .....	6,595,444		6,595,444	6,836,753
23. Aggregate write-ins for other liabilities (including \$.....194,044 current) .....	194,044		194,044	238,715
24. Total liabilities (Lines 1 to 23) .....	19,547,809		19,547,809	20,128,153
25. Aggregate write-ins for special surplus funds .....	X X X	X X X	1,275,090	1,635,940
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	115,302,924	106,377,566
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0) .....	X X X	X X X		
32.2 .....0 shares preferred (value included in Line 27 \$.....0) .....	X X X	X X X		
33. Total capital and surplus (Lines 25 to 31 minus Line 32) .....	X X X	X X X	126,290,618	117,726,110
34. Total Liabilities, capital and surplus (Lines 24 and 33) .....	X X X	X X X	145,838,427	137,854,263
<b>DETAILS OF WRITE-INS</b>				
2301. Uninsured Claim Admin Expense Reserve .....	194,044		194,044	238,715
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) .....	194,044		194,044	238,715
2501. 2016 ACA Fee .....	X X X	X X X	1,275,090	1,635,940
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	1,275,090	1,635,940
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	6,022,419	5,619,768	7,518,657
2. Net premium income (including \$.....0 non-health premium income) .....	X X X	150,396,862	139,908,819	186,973,375
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	150,396,862	139,908,819	186,973,375
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits .....				
10. Other professional services .....		127,342,915	119,779,788	158,384,496
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) .....		127,342,915	119,779,788	158,384,496
<b>Less:</b>				
17. Net reinsurance recoveries .....				
18. Total hospital and medical (Lines 16 minus 17) .....		127,342,915	119,779,788	158,384,496
19. Non-health claims (net) .....				
20. Claims adjustment expenses, including \$.....21,739 cost containment expenses .....		2,102,311	2,616,850	2,553,562
21. General administrative expenses .....		9,933,409	8,126,438	12,080,983
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) .....		139,378,635	130,523,076	173,019,041
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	X X X	11,018,227	9,385,743	13,954,334
25. Net investment income earned .....		2,003,373	1,771,225	2,979,943
26. Net realized capital gains (losses) less capital gains tax of \$.....0 .....		1,184,283	1,515,899	4,536,426
27. Net investment gains or (losses) (Lines 25 plus 26) .....		3,187,656	3,287,124	7,516,369
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)] .....		2,009	(128,374)	(128,739)
29. Aggregate write-ins for other income or expenses .....		(1,399,359)	3,816	(3,599,527)
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	12,808,533	12,548,309	17,742,437
31. Federal and foreign income taxes incurred .....	X X X			
32. Net income (loss) (Lines 30 minus 31) .....	X X X	12,808,533	12,548,309	17,742,437
<b>DETAILS OF WRITE-INS</b>				
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) .....		641	3,816	473
2902. Contribution to Delta Dental Fund .....		(1,400,000)		(3,600,000)
2903. ....				
2998. Summary of remaining write-ins for Line 29 from overflow page .....				
2999. TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....		(1,399,359)	3,816	(3,599,527)

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

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year .....	117,726,110	101,696,303	101,696,303
34. Net income or (loss) from Line 32 .....	12,808,533	12,548,309	17,742,437
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 .....	(4,615,965)	537,264	(1,949,471)
37. Change in net unrealized foreign exchange capital gain or (loss) .....			
38. Change in net deferred income tax .....			
39. Change in nonadmitted assets .....	371,940	243,403	236,841
40. Change in unauthorized and certified reinsurance .....			
41. Change in treasury stock .....			
42. Change in surplus notes .....			
43. Cumulative effect of changes in accounting principles .....			
44. Capital Changes:			
44.1 Paid in .....			
44.2 Transferred from surplus (Stock Dividend) .....			
44.3 Transferred to surplus .....			
45. Surplus adjustments:			
45.1 Paid in .....			
45.2 Transferred to capital (Stock Dividend) .....			
45.3 Transferred from capital .....			
46. Dividends to stockholders .....			
47. Aggregate write-ins for gains or (losses) in surplus .....			
48. Net change in capital and surplus (Lines 34 to 47) .....	8,564,508	13,328,976	16,029,807
49. Capital and surplus end of reporting period (Line 33 plus 48) .....	126,290,618	115,025,279	117,726,110
<b>DETAILS OF WRITE-INS</b>			
4701. ....			
4702. ....			
4703. ....			
4798. Summary of remaining write-ins for Line 47 from overflow page .....			
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....			

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	150,383,366	138,702,661	187,017,365
2. Net investment income .....	2,104,306	1,700,566	3,015,184
3. Miscellaneous income .....	641	3,816	474
4. TOTAL (Lines 1 to 3) .....	152,488,313	140,407,043	190,033,023
5. Benefit and loss related payments .....	127,862,115	120,117,488	158,114,996
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	15,818,739	7,797,576	15,280,627
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) .....	143,680,854	127,915,064	173,395,623
11. Net cash from operations (Line 4 minus Line 10) .....	8,807,459	12,491,979	16,637,400
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	12,180,437	4,909,220	7,205,735
12.2 Stocks .....	9,118,463	15,557,525	30,078,947
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) .....	21,298,900	20,466,745	37,284,682
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	14,026,210	23,014,292	27,085,616
13.2 Stocks .....	18,822,633	18,468,057	33,901,586
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) .....	32,848,843	41,482,349	60,987,202
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) .....	(11,549,943)	(21,015,604)	(23,702,520)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(31,039)	19,178	131,535
17. Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) .....	(31,039)	19,178	131,535
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(2,773,523)	(8,504,447)	(6,933,585)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	5,152,743	12,086,328	12,086,328
19.2 End of period (Line 18 plus Line 19.1) .....	2,379,220	3,581,881	5,152,743

**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 .....	633,919					633,919				
2. First Quarter .....	666,175					666,175				
3. Second Quarter .....	668,726					668,726				
4. Third Quarter .....	679,763					679,763				
5. Current Year .....										
6. Current Year Member Months .....	6,022,419					6,022,419				
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) .....	150,396,862					150,396,862				
13. Life Premiums Direct .....										
14. Property/Casualty Premiums Written .....										
15. Health Premiums Earned .....	150,396,862					150,396,862				
16. Property/Casualty Premiums Earned .....										
17. Amount Paid for Provision of Health Care Services .....	127,862,115					127,862,115				
18. Amount Incurred for Provision of Health Care Services .....	127,342,915					127,342,915				

(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 .....						6,087,400
0699999 Total Amounts Withheld .....						
0799999 Total Claims Unpaid .....						6,087,400
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 .....	5,756,956	122,105,159	90,200	5,997,200	5,847,156	6,606,600
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) .....	5,756,956	122,105,159	90,200	5,997,200	5,847,156	6,606,600
10. Healthcare receivables (a) .....						
11. Other non-health .....						
12. Medical incentive pools and bonus amounts .....						
13. Totals (Lines 9 - 10 + 11 + 12) .....	5,756,956	122,105,159	90,200	5,997,200	5,847,156	6,606,600

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

## Notes to Financial Statement

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

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

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

Description	September 30, 2015	December 31, 2014
Net Income, OH	\$ 12,808,533	\$ 17,742,437
Effect of OH prescribed practices		
Effect of OH permitted practices		
Net income, NAIC SAP	\$ 12,808,533	\$ 17,742,437

Description	September 30, 2015	December 31, 2014
Statutory Surplus, OH	\$ 126,290,618	\$ 117,726,110
Effect of OH prescribed practices		
Effect of OH permitted practices		
Policyholders Surplus, NAIC SAP	\$ 126,290,618	\$ 117,726,110

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

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

#### C. Accounting Policy

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

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common stocks are recorded at market value except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the statutory equity basis.
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) No mortgage loans on real estate are held as of September 30, 2015 and 2014.
- (6) Loan backed securities are stated at amortized cost. The retrospective adjustment method is used to value MBS's and the scientific interest method is used to value CMO's.
- (7) The Company carries its investment in a non-insurance affiliate at the audited GAAP equity basis adjusted to a statutory equity basis.
- (8) The Company has no ownership interests in joint ventures, partnerships or limited liability companies as of September 30, 2015 and 2014.
- (9) No derivatives are held as of September 30, 2015 and 2014.
- (10) Not applicable.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Not applicable

### 2. Accounting Changes and Corrections of Errors

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

## Notes to Financial Statement

### 3. Business Combinations and Goodwill

No change.

### 4. Discontinued Operations

No change.

### 5. Investments

The Company owned no mortgage loans.

B. The Company had no investments in restructured debt.

C. The Company had no investments in reverse mortgages.

D. The Company had no investments in loan backed securities that are recorded at other-than-temporarily impaired values.

E. The Company had no repurchase agreements.

F. The Company does not have investments in real estate.

G. The Company has no investments in low-income housing tax credits (LIHTC).

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1	2	3	4	5	6
	Total Gross Restricted from Current Year	Total Gross Restricted from Prior Year	Increase/ (Decrease) (1 minus 2)	Total Current Year Admitted Restricted	Percentage Gross Restricted to Total Assets	Percentage Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown						
b. Collateral held under security lending agreements						
c. Subject to repurchase agreements						
d. Subject to reverse repurchase agreements						
e. Subject to dollar repurchase agreements						
f. Subject to dollar reverse repurchase agreements						
g. Placed under option contracts						
h. Letter stock or securities restricted as to sale						
i. FHLB capital stock						
j. On deposit with states	150,488	150,586	(98)	150,488	0.102%	0.103%
k. On deposit with other regulatory bodies						
l. Pledged as collateral to FHLB						
m. Pledged as collateral not captured in other categories						
n. Other restricted assets						
o. Total Restricted Assets						

(2) & (3) – Not applicable

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

No change.

## Notes to Financial Statement

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.

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

No change.

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

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

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

No material change.

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

No change.

**Notes to Financial Statement****20. Fair Value Measurements**

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

Description	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred stock				
Industrial & Misc	\$383,964	\$0	\$0	\$383,964
Parent, Subs, and Affiliate	0	0	0	\$0
Total Perpetual Preferred Stocks	\$383,964	\$0	\$0	\$383,964
Bonds				
U.S. Governments	\$0	\$9,307,859	\$0	\$9,307,859
Industrial & Misc	0	30,155,955	0	30,155,955
Hybrid Securities	0	0	0	0
Parent, Subs, and Affiliate	0	0	0	0
Total Bonds	\$0	\$39,463,814	\$0	\$39,463,814
Common stock				
Industrial & Misc	\$71,384,094	\$0	\$0	\$71,384,094
Parent, Subs, and Affiliate	0	0	0	0
Total Common Stocks	\$71,384,094	\$0	\$0	\$71,384,094
Derivative assets				
Interest rate contracts	\$0	\$0	\$0	\$0
Foreign exchange contracts	0	0	0	0
Credit contracts	0	0	0	0
Commodity futures contracts	0	0	0	0
Commodity forward contracts	0	0	0	0
Total Derivatives	\$0	\$0	\$0	\$0
Separate account assets	\$0	\$0	\$0	\$0
Total assets at fair value	\$71,768,058	\$39,463,814	\$0	\$111,231,872
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.
4. No change.
5. No change.

B. None.

C. None

D. None

**21. Other Items**

No change.

**22. Events Subsequent**

The Company has no events subsequent to September 30, 2015, 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.

## **Notes to Financial Statement**

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

Reserves as of December 31, 2014 were \$6,782,903. As of September 30, 2015, \$5,933,259 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Remaining reserves for prior years are now \$90,200 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$759,444 favorable prior-year gains development since December 31, 2014 to September 30, 2015. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The business to which this relates does not include retrospectively rated policies, therefore there was no return premium accrued as a result of the prior year effects.

### **26. Intercompany Pooling Arrangements**

No change.

### **27. Structured Settlement**

No change.

### **28. Health Care Receivables**

No change.

### **29. Participating Policies**

No change.

### **30. Premium Deficiency Reserves**

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: .....
  
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
  
- 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. ..... 12/31/2013 .....
- 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. ..... 12/31/2013 .....
- 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). ..... 05/27/2015 .....
- 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: Yes[ ] No[X]
- 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

## GENERAL INTERROGATORIES (Continued)

### INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?  
 14.2 If yes, please complete the following:

Yes[X] No[]

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....		
14.22 Preferred Stock .....		
14.23 Common Stock .....	4,369,910	14,833,758
14.24 Short-Term Investments .....		
14.25 Mortgages Loans on Real Estate .....		
14.26 All Other .....	2,500,000	2,500,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	6,869,910	17,333,758
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?  
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
 If no, attach a description with this statement.

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

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

\$ ..... 0  
 \$ ..... 0  
 \$ ..... 0

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

Yes[X] No[]

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?  
 17.4 If yes, give full and complete information relating thereto:

Yes[] No[X]

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

17.5 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 .....
104650 .....	ClearArc Capital, Inc. ....	111 Lyon Street NW, MD RMNR2B Grand Rapids, MI 49503 .....
104859 .....	Eaton Vance .....	P.O. Box 9653, Providence, RI 02940-9653 .....
105360 .....	Invesco Advisers, Inc. ....	1555 Peachtree Street, NE, Atlanta, GA 30309 .....
107038 .....	JP Morgan .....	270 Park Avenue, New York, NY 10017 .....
74069 .....	McDonnell Investment Management, LLC .....	1515 W 22nd St., 11th Fl., Oak Brook, IL 60523 .....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?  
 18.2 If no, list exceptions:

Yes[X] No[]

## GENERAL INTERROGATORIES

### PART 2 - HEALTH

- |  |               |
|--|---------------|
| 1. Operating Percentages:  |               |
| 1.1 A&H loss percent   | ..... 85.000% |
| 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 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
<b>NONE</b>								

# SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

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

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
1. Alabama (AL) .....	N								
2. Alaska (AK) .....	N								
3. Arizona (AZ) .....	N								
4. Arkansas (AR) .....	N								
5. California (CA) .....	N								
6. Colorado (CO) .....	N								
7. Connecticut (CT) .....	N								
8. Delaware (DE) .....	N								
9. District of Columbia (DC) .....	N								
10. Florida (FL) .....	N								
11. Georgia (GA) .....	N								
12. Hawaii (HI) .....	N								
13. Idaho (ID) .....	N								
14. Illinois (IL) .....	N								
15. Indiana (IN) .....	N								
16. Iowa (IA) .....	N								
17. Kansas (KS) .....	N								
18. Kentucky (KY) .....	N								
19. Louisiana (LA) .....	N								
20. Maine (ME) .....	N								
21. Maryland (MD) .....	N								
22. Massachusetts (MA) .....	N								
23. Michigan (MI) .....	N								
24. Minnesota (MN) .....	N								
25. Mississippi (MS) .....	N								
26. Missouri (MO) .....	N								
27. Montana (MT) .....	N								
28. Nebraska (NE) .....	N								
29. Nevada (NV) .....	N								
30. New Hampshire (NH) .....	N								
31. New Jersey (NJ) .....	N								
32. New Mexico (NM) .....	N								
33. New York (NY) .....	N								
34. North Carolina (NC) .....	N								
35. North Dakota (ND) .....	N								
36. Ohio (OH) .....	L	150,396,862						150,396,862	
37. Oklahoma (OK) .....	N								
38. Oregon (OR) .....	N								
39. Pennsylvania (PA) .....	N								
40. Rhode Island (RI) .....	N								
41. South Carolina (SC) .....	N								
42. South Dakota (SD) .....	N								
43. Tennessee (TN) .....	N								
44. Texas (TX) .....	N								
45. Utah (UT) .....	N								
46. Vermont (VT) .....	N								
47. Virginia (VA) .....	N								
48. Washington (WA) .....	N								
49. West Virginia (WV) .....	N								
50. Wisconsin (WI) .....	N								
51. Wyoming (WY) .....	N								
52. American Samoa (AS) .....	N								
53. Guam (GU) .....	N								
54. Puerto Rico (PR) .....	N								
55. U.S. Virgin Islands (VI) .....	N								
56. Northern Mariana Islands (MP) .....	N								
57. Canada (CAN) .....	N								
58. Aggregate other alien (OT) .....	X X X								
59. Subtotal .....	X X X	150,396,862						150,396,862	
60. Reporting entity contributions for Employee Benefit Plans .....	X X X								
61. Total (Direct Business) .....	(a) 1	150,396,862						150,396,862	
<b>DETAILS OF WRITE-INS</b>									
58001. ....	X X X								
58002. ....	X X X								
58003. ....	X X X								
58998. Summary of remaining write-ins for Line 58 from overflow page .....	X X X								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) .....	X X X								

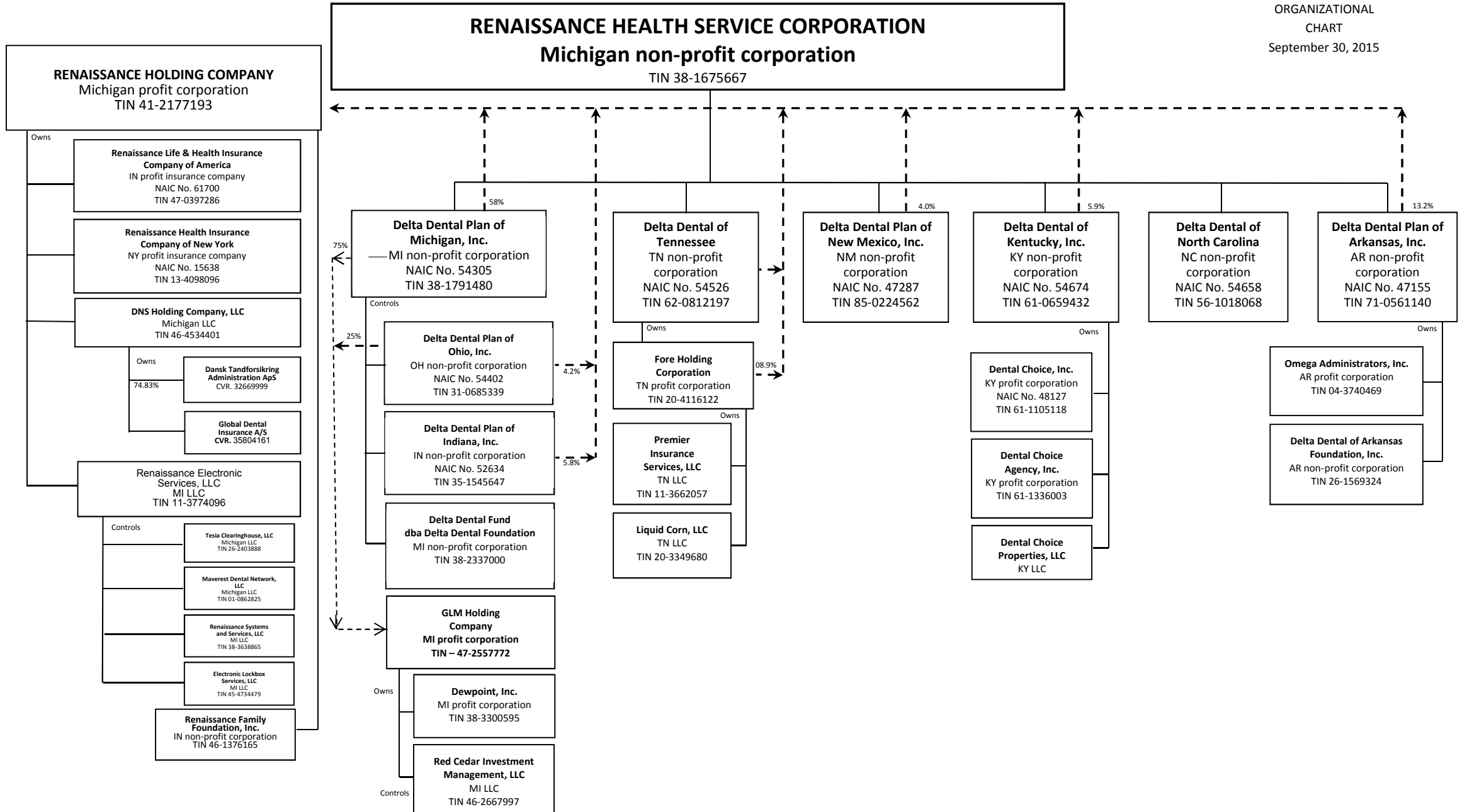
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

ORGANIZATIONAL  
 CHART  
 September 30, 2015

Q15



# 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	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*	
016	477 Renaissance Health Service Corporation	0	38-1675667				Renaissance Health Service Corporation	MI	UIP						
		0	46-1376165				Renaissance Family Foundation, Inc.	IN	NIA						
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	58.0	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	4.2	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Indiana, Inc.	Ownership	5.8	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Fore Holding Corporation	Ownership	8.9	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental of Kentucky, Inc.	Ownership	5.9	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of New Mexico, Inc.	Ownership	4.0	Renaissance Health Service Corporation		
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	13.2	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		
		15638	13-4098096				Renaissance Health Insurance Company of New York	NY	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		
		0	46-4534401				DNS Holding Company, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		
		0	32669999				Dansk Tandforsikring Administration ApS	DK	NIA	DNS Holding Company, LLC	Ownership	74.8	Renaissance Health Service Corporation		
		0	35804161				Global Dental Company A/S	DK	NIA	DNS Holding Company, LLC	Ownership	100.0	Renaissance Health Service Corporation		
		0	26-2403888				Tesia Clearinghouse, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation		
		0	11-3774096				Renaissance Electronic Services, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation		
		0	01-0862825				Maverest Dental Network, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	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	
		54402	31-0685339				Delta Dental Plan of Ohio, Inc.	OH	UDP	Delta Dental Plan of Michigan, Inc.	Board of Directors			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	46-2667997				Red Cedar Investment Management, LLC	MI	NIA	GLM Holding Company	Board of Directors			Renaissance Health Service Corporation			
0	47-2557772				GLM Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	75.0	Renaissance Health Service Corporation				
0	47-2557772				GLM Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	25.0	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	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
		0	38-3300595				Dewpoint, Inc.	MI	NIA	GLM Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	38-3638865				Renaissance Systems and Services, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation	
		0	45-4734479				Electronic Lockbox Services, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation	
477	Renaissance Health Service Corporation	54526	62-0812197				Delta Dental of Tennessee Fore Holding Corporation	TN	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
		0	20-4116122					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	
477	Renaissance Health Service Corporation	54674	61-0659432				Delta Dental of Kentucky, Inc.	KY	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
		0	61-1336003				Dental Choice Agency, Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	
			48127				Dental Choice Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	
		0					Dental Choice Properties, LLC	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	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	
477	Renaissance Health Service Corporation	47155	71-0561140				Delta Dental Plan of Arkansas, Inc.	AR	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
		0	04-3740469				Omega Administrators, Inc.	AR	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	100.0	Renaissance Health Service Corporation	
		0	26-1569324				Delta Dental of Arkansas Foundation, Inc.	AR	NIA	Delta Dental Plan of Arkansas, Inc.	Board of Directors		Renaissance Health Service Corporation	

Q16.1

Asterisk	Explanation
0000001	

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

**RESPONSE**

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

No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



5440220153650003

2015

Document Code: 365

**OVERFLOW PAGE FOR WRITE-INS**

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STATEMENT AS OF **September 30, 2015** OF THE **DELTA DENTAL PLAN OF OHIO, INC.**  
**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 .....	2,500,000	2,500,000
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) .....	2,500,000	2,500,000
12. Deduct total nonadmitted amounts .....	1,874,275	2,199,744
13. Statement value at end of current period (Line 11 minus Line 12) .....	625,725	300,256

**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 .....	118,086,090	91,897,193
2. Cost of bonds and stocks acquired .....	32,848,843	60,987,202
3. Accrual of discount .....	19,345	17,265
4. Unrealized valuation increase (decrease) .....	(4,617,538)	(1,949,472)
5. Total gain (loss) on disposals .....	1,184,286	4,536,426
6. Deduct consideration for bonds and stocks disposed of .....	21,297,329	37,284,682
7. Deduct amortization of premium .....	177,499	117,842
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) .....	126,046,198	118,086,090
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	126,046,198	118,086,090

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	38,731,034	5,346,291	2,966,292	(71,319)	40,528,062	38,731,034	41,039,714	40,006,606
2. NAIC 2 (a) .....	965,838		34,000		968,290	965,838	931,838	971,403
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds .....	39,696,872	5,346,291	3,000,292	(71,319)	41,496,352	39,696,872	41,971,552	40,978,009
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	727,929	53,825	175,378	20	645,743	727,929	606,396	855,285
9. NAIC 2 .....								
10. NAIC 3 .....	660				74,250	660	660	
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	728,589	53,825	175,378	20	719,993	728,589	607,056	855,285
15. Total Bonds & Preferred Stock .....	40,425,461	5,400,116	3,175,670	(71,299)	42,216,345	40,425,461	42,578,608	41,833,294

(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 \$.....2,750,262; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

**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 .....	2,750,262	X X X	2,750,262	3,998	

**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 .....	3,512,192	6,205,633
2. Cost of short-term investments acquired .....	1,318,083	1,145,002
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	2,080,013	3,838,443
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) .....	2,750,262	3,512,192
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	2,750,262	3,512,192

**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 Equivalents) ..... 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 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)
<b>Bonds - U.S. Governments</b>									
912810FT0	UNITED STATES TREAS BDS 04.500		08/05/2015	Bank of America	X X X	63,213	50,000	1,001	1
912810R9	UNITED STATES TREAS BDS 3%11/1		09/18/2015	Bank of America	X X X	110,645	110,000	1,022	1
912828G53	UNITED STATES TREAS NTS		09/09/2015	Bank of America	X X X	250,057	250,000	821	1
912828K58	UNITED STATES TREAS NTS		09/18/2015	Bank of America	X X X	358,877	360,000	1,677	1
912828XA3	UNITED STATES TREAS NTS		09/16/2015	Bank of America	X X X	229,932	230,000	755	1
912828G38	UNITED STATES TREAS NTS 2.25%1		08/11/2015	Bank of America	X X X	40,363	40,000	237	1
912810QY7	US TREASURY		07/06/2015	MERRILL LYNCH	X X X	36,880	40,000		1
912828SV3	US TREASURY N/B		08/12/2015	Undefined	X X X	54,762	55,000	235	1
912828XB1	US TREASURY N/B		09/08/2015	Undefined	X X X	147,533	148,300	932	1
912828VB3	US TREASURY NOTE		09/01/2015	Undefined	X X X	34,333	35,000	181	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,326,595	1,318,300	6,861	X X X
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
160429UA2	CHARLESTON SC WTRWKS & SWR		08/21/2015	Undefined	X X X	80,718	70,000	263	1
64966LM57	CITY OF NEW YORK		08/04/2015	Undefined	X X X	99,089	95,000	517	1
57582RDU7	MASSACHUSETTS ST GO BDS		08/20/2015	Undefined	X X X	105,264	85,000	460	1
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	285,071	250,000	1,240	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>									
14986DAH3	CD 2006-CD3 MTG TR		07/09/2015	Undefined	X X X	15,579	15,000	31	1
3135G0A78	FEDERAL NATL MTG ASSN		07/07/2015	Undefined	X X X	100,666	100,000		1FE
31418BL38	FNMA		07/14/2015	Undefined	X X X	95,428	90,013	130	1
3138WFM94	FNMA PASS-THRU INT 15 YEAR		09/28/2015	Undefined	X X X	203,291	199,205	401	1
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		09/28/2015	Undefined	X X X	200,978	197,158	397	1
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		07/14/2015	Undefined	X X X	113,125	106,690	154	1
38378BQJ1	GNMA REMIC TRUST 2012-27 20530		07/21/2015	Undefined	X X X	39,916		519	1
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS		08/01/2015	Undefined	X X X	39,650	40,000	57	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	808,633	748,066	1,689	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
02660TCS0	AMERICAN HOME MTG 2004-4 20450		09/10/2015	Undefined	X X X	57,021	57,057	56	1
059513AG6	BANC AMER CMBS 2007-4 20510210		07/09/2015	Undefined	X X X	74,397	70,000	152	1
14041NEX5	CAPITAL ONE MULTI ASSET EXECUTION		07/16/2015	Undefined	X X X	99,942	100,000		1
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		07/01/2015	Undefined	X X X	100,000	100,000		1
01F040677	FNMA		07/01/2015	Undefined	X X X	216,763	205,000		1FE
3135G0ZR7	FNMA		07/06/2015	Undefined	X X X	100,833	100,000		1FE
412822AD0	HARLEY DAVIDSON INC SR GLOB NT		07/23/2015	Undefined	X X X	54,697	55,000		1FE
437076BA9	HOME DEPOT INC SR NT 4.2%43		09/23/2015	Bank of America	X X X	40,368	40,000	826	1
464288513	ISHARES H/Y CORP BOND FUND		07/22/2015	Bank of America	X X X	500,345			1
571748AZ5	MARSH & MCLENNAN COS INC SR GL		09/11/2015	Undefined	X X X	75,090	75,000	16	1FE
581557AZ8	MCKESSON CORP NEW SR NT 2.7%22		07/27/2015	Undefined	X X X	67,060	70,000	236	1FE
585055BR6	MEDTRONIC INC SR GLOB NT 22		09/23/2015	Undefined	X X X	76,271	75,000	85	1FE
58772PAD0	MERCEDES-BENZ		07/22/2015	Undefined	X X X	139,983	140,000		1FE
96332HCG2	WHIRLPOOL CORP SERA MTN BE SR		09/01/2015	Bank of America	X X X	5,139	5,000	2	1
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	1,607,909	1,092,057	1,373	X X X
8399997 Subtotal - Bonds - Part 3					X X X	4,028,208	3,408,422	11,163	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	4,028,208	3,408,422	11,163	X X X

QE04

**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)
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
78409G206	SCE TRUST IV		08/17/2015	Undefined	2,150,000	53,825	25.00		1
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	53,825	X X X		X X X
8999997 Subtotal - Preferred Stocks - Part 3					X X X	53,825	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
8999999 Subtotal - Preferred Stocks					X X X	53,825	X X X		X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>									
000375204	ABB LTD		08/12/2015	MERRILL LYNCH	26,000	525	X X X		L
00287Y109	ABBVIE INC		07/16/2015	MERRILL LYNCH	334,000	23,362	X X X		1
00300A104	ABERDEEN ASSET MGMT		08/12/2015	MERRILL LYNCH	30,000	324	X X X		1
H0023R105	ACE LIMITED		08/03/2015	MERRILL LYNCH	135,000	14,791	X X X		1
00687A107	ADIDAS AG SPN ADR		08/12/2015	MERRILL LYNCH	16,000	618	X X X		L
001055102	AFLAC Corp.		08/19/2015	MERRILL LYNCH	804,000	50,647	X X X		L
009279100	AIRBUS GROUP		08/07/2015	MERRILL LYNCH	22,000	401	X X X		1
018805101	ALLINZ SE SPD ADR		08/12/2015	MERRILL LYNCH	28,000	474	X X X		L
02263T104	AMADEUS IT HOLDING		08/12/2015	MERRILL LYNCH	14,000	592	X X X		1
02341R302	AMCOR LTD AUS		08/12/2015	MERRILL LYNCH	7,000	277	X X X		L
032511107	ANADARKO PETE CORP		07/01/2015	MERRILL LYNCH	194,000	15,557	X X X		L
03938L104	ARCELORMITTAL SA. LUXEMBOURG		08/07/2015	MERRILL LYNCH	127,000	1,201	X X X		L
046353108	ASTRAZENECA PLC SPND ADR		09/22/2015	MERRILL LYNCH	609,000	20,481	X X X		L
052528304	AUST NW ZBG ADR		08/07/2015	MERRILL LYNCH	150,000	3,333	X X X		L
Y0486S104	AVAGO TECHNOLOGIES		08/12/2015	MERRILL LYNCH	5,000	621	X X X		1
05382A104	AVIVA PLC		08/07/2015	MERRILL LYNCH	347,000	5,770	X X X		L
054536107	AXA-SPONS ADR		08/07/2015	MERRILL LYNCH	6,000	163	X X X		1
056752108	BAIDU INC		08/12/2015	MERRILL LYNCH	7,000	1,118	X X X		1
059460303	BANCO BRADESCO		08/12/2015	MERRILL LYNCH	64,000	461	X X X		L
69367U105	BANK MANDIRI TBK-UNSPON		08/12/2015	MERRILL LYNCH	68,000	425	X X X		1
06738E204	BARCLAYS PLC ADR		08/07/2015	MERRILL LYNCH	186,000	3,229	X X X		L
072730302	BAYER AG SP ADR		08/07/2015	MERRILL LYNCH	4,000	592	X X X		L
055434203	BG GROUP PLC SP ADR		08/07/2015	MERRILL LYNCH	205,000	3,548	X X X		L
05565A202	BNP PARIBAS SPN ADR		08/04/2015	MERRILL LYNCH	115,000	3,769	X X X		L
101121101	BOSTON PPTYS INC		09/01/2015	MERRILL LYNCH	102,000	11,846	X X X		L
105105209	BRAMBLES LTD SHS ADR		08/12/2015	MERRILL LYNCH	18,000	270	X X X		1
10552T107	BRF SA ADR		08/12/2015	MERRILL LYNCH	11,000	224	X X X		1
120738406	BUNZL PLC ADR		08/12/2015	MERRILL LYNCH	10,000	288	X X X		L
136375102	CANADIAN NATL RY CO		08/12/2015	MERRILL LYNCH	14,000	858	X X X		L
142795202	CARLSBERG AS		08/12/2015	MERRILL LYNCH	41,000	708	X X X		1
15135U109	CENOVUS ENERGY INC		09/03/2015	MERRILL LYNCH	366,000	5,004	X X X		L
15639K300	CENTRICA PLC		08/12/2015	MERRILL LYNCH	23,000	389	X X X		L
39945C109	CGI GROUP INC		08/12/2015	MERRILL LYNCH	125,000	4,741	X X X		1
204319107	CIE FINANCIERE RICHEMONT SA SHS PE		09/09/2015	MERRILL LYNCH	1,479,000	11,014	X X X		1
171778202	CIELO S A SP ADR		08/12/2015	MERRILL LYNCH	12,000	141	X X X		L
172967424	CITIGROUP INC COM NEW		09/23/2015	MERRILL LYNCH	511,000	25,627	X X X		1
12562Y100	CK HUTCHISON HOLDINGS		08/12/2015	MERRILL LYNCH	687,000	10,007	X X X		1
126132109	CNOOC LTD		09/01/2015	MERRILL LYNCH	89,000	10,762	X X X		1
191085208	COCA COLA AMATIL SPD ADR		08/12/2015	MERRILL LYNCH	40,000	264	X X X		L
20449X302	COMPAS GROUP PLC SHS		08/12/2015	MERRILL LYNCH	34,000	549	X X X		1
225401108	CREDIT SUISSE GP SP ADR		07/16/2015	MERRILL LYNCH	471,000	13,692	X X X		L
229663109	CUBESMART COM		08/03/2015	MERRILL LYNCH	434,000	11,015	X X X		1
24872B100	DENSO CP UNSPONSORED ADR		08/12/2015	MERRILL LYNCH	3,000	71	X X X		L
D18190898	DEUTSCHE BK AG REG SHS		08/07/2015	MERRILL LYNCH	4,000	135	X X X		L

QE04.1

## 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)
251542106	DEUTSCHE BOERSE AG SHS		08/12/2015	MERRILL LYNCH	74.000	662	X X X		1
25157Y202	DEUTSCHE POST AG SHS		09/16/2015	MERRILL LYNCH	109.000	3,065	X X X		L
25179M103	DEVON ENERGY CORP		07/01/2015	MERRILL LYNCH	117.000	7,059	X X X		L
292505104	ENCANA		08/12/2015	MERRILL LYNCH	29.000	209	X X X		L
29265W207	ENEL SOCIETA PER AZIONI		08/06/2015	MERRILL LYNCH	381.000	1,801	X X X		L
29286D105	ENGIE SHS		08/07/2015	VARIOUS	1,155.000	30,129	X X X		1
29476L107	EQUITY RESIDENTIAL SH BEN INT		07/09/2015	MERRILL LYNCH	161.000	12,026	X X X		1
294821608	ERICSSON LM TEL CL B ADR		08/12/2015	MERRILL LYNCH	53.000	538	X X X		L
30231G102	EXXON MOBILE CORP		07/01/2015	MERRILL LYNCH	76.000	6,327	X X X		L
307305102	FANUC LTD-UNSP		09/01/2015	MERRILL LYNCH	171.000	4,753	X X X		L
344419106	FOMENTO ECNMCO MEX SPADR		08/12/2015	MERRILL LYNCH	5.000	450	X X X		1
36318L104	GALAXY ENTMT GROUP TLD		08/12/2015	MERRILL LYNCH	25.000	1,111	X X X		L
370334104	GENERAL MILLS INC		09/23/2015	MERRILL LYNCH	670.000	38,896	X X X		L
37427X104	GETINGE AB SHS PER ADVISORY AGR		08/12/2015	MERRILL LYNCH	536.000	13,504	X X X		1
375558103	GILEAD SCIENCES INC COM		09/01/2015	MERRILL LYNCH	451.000	50,917	X X X		L
38489R605	GRAMERCY PROPERTY TR INC		08/03/2015	MERRILL LYNCH	238.000	5,900	X X X		1
40049J206	GRUPO TELEVISIA SA ADR		08/12/2015	MERRILL LYNCH	15.000	485	X X X		L
412822108	HARLEY DAVIDSON INC		08/24/2015	MERRILL LYNCH	458.000	25,137	X X X		1
43300A104	Hilton Worldwide Hldgs		08/03/2015	MERRILL LYNCH	347.000	9,599	X X X		1
443510201	HUBBELL INC		07/01/2015	MERRILL LYNCH	97.000	10,768	X X X		1
455807107	INDUSTRIAL AND COMMRL BK		08/12/2015	MERRILL LYNCH	72.000	972	X X X		1
45662N103	INFINEON TECHS		08/07/2015	MERRILL LYNCH	7.000	78	X X X		1
456837103	Ing Group NV Netherlands		08/07/2015	MERRILL LYNCH	28.000	455	X X X		L
458140100	INTEL CORP		09/01/2015	MERRILL LYNCH	1,522.000	43,929	X X X		L
45857P509	INTERCONTINENTAL HOTELS		08/07/2015	MERRILL LYNCH	10.000	404	X X X		1
46115H107	INTESA SANPAOLO SPON ADR		08/25/2015	MERRILL LYNCH	268.000	5,878	X X X		L
G491BT108	INVESCO LTD		09/10/2015	MERRILL LYNCH	883.000	30,190	X X X		1
465562106	ITAU UNIBANCO BANCO MULT SA		09/01/2015	MERRILL LYNCH	544.000	4,313	X X X		L
478160104	JOHNSON & JOHNSON		09/14/2015	MERRILL LYNCH	456.000	42,644	X X X		L
4812A4831	JPMORGAN TR I INTL VA SMA SH		09/14/2015	MERRILL LYNCH	1,575.000	18,018	X X X		1
48137C108	JULIUS BAER GROUP ADR		08/12/2015	MERRILL LYNCH	66.000	684	X X X		1
485785109	KASIKORNBANK		08/12/2015	MERRILL LYNCH	11.000	218	X X X		1
493267108	KEYCORP NEW		09/02/2015	MERRILL LYNCH	663.000	8,822	X X X		L
495724403	KINGFISHER PLC SP ADR		08/12/2015	MERRILL LYNCH	44.000	510	X X X		L
500458401	KOMATSU NEW NEW SPNSDARD		08/12/2015	MERRILL LYNCH	46.000	834	X X X		L
501044101	KROGER COMPANY		09/14/2015	MERRILL LYNCH	1,543.000	55,009	X X X		L
539439109	LLOYDS TSB GRP SPD ADR		08/14/2015	MERRILL LYNCH	922.000	4,683	X X X		L
58155Q103	MCKESSON CORP		09/02/2015	MERRILL LYNCH	283.000	58,806	X X X		1
G5960L103	MEDTRONIC PLC		07/09/2015	MERRILL LYNCH	229.000	16,843	X X X		1
G60754101	MICHAEL KORS HLDGS LTD SHS		09/01/2015	MERRILL LYNCH	575.000	24,819	X X X		1
606822104	Mitsubishi UFJ Financial		07/28/2015	MERRILL LYNCH	788.000	5,596	X X X		L
60871R209	MOLSON COOR BREW CO CL B PER ADVIS		07/09/2015	MERRILL LYNCH	424.000	30,299	X X X		1
636274300	NATIONAL GRID PLC SP ADR		09/22/2015	MERRILL LYNCH	53.000	3,493	X X X		L
641069406	NESTLE S A SPONSORED ADR		08/07/2015	MERRILL LYNCH	22.000	1,611	X X X		L
654744408	NISSAN MTR LTD SPN ADR		07/02/2015	MERRILL LYNCH	87.000	1,839	X X X		L
654902204	Nokia Corp Sponsored ADR		09/23/2015	MERRILL LYNCH	4,320.000	27,472	X X X		L
656531605	NORSK HYDRO		09/01/2015	MERRILL LYNCH	955.000	3,265	X X X		1
66987V109	Novartis AG		08/12/2015	MERRILL LYNCH	89.000	9,008	X X X		L
670100205	NOVO NORDISK A S ADR		08/12/2015	MERRILL LYNCH	7.000	398	X X X		L
N6596X109	NXP SEMICONDUCTORS N.V. PER ADVISO		09/10/2015	MERRILL LYNCH	279.000	24,615	X X X		1
674599105	OCCIDENTAL PETE CORP CAL		09/04/2015	MERRILL LYNCH	137.000	9,534	X X X		L
69924R108	PARAMOUNT GROUP INC		08/03/2015	MERRILL LYNCH	1,045.000	18,524	X X X		1
718546104	PHILLIPS 66		07/01/2015	MERRILL LYNCH	171.000	13,456	X X X		1
720190206	PIEDMONT OFFICE REALTY TR INC COM		09/01/2015	MERRILL LYNCH	571.000	9,850	X X X		1

QE04.2

## 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)
73328P106	PORSCHE AUTOMOBIL		08/07/2015	MERRILL LYNCH	13.000	100	X X X		1
737464107	POST PROPERTIES INC		07/22/2015	MERRILL LYNCH	463.000	26,952	X X X		1
693506107	PPG INDUSTRIES		09/04/2015	MERRILL LYNCH	553.000	54,552	X X X		1
73942H100	PRADA		08/12/2015	MERRILL LYNCH	44.000	403	X X X		1
743476202	PROSIEBENSAT.1 MEDIA		08/12/2015	MERRILL LYNCH	17.000	203	X X X		1
74435K204	PRUDENTIAL PLC ADR		08/07/2015	MERRILL LYNCH	2.000	95	X X X		1
74463M106	PUBLICIS GROUPE SPON ADR		08/12/2015	MERRILL LYNCH	45.000	812	X X X		L
75281A109	RANGE RESOURCES CORP DEL		09/02/2015	MERRILL LYNCH	872.000	34,853	X X X		L
759530108	RELX PLC PER ADVISORY AGREEMENT		08/12/2015	MERRILL LYNCH	1,763.000	16,863	X X X		1
767204100	Rio Tinto PLC Spnsrd ADR		09/23/2015	MERRILL LYNCH	475.000	17,384	X X X		L
771195104	ROCHE HLDG LTD		09/23/2015	MERRILL LYNCH	540.000	18,400	X X X		L
780259107	ROYAL DUTCH SHEL PLC		08/12/2015	MERRILL LYNCH	13.000	758	X X X		L
780641205	ROYAL KPN N V SP ADR		08/07/2015	MERRILL LYNCH	192.000	755	X X X		L
783513104	RYANAIR HOLDINGS		08/07/2015	MERRILL LYNCH	20.000	1,485	X X X		1
803054204	SAP AG SHS		08/12/2015	MERRILL LYNCH	8.000	568	X X X		L
806857108	SCHLUMBERGER LTD		09/04/2015	MERRILL LYNCH	1,045.000	83,717	X X X		L
80687P106	SCHNEIDER ELEC SA		08/12/2015	MERRILL LYNCH	294.000	4,092	X X X		1
816851109	SEMPRA ENERGY		08/10/2015	MERRILL LYNCH	109.000	11,135	X X X		L
81783H105	SEVEN AND I HOLDINGS CO		08/07/2015	MERRILL LYNCH	12.000	277	X X X		1
82481R106	SHIRE PLC-ADR		08/24/2015	MERRILL LYNCH	33.000	7,554	X X X		L
828806109	SIMON PROPERTY GROUP DEL		07/09/2015	MERRILL LYNCH	69.000	12,398	X X X		1
83084V106	SKY PLC		08/12/2015	MERRILL LYNCH	8.000	535	X X X		1
83175M205	SMITH-NPHW PLC SPADR NEW		08/19/2015	MERRILL LYNCH	132.000	4,897	X X X		L
83364L109	SOCIETE GENERAL SP ADR		07/01/2015	MERRILL LYNCH	283.000	2,687	X X X		L
835699307	Sony Corp.		08/07/2015	MERRILL LYNCH	3.000	80	X X X		L
867224107	SUNCOR ENERGY-NEW		08/12/2015	MERRILL LYNCH	12.000	345	X X X		L
870123106	SWATCH GROUP		08/12/2015	MERRILL LYNCH	22.000	447	X X X		1
87160A100	SYNGENTA AG ADR		08/12/2015	MERRILL LYNCH	8.000	645	X X X		L
874039100	TAIWAN S MANUFCTRING ADR		08/25/2015	MERRILL LYNCH	136.000	2,689	X X X		L
87612E106	TARGET CORP		09/02/2015	MERRILL LYNCH	745.000	57,637	X X X		L
89151E109	TOTAL S.A. SP ADR		08/07/2015	MERRILL LYNCH	139.000	7,004	X X X		L
892331307	TOYOTA MOTOR CORP ADR		08/24/2015	MERRILL LYNCH	99.000	11,495	X X X		L
H42097107	UBS AG		08/12/2015	MERRILL LYNCH	42.000	921	X X X		L
913017109	UNITED TECHNOLOGIES CORPORATION		09/01/2015	MERRILL LYNCH	373.000	35,911	X X X		L
911271302	UNTD OVERSEAS BK SPN ADR		08/12/2015	MERRILL LYNCH	48.000	1,349	X X X		1
92276F100	VENTAS INC COM		09/01/2015	MERRILL LYNCH	55.000	3,117	X X X		1
92857W308	VODAFONE GROUP		08/07/2015	MERRILL LYNCH	29.000	1,091	X X X		1
949746101	WELLS FARGO & CO NEW		09/01/2015	MERRILL LYNCH	644.000	34,483	X X X		L
95040Q104	WELLTOWER INC		09/30/2015	Undefined	1,816.000	105,251	X X X		1
92890T106	WH GROUP LTD		08/07/2015	MERRILL LYNCH	1,030.000	13,276	X X X		1
977868306	WOLSELEY		08/07/2015	MERRILL LYNCH	50.000	330	X X X		1
92937A102	WPP PLC NEW/ADR		08/12/2015	MERRILL LYNCH	12.000	1,334	X X X		L
98433V102	YAHOO JAPAN CORP		08/12/2015	MERRILL LYNCH	47.000	418	X X X		1
98956P102	ZIMMER HOLDINGS INC		09/02/2015	MERRILL LYNCH	422.000	42,557	X X X		L
654624105	Nippon Telephone Adr	F	08/24/2015	MERRILL LYNCH	292.000	10,507	X X X		L
76026T205	Repsol S A Spns Adr	F	08/07/2015	MERRILL LYNCH	19.000	315	X X X		L
904784709	Unilever NV NY Reg Shs	F	08/12/2015	MERRILL LYNCH	30.000	1,311	X X X		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	1,594,277	X X X		X X X
<b>Common Stocks - Mutual Funds</b>									
057071870	BAIRD CORE PLUS BOND FUND		09/25/2015	Bank of America	1,813.218	19,981	X X X		1
057071409	BAIRD SHORT TERM BOND FUND		09/25/2015	Bank of America	1,066.552	10,317	X X X		1
233203827	DFA US LARGE CAP VALUE		09/09/2015	Bank of America	900.700	29,466	X X X		1
31420B300	FEDERATED INST HIGH YLD BOND		09/01/2015	Bank of America	2,918.274	28,539	X X X		L

QE04.3

## 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)
4812C1330 .....	JP MORGAN SHORT DURAT BOND-SL .....		09/28/2015 .....	Bank of America .....	658.633	7,166	X X X		1
68380T608 .....	OPPENHEIMER INT'L BOND FD-I .....		07/24/2015 .....	Bank of America .....	86,655.113	500,000	X X X		L
74144Q500 .....	T ROWE PRICE INSTL INTL BOND FUND .....		07/24/2015 .....	Bank of America .....	60,459.492	500,000	X X X		1
921937504 .....	VANGUARD BOND INDEX FUND INC .....		07/24/2015 .....	Bank of America .....	83,720.930	900,000	X X X		L
9299999	Subtotal - Common Stocks - Mutual Funds .....				X X X	1,995,469	X X X		X X X
9799997	Subtotal - Common Stocks - Part 3 .....				X X X	3,589,746	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	3,589,746	X X X		X X X
9899999	Subtotal - Preferred and Common Stocks .....				X X X	3,643,571	X X X		X X X
9999999	Total - Bonds, Preferred and Common Stocks .....				X X X	7,671,779	X X X	11,163	X X X

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.										
<b>Bonds - U.S. Governments</b>																								
38376GC24	GNMA CMO 2011		09/16/2015	PRINCIPAL RECEIPT	XXX	18,770	18,770	18,667	18,667				103		103		18,770				180	04/16/2032	1	
38376GL57	GNMA CMO 2011		09/16/2015	PRINCIPAL RECEIPT	XXX	11,658	11,658	11,722	11,711				(53)		(53)		11,658				196	12/16/2035	1	
38378BQ05	GNMA CMO 2012		09/16/2015	PRINCIPAL RECEIPT	XXX	2,966	2,966	2,995	2,992				(26)		(26)		2,966				37	03/16/2040	1	
38378B7E3	GNMA CMO 2013		09/16/2015	PRINCIPAL RECEIPT	XXX	1,457	1,457	1,450	1,450				7		7		1,457				17	05/16/2046	1	
38378KWU9	GNMA CMO 2013-96		09/16/2015	PRINCIPAL RECEIPT	XXX	801	801	792	793				8		8		801				7	11/16/2044	1	
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		09/21/2015	PRINCIPAL RECEIPT	XXX	15,998	15,998	17,056	17,056				(1,057)		(1,057)		15,998				311	10/20/2041	1	
38376GV6	GNMA REMIC TRUST 2010-52 20381		09/16/2015	PRINCIPAL RECEIPT	XXX	2,253	2,253	2,272	2,269				(15)		(15)		2,253				79	12/16/2038	1	
38378BSP5	GNMA REMIC TRUST 2012-46 20381		09/16/2015	PRINCIPAL RECEIPT	XXX	7,790	7,790	7,868	7,858				(68)		(68)		7,790				90	11/16/2038	1	
912810FT0	UNITED STATES TREAS BDS 04.500		08/01/2015	Bank of America	XXX	12,963	10,000	12,909	12,900				(60)		(60)		122		122		435	02/15/2036	1	
912810R9J	UNITED STATES TREAS BDS 3%11/1		09/01/2015	Bank of America	XXX	133,915	130,000	129,929	129,929				(2)		(2)		129,927		3,989		3,872	01/01/2044	1	
912828D98	UNITED STATES TREAS NTS		07/02/2015	Bank of America	XXX	100,625	100,000	100,652	100,652				(109)		(109)		100,544		81		81	587	09/15/2017	1
912828F47	UNITED STATES TREAS NTS		09/17/2015	Undefined	XXX	155,142	155,000	155,299	95,208				(110)		(110)		155,164		(22)		(22)	929	09/30/2016	1
912828G53	UNITED STATES TREAS NTS		09/23/2015	Bank of America	XXX	189,549	190,000	190,089	190,089				(3)		(3)		190,086		(537)		(537)	969	01/01/2021	1
912828K58	UNITED STATES TREAS NTS		08/04/2015	Bank of America	XXX	74,225	75,000	74,421	74,421				16		16		74,436		(212)		(212)	238	01/01/2020	1
912828WK2	UNITED STATES TREAS NTS		09/28/2015	McDonnell	XXX	100,019	100,000	99,974	99,985				11		11		99,996		23		23	51	01/01/2016	1
912828XA3	UNITED STATES TREAS NTS		07/21/2015	Bank of America	XXX	90,178	90,000	89,961	89,961				2		2		89,963		215		215	150	01/01/2018	1
912828G38	UNITED STATES TREAS NTS 2.25%1		09/08/2015	Bank of America	XXX	251,774	250,000	251,427	251,427				(31)		(31)		251,396		379		379	2,519	11/15/2024	1
912828SV3	US TREASURY N/B		09/23/2015	Undefined	XXX	54,734	55,000	54,762	54,762				4		4		54,765		(32)		(32)	356	05/15/2022	1
912828XB1	US TREASURY N/B		09/03/2015	Undefined	XXX	88,182	88,300	87,908	87,908				4		4		87,908		(273)		(273)	549	05/15/2025	1
912828VB3	US TREASURY NOTE		09/03/2015	Undefined	XXX	34,386	35,000	34,333	34,333								34,333		53		53	186	05/15/2023	1
0599999	Subtotal - Bonds - U.S. Governments				XXX	1,347,385	1,339,994	1,344,467	253,833				(1,383)		(1,383)		1,343,051		4,332		4,332	11,758	XXX	XXX
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																								
3137EACM9	FEDERAL HOME LN MTG CORP		07/16/2015	McDonnell	XXX	50,430	50,000	51,851	50,471				(369)		(369)		50,102		328		328	438	09/10/2015	1
3128MDG23	FHLMC		09/15/2015	PRINCIPAL RECEIPT	XXX	637	637	645	644				(7)		(7)		637				10	07/01/2027	1	
312932ZG4	FHLMC A8 6143		09/15/2015	PRINCIPAL RECEIPT	XXX	466	466	478	477				(11)		(11)		466				14	05/01/2039	1	
312934M58	FHLMC A8 7580		09/15/2015	PRINCIPAL RECEIPT	XXX	2,498	2,498	2,536	2,530				(32)		(32)		2,498				83	07/01/2039	1	
312936KB2	FHLMC A8 9290		09/15/2015	PRINCIPAL RECEIPT	XXX	1,584	1,584	1,640	1,632				(49)		(49)		1,584				51	10/01/2039	1	
3137A1TK9	FHLMC CMO 2010 - 3725		09/15/2015	PRINCIPAL RECEIPT	XXX	1,039	1,039	1,086	1,073				(34)		(34)		1,039				25	09/15/2024	1	
3137AA5J3	FHLMC CMO 2011		09/15/2015	PRINCIPAL RECEIPT	XXX	1,334	1,334	1,379	1,367				(33)		(33)		1,334				29	07/15/2025	1	
3128MJGB0	FHLMC GO 8193		09/15/2015	PRINCIPAL RECEIPT	XXX	761	761	796	792				(31)		(31)		761				30	04/01/2037	1	
31292SBY5	FHLMC PC GOLD CASH 30		09/15/2015	PRINCIPAL RECEIPT	XXX	7,706	7,706	7,959	7,952				(246)		(246)		7,706				176	12/01/2043	1	
3128MD3A9	FHLMC PC GOLD COMB 15		09/15/2015	PRINCIPAL RECEIPT	XXX	1,366	1,366	1,414	1,413				(48)		(48)		1,366				27	04/01/2029	1	
3129413U9	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	4,839	4,839	5,359	5,354				(514)		(514)		4,839				161	08/01/2040	1	
31292SA83	FHLMC PC GOLD CASH 30		09/15/2015	PRINCIPAL RECEIPT	XXX	2,789	2,789	2,762	2,763				26		26		2,789				46	02/01/2043	1	
31292SB25	FHLMC PC GOLD CASH 30		09/15/2015	PRINCIPAL RECEIPT	XXX	13,757	13,757	14,316	14,302				(545)		(545)		13,757				363	01/01/2044	1	
3128MMRN5	FHLMC PC GOLD COMB 15		09/15/2015	PRINCIPAL RECEIPT	XXX	7,705	7,705	7,883	7,872				(167)		(167)		7,705				155	01/01/2029	1	
3128M8NA8	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	6,200	6,200	6,770	6,752				(552)		(552)		6,200				231	08/01/2040	1	
3128MJQ78	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	7,411	7,411	7,414	7,413				(2)		(2)		7,411				171	02/01/2042	1	
3128MJS35	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	5,414	5,414	5,164	5,170				244		244		5,414				99	07/01/2043	1	
3128MJT26	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	14,798	14,798	15,832	15,807				(1,009)		(1,009)		14,798				441	01/01/2044	1	
3128MJT67	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	6,489	6,489	6,549	6,547				(58)		(58)		6,489				150	02/01/2044	1	
3128MJT75	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	8,459	8,459	8,829	8,820				(362)		(362)		8,459				225	02/01/2044	1	
3128MJTH3	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	4,412	4,412	4,598	4,592				(180)		(180)		4,412				117	10/01/2043	1	
3128MJTU4	FHLMC PC GOLD COMB 30		09/15/2015	PRINCIPAL RECEIPT	XXX	3,873	3,873	3,866	3,866				7		7		3,873				89	01/01/2044	1	
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		09/15/2015	PRINCIPAL RECEIPT	XXX	4,981	4,981	5,151	5,121				(141)		(141)		4,981				167	04/01/2040	1	
3132JA6N0	FHLMC PC GOLD PC 30YR		09/15/2015	PRINCIPAL RECEIPT	XXX	8,341	8,341	8,391	8,390				(49)		(49)		8,341				178	06/01/2043	1	
3132JNZ26	FHLMC PC GOLD PC 30YR		09/15/2015	PRINCIPAL RECEIPT	XXX	5,786	5,786	5,751	5,752				34		34		5,786				132	09/01/2043	1	
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		09/15/2015	PRINCIPAL RECEIPT	XXX	636	636	681	681				(45)		(45)		636				6	11/01/2044	1	
3137A5L51	FHLMC REMIC SERIES 3795		09/15/2015	PRINCIPAL RECEIPT	XXX	2,534	2,534	2,603	2,664				(129)		(129)		2,534				60	03/24/2015	1	
3137A8FP8	FHLMC CMO 2011		09/15/2015	PRINCIPAL RECEIPT	XXX	1,387	1,387	1,431	1,420				(33)		(33)		1,387				31	02/15/2025	1	
31416TDX4	FN AA9117		09/25/2015	PRINCIPAL RECEIPT	XXX	1,394	1,394	1,385	1,386				8		8		1,394				42	07/01/2039	1	
31418BL38	FNMA		09/25/2015	VARIOUS	XXX	98,764	96,853	98,875	98,875				(116)		(116)		98,760		4		4	142	01/01/2045	1
31417CB95	FNMA PAB 5463		09/25/2015	PRINCIPAL RECEIPT	XXX	1,744	1,744	1,816	1,811															

## 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)
31417LD36	FNMA PAC1921		09/25/2015	PRINCIPAL RECEIPT	X X X	1,007	1,007	1,014	1,013		(6)		(6)		1,007				27	09/01/2039	1
31417NAQ4	FNMA PAC3614		09/25/2015	PRINCIPAL RECEIPT	X X X	179	179	178	178						179				5	08/01/2024	1
31417QRZ9	FNMA PAC5003		09/25/2015	PRINCIPAL RECEIPT	X X X	4,585	4,585	4,642	4,633		(47)		(47)		4,585				134	01/01/2040	1
31419A4N4	FNMA PAE 0828		09/25/2015	PRINCIPAL RECEIPT	X X X	3,390	3,390	3,512	3,502		(112)		(112)		3,390				78	02/01/2041	1
31419FD06	FNMA PAE4624 4% 2040		09/25/2015	PRINCIPAL RECEIPT	X X X	2,454	2,454	2,394	2,398		55		55		2,454				63	10/01/2040	1
3138AV3Q6	FNMA PASS THRU		09/25/2015	PRINCIPAL RECEIPT	X X X	1,392	1,392	1,421	1,418		(26)		(26)		1,392				32	10/01/2041	1
31412PXC0	FNMA PASS THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	375	375	378	377		(3)		(3)		375				12	06/01/2039	1
3138EMT84	FNMA PASS-THRU INT 15 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	982	982	993	993		(11)		(11)		982				16	12/01/2028	1
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	1,691	1,691	1,796	1,795		(104)		(104)		1,691				46	10/01/2014	1
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	784	784	829	828		(44)		(44)		784				21	09/01/2014	1
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	3,554	3,554	3,657	3,655		(101)		(101)		3,554				77	12/01/2043	1
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	2,927	2,927	2,891	2,891		36		36		2,927				59	11/01/2042	1
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	1,703	1,703	1,747	1,746		(43)		(43)		1,703				41	09/01/2043	1
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	4,680	4,680	4,951	4,948		(268)		(268)		4,680				127	12/01/2043	1
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	2,457	2,457	2,670	2,668		(211)		(211)		2,457				71	08/01/2041	1
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	995	995	1,084	1,083		(87)		(87)		995				29	04/01/2039	1
31416TL49	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	1,633	1,633	1,783	1,781		(147)		(147)		1,633				49	08/01/2039	1
31417DUZ7	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	756	756	747	747		9		9		756				15	11/01/2042	1
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	1,991	1,991	2,205	2,205		(215)		(215)		1,991				70	11/01/2039	1
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	2,085	2,085	2,135	2,135		(50)		(50)		2,085				48	12/01/2041	1
31417BST0	FNMA PASS-THRU INT 15 YEAR 2.5		09/25/2015	PRINCIPAL RECEIPT	X X X	2,982	2,982	3,072	3,057		(76)		(76)		2,982				50	06/01/2027	1
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		09/25/2015	PRINCIPAL RECEIPT	X X X	11,357	11,357	12,114	12,095		(738)		(738)		11,357				338	12/01/2043	1
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		09/25/2015	PRINCIPAL RECEIPT	X X X	809	809	866	866		(57)		(57)		809				10	12/01/2044	1
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		09/25/2015	PRINCIPAL RECEIPT	X X X	2,534	2,534	2,687	2,687		(153)		(153)		2,534				10	02/01/2045	1
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		09/25/2015	PRINCIPAL RECEIPT	X X X	3,006	3,006	3,204	3,204		(198)		(198)		3,006				55	03/01/2045	1
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		09/25/2015	PRINCIPAL RECEIPT	X X X	3,013	3,013	3,061	3,061		(40)		(40)		3,013				91	05/01/2040	1
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		09/25/2015	PRINCIPAL RECEIPT	X X X	1,535	1,535	1,594	1,581		(46)		(46)		1,535				52	02/01/2037	1
31418AWT1	FNMA PASS-THRU SF15 105-125 3		09/25/2015	PRINCIPAL RECEIPT	X X X	9,738	9,738	10,193	10,193		(455)		(455)		9,738				119	08/01/2028	1
31418AES3	FNMA PMA 1044		09/25/2015	PRINCIPAL RECEIPT	X X X	2,891	2,891	2,963	2,957		(66)		(66)		2,891				56	04/01/2042	1
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	367,114	364,773	376,514	258,344		(8,074)		(8,074)		366,782		332	332	6,055	X X X	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
009089AA1	AIR CANADA 2013-1 20261115 4.1		08/10/2015	Undefined	X X X	51,611	54,404	53,151			23		23		53,175		(1,564)	(1,564)	556	11/15/2026	1FE
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2		09/18/2015	PRINCIPAL RECEIPT	X X X	409	409	409	409						409				9	10/17/2036	1
032511BJ5	ANADARKO PETE CORP SR GLBL NT		08/19/2015	Undefined	X X X	72,527	75,000	76,464			(67)		(67)		76,397		(3,870)	(3,870)	1,574	07/15/2024	1FE
064159FL5	BANK OF NOVA SCOTIA SR GLBL NT		09/03/2015	Undefined	X X X	70,046	70,000	71,845			(152)		(152)		71,693		(1,647)	(1,647)	1,231	07/21/2021	1FE
07383F7Y8	BEAR STEARNS CMBS 2005-PWR8		07/15/2015	PRINCIPAL RECEIPT	X X X	4,831	4,831	4,922	4,921		(90)		(90)		4,831				134	06/11/2041	1
07387BAL7	BEAR STEARNS CMBS 2005-PWR9		09/11/2015	PRINCIPAL RECEIPT	X X X	39,934	39,934	41,364	41,312		(1,378)		(1,378)		39,934				1,493	09/11/2042	1
136385AL5	CANADIAN NAT RES LTD NT 6.25%3		08/05/2015	VENDOR CODE 7003 NOT IN TABLE	X X X	26,703	25,000	29,330			(41)		(41)		29,289		(2,586)	(2,586)	629	01/01/2038	1
14313KAC2	CARMAX AUTO OWNER ABS		09/15/2015	PRINCIPAL RECEIPT	X X X	12,396	12,396	12,393	12,397		(1)		(1)		12,396				45	03/15/2016	1FE
149806AB7	CAZENOVIA CREEK FDG 1 2015-1 2		09/10/2015	PRINCIPAL RECEIPT	X X X	12,689	12,689	12,689							12,689				35	12/10/2023	1
Y1639JAD0	CITIC LTD		07/08/2015	Undefined	X X X	113,276	100,000	114,132			(127)		(127)		114,005		(729)	(729)	1,619	04/15/2021	1
247367AX3	DELTA AIRLINES PT 2002-1 20240		09/01/2015	Bank of America	X X X	57,225	50,002	59,128	58,903		(954)		(954)		57,949		(724)	(724)	3,461	02/01/2024	1
01F040677	FNMA		07/01/2015	Undefined	X X X	217,054	205,000	216,763			(127)		(127)		216,763		290	290	1,619	01/01/2017	1FE
419838AA5	HAWAIIAN AIRL TR 2013-1 202707		07/15/2015	VARIOUS	X X X	44,235	44,725	44,334	44,339		23		23		44,361		(126)	(126)	1,054	07/15/2027	1FE
43814FAC6	HONDA AUTO RECEP 2013-4		09/18/2015	PRINCIPAL RECEIPT	X X X	26,138	26,138	26,134	26,136		2		2		26,138				120	09/18/2017	1
466247GD9	JP MORGAN ACCEP 2004-A5 20341		09/25/2015	PRINCIPAL RECEIPT	X X X	3,752	3,752	3,761			(8)		(8)		3,752				33	12/25/2034	1
46625YSP9	JP MORGAN COM MTG 2005-LDP3		09/15/2015	PRINCIPAL RECEIPT	X X X	38,643	38,643	39,320	39,304		(661)		(661)		38,643				1,502	08/15/2042	1
46641YAA1	JP MORGAN MTG TR 2014-2		09/25/2015	PRINCIPAL RECEIPT	X X X	3,747	3,747	3,861			(114)		(114)		3,747				35	06/25/2029	1
55616XAL1	MACY'S RETAIL HLDGS INC SR NT 3		09/09/2015	MERRILL LYNCH	X X X	62,160	65,000	64,934	64,937		3		3		64,940		(2,780)	(2,780)	1,852	01/01/2024	1
58155QAC7	McKESSON CORP		07/28/2015	McDonnell	X X X	65,864	65,000	67,447	65,823		(404)		(404)		65,418		446	446	1,936	03/01/2016	1FE
595481AC6	MID-STATE CAPITAL 2005-1 20400		09/15/2015	PRINCIPAL RECEIPT	X X X	849	849	910	910		(61)		(61)		849				37	01/15/2040	1
63938PAH2	NAVISTAR FIN DEALER		09/25/2015	VARIOUS	X X X	100,000	100,000	100,348	100,317		(105)		(105)		100,212		(212)	(212)	655	09/25/2018	1
726505AP5	PLAINS EXPL & PRODTN CO SR NT 6		09/01/2015	Undefined	X X X	53,810	60,000	69,402	69,032		(613)		(613)		68,419		(14,609)	(14,609)	4,296	02/15/2023	1FE
760985H79	RESIDENTIAL ASSET SEC 2003-R25		09/25/2015	PRINCIPAL RECEIPT	X X X	3,880	3,880	3,918	3,921		(41)		(41)		3,880				139	09/25/2033	1
767201AK2	RIO TINTO FIN USA LTD GTD NT 3		08/12/2015	Bank of America	X X X	72,468	70,000	73,481	73,225		(368)		(368)								

## 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	F o r e i g n D i s p o s a l D a t e	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 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)	
8399997	Subtotal - Bonds - Part 4				3,000,292	2,967,711	3,046,751	1,218,092		(17,095)		(17,095)		3,024,125		(23,836)	(23,836)	45,539	XXX	XXX	
8399998	Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Subtotal - Bonds				3,000,292	2,967,711	3,046,751	1,218,092		(17,095)		(17,095)		3,024,125		(23,836)	(23,836)	45,539	XXX	XXX	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																					
03027X407	AMERICAN TOWER CORP NE DEP 1/1	08/07/2015	Undefined	400,000	41,591	100.00	40,440					(43)		40,397		1,194	1,194	1,373	XXX	RP1LFE	
842400756	SOUTHERN CALIF EDISON CO PREF	09/16/2015	Undefined	1,000,000	100,000	100.00	100,915							100,915		(915)	(915)	2,356	XXX	XXX	
913017117	UNITED TECHNOLOGIES CORP CORP	07/23/2015	Undefined	650,000	33,787	50.00	40,268	39,779		(7,030)		(7,030)		32,749		1,038	1,038	1,219	XXX	RP1LFE	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			XXX	175,378	XXX	181,623	39,779		(7,073)		(7,073)		174,061		1,317	1,317	4,948	XXX	XXX	
8999997	Subtotal - Preferred Stocks - Part 4			XXX	175,378	XXX	181,623	39,779		(7,073)		(7,073)		174,061		1,317	1,317	4,948	XXX	XXX	
8999998	Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Subtotal - Preferred Stocks			XXX	175,378	XXX	181,623	39,779		(7,073)		(7,073)		174,061		1,317	1,317	4,948	XXX	XXX	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																					
008252108	AFFILIATED MANAGERS	07/01/2015	MERRILL LYNCH	2,000	454	XXX	370	424	(54)			(54)		370		84	84		XXX	1	
009279100	AIRBUS GROUP	08/13/2015	MERRILL LYNCH	179,000	3,106	XXX	2,617	2,209	409			409		2,617		488	488	234	XXX	1	
03938L104	ARCELORMITTAL SA LUXEMBOURG	08/13/2015	MERRILL LYNCH	441,000	3,922	XXX	5,504	4,864	640			640		5,504		(1,582)	(1,582)	180	XXX	L	
05382A104	AVIVA PLC	08/19/2015	MERRILL LYNCH	272,000	4,250	XXX	4,037							4,037		213	213	221	XXX	L	
05523R107	BAE Systems PLC Spon Adr	08/04/2015	MERRILL LYNCH	519,000	15,111	XXX	16,151							16,151		(1,040)	(1,040)	288	XXX	L	
69367U105	BANK MANDIRI TBK-UNSPON	08/11/2015	MERRILL LYNCH	974,000	6,690	XXX	6,034	8,454	(2,420)			(2,420)		6,034		656	656	233	XXX	1	
06738E204	BARCLAYS PLC ADR	08/24/2015	MERRILL LYNCH	170,000	2,645	XXX	1,498	2,552	(1,053)			(1,053)		1,498		1,146	1,146	278	XXX	L	
05545E209	BHP BILLITON PLC SP ADR	08/24/2015	MERRILL LYNCH	542,000	17,415	XXX	23,288							23,288		(5,873)	(5,873)		XXX	L	
12541W209	C.H. Robinson Worldwide	09/01/2015	MERRILL LYNCH	195,000	13,135	XXX	12,069	14,604	(2,534)			(2,534)		12,069		1,066	1,066	353	XXX	L	
124857202	CBS Corp New Class B	08/07/2015	MERRILL LYNCH	978,000	48,830	XXX	52,734	54,123	(1,389)			(1,389)		52,734		(3,904)	(3,904)	14,152	XXX	L	
171778202	CIELO S A SP ADR	08/03/2015	MERRILL LYNCH	212,000	2,685	XXX	1,424	2,779	(1,354)			(1,354)		1,424		1,260	1,260	77	XXX	L	
172967424	CITIGROUP INC COM NEW	07/09/2015	MERRILL LYNCH	226,000	12,177	XXX	8,496	12,229	(3,733)			(3,733)		8,496		3,682	3,682		XXX	1	
12562Y100	CK HUTCHISON HOLDINGS	07/16/2015	MERRILL LYNCH	634,000	9,085	XXX	9,361							9,361		(276)	(276)	20,032	XXX	1	
126650100	CVS CORPORATION	07/01/2015	MERRILL LYNCH	119,000	12,520	XXX	10,512	11,461	(949)			(949)		10,512		2,009	2,009		XXX	L	
23304Y100	DBS GROUP HLDGS	08/25/2015	MERRILL LYNCH	82,000	4,108	XXX	4,995							4,995		(887)	(887)	132	XXX	L	
251566105	Deutsche Telekom Ag Spons	08/17/2015	MERRILL LYNCH	661,000	11,871	XXX	10,453	2,240	23			23		10,453		1,418	1,418		XXX	L	
292505104	ENCANA	09/03/2015	MERRILL LYNCH	1,185,000	8,107	XXX	21,035	5,235						21,035		(12,928)	(12,928)	162	XXX	L	
30225T102	EXTRA SPACE STORAGE INC COM	09/01/2015	MERRILL LYNCH	415,000	29,866	XXX	17,454	24,336	(6,882)			(6,882)		17,454		12,412	12,412		XXX	1	
30231G102	EXXON MOBILE CORP	09/04/2015	MERRILL LYNCH	514,000	38,038	XXX	52,215	47,519	4,696			4,696		52,215		(14,178)	(14,178)	2,055	XXX	L	
36160B105	GDF SUEZ SPONS ADR	07/31/2015	MERRILL LYNCH	1,142,000	29,873	XXX	29,873	26,606	3,267			3,267		29,873				850	XXX	1	
370334104	GENERAL MILLS INC	07/09/2015	MERRILL LYNCH	354,000	20,280	XXX	18,637							18,637		1,643	1,643	527	XXX	L	
38141G104	Goldman Sachs Group Inc	07/13/2015	MERRILL LYNCH	198,000	41,261	XXX	37,219							37,219		4,042	4,042	313	XXX	L	
42217K106	HEALTH CARE REIT INC COM	09/30/2015	MERRILL LYNCH	1,816,000	105,251	XXX	105,251	128,488	(32,697)			(32,697)		105,251				4,445	XXX	1	
455807107	INDUSTRIAL AND COMMRC L BNK	07/01/2015	MERRILL LYNCH	576,000	9,072	XXX	7,804	8,410	(606)			(606)		7,804		1,268	1,268		XXX	1	
460146103	INTERNATIONAL PAPER CO	07/01/2015	MERRILL LYNCH	66,000	3,206	XXX	3,614							3,614		(407)	(407)		XXX	L	
46625H100	JP MORGAN CHASE & CO	07/09/2015	MERRILL LYNCH	275,000	18,252	XXX	12,265	17,210	(4,945)			(4,945)		12,265		5,988	5,988	1,232	XXX	L	
49427F108	KILROY RLTY CORP COM	08/03/2015	MERRILL LYNCH	471,000	33,521	XXX	23,833	32,532	(8,699)			(8,699)		23,833		9,689	9,689	330	XXX	1	
532457108	LILLY ELI AND COMPANY	09/14/2015	MERRILL LYNCH	485,000	39,651	XXX	30,821	33,460	(2,639)			(2,639)		30,821		8,830	8,830	226	XXX	L	
534187109	LINCOLN NATL CORP IND	07/16/2015	MERRILL LYNCH	578,000	34,138	XXX	33,723							33,723		415	415		XXX	L	
61166W101	MONSANTO CO NEW	08/14/2015	MERRILL LYNCH	563,000	58,057	XXX	64,231	46,832	(2,657)			(2,657)		64,231		(6,174)	(6,174)	725	XXX	L	
65339F101	NEXTERA ENERGY INC SHS	09/01/2015	MERRILL LYNCH	168,000	17,032	XXX	10,664	17,857	(7,193)			(7,193)		10,664		6,369	6,369	2,802	XXX	L	
670346105	Nucor Corporation	09/01/2015	MERRILL LYNCH	723,000	30,967	XXX	34,316							34,316		(3,350)	(3,350)	269	XXX	1	
674599105	OCCIDENTAL PETE CORP CAL	07/09/2015	MERRILL LYNCH	189,000	13,882	XXX	16,740	15,235	1,505			1,505		16,740		(2,858)	(2,858)	3,087	XXX	L	
68389X105	ORACLE CORPORATION	09/14/2015	MERRILL LYNCH	841,000	31,837	XXX	35,028	37,820	(2,792)			(2,792)		35,028		(3,190)	(3,190)	470	XXX	L	
686330101	ORIX CORP SP ADR	08/03/2015	MERRILL LYNCH	234,000	15,870	XXX	13,739	14,632	(893)			(893)		13,739		2,131	2,131	338	XXX	L	
69331C108	PG&E Corp	09/23/2015	MERRILL LYNCH	1,833,000	93,553	XXX	86,318	97,589	(11,271)			(11,271)		86,318		7,234	7,234	2,502	XXX	L	
718546104	PHILLIPS 66	08/03/2015	MERRILL LYNCH	177,000	14,069	XXX	7,053	12,691	(5,637)			(5,637)		7,053		7,016	7,016	673	XXX	1	
73328P106	PORSCHE AUTOMOBIL	09/01/2015	MERRILL LYNCH	2,195,000	15,818	XXX	22,739	11,745	4,283			4,283		22,739		(6,921)	(6,921)	498	XXX	1	
74435K204	PRUDENTIAL PLC ADR	07/28/2015	MERRILL LYNCH	538,000	26,441	XXX	26,552							26,552		(111)	(111)		XXX	1	
74460D109	PUBLIC STORAGE COM	09/01/2015	MERRILL LYNCH	418,000	86,375	XXX	72,439	64,882	(5,223)			(5,223)		72,439		13,935	13,935		XXX	1	
74463M106	PUBLICIS GROUPE SPON ADR	09/01/2015	MERRILL LYNCH	570,000	9,896	XXX	12,035	10,133	1,865			1,865		12,035		(2,139)	(2,139)		XXX	L	
747525103	QUALCOMM INC COM	09/04/2015	MERRILL LYNCH	1,819,000	102,580	XXX	125,481	91,872	(4,432)			(4,432)		125,481		(22,901)	(22,901)	1,350	XXX	L	
758205207	REED ELSEVIER PLC	07/01/2015	MERRILL LYNCH	390,000	13,357	XXX	13,357	26,540	(13,182)			(13,182)		13,357				458	XXX	L	
803054204	SAP AG SHS	09/01/2015	MERRILL LYNCH	710,000	49,961	XXX	51,696							51,696		(1,734)	(1,734)		XXX	L	
828806109	SIMON PROPERTY GROUP DEL	09/01/2015	MERRILL LYNCH	102,000	18,942	XXX	15,798	18,575	(2,777)			(2,777)		15,798		3,144	3,144	6,291	XXX	1	
863667101	STRYKER CORPORATION	09/02/2015	MERRILL LYNCH	509,000	48,888	XXX	40,910	22,356	(6,493)			(6,493)									

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
929042109	VORNADO REALTY TRUST COMPANY		08/03/2015	MERRILL LYNCH	53,000	5,149	XXX	4,759	6,239	(1,480)			(1,480)		4,759	390	390	67	XXX	L	
G98290102	XL GROUP		08/03/2015	MERRILL LYNCH	1,097,000	41,393	XXX	36,843	37,704	(861)			(861)		36,843	4,550	4,550	589	XXX	1	
989825104	ZURICH INSURANCE GROUP		08/13/2015	MERRILL LYNCH	863,000	25,435	XXX	27,495							27,495	(2,060)	(2,060)		XXX	1	
433578507	Hitachi Ltd Adr	F	09/10/2015	MERRILL LYNCH	302,000	15,757	XXX	20,299	22,517	(2,218)			(2,218)		20,299	(4,543)	(4,543)	172	XXX	L	
76026T205	Repsol S A Spns Adr	F	09/11/2015	MERRILL LYNCH	1,816,000	24,268	XXX	36,400	27,446	3,110			3,110		36,400	(12,132)	(12,132)	1,776	XXX	L	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				XXX	1,407,701	XXX	1,380,898	1,092,162	(131,090)			(131,090)		1,380,898	26,803	26,803	69,802	XXX	XXX	
<b>Common Stocks - Mutual Funds</b>																					
464287614	ISHARES RUSSELL 1000 GROWTH		07/21/2015	Bank of America	5,115,000	525,115	XXX	427,555	489,045	(61,490)			(61,490)		427,555	97,560	97,560	8,961	XXX	L	
464287598	Ishares Russell 1000 Value Indx Fd		07/21/2015	Bank of America	5,089,000	525,199	XXX	305,817	531,292	(225,475)			(225,475)		305,817	219,382	219,382	34,403	XXX	L	
464287648	ISHARES TRUST RUSSELL 2000 GROWTH		07/21/2015	Bank of America	2,560,000	400,183	XXX	179,614	364,493	(184,879)			(184,879)		179,614	220,569	220,569	5,219	XXX	L	
922040100	Vanguard Institutional Index Fund		07/21/2015	Bank of America	2,580,379	500,000	XXX	284,056	486,840	(202,784)			(202,784)		284,056	215,944	215,944	124,791	XXX	L	
9299999	Subtotal - Common Stocks - Mutual Funds				XXX	1,950,497	XXX	1,197,042	1,871,670	(674,628)			(674,628)		1,197,042	753,455	753,455	173,374	XXX	XXX	
<b>Common Stocks - Money Market Mutual Funds</b>																					
111111118	BBIF Money Fund		09/30/2015	Merrill Lynch	225,719,000	225,679	XXX	225,679							225,679				XXX	K	
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				XXX	225,679	XXX	225,679							225,679				XXX	XXX	
9799997	Subtotal - Common Stocks - Part 4				XXX	3,583,877	XXX	2,803,619	2,963,832	(805,718)			(805,718)		2,803,619	780,258	780,258	243,176	XXX	XXX	
9799998	Summary Item from Part 5 for Common Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Subtotal - Common Stocks				XXX	3,583,877	XXX	2,803,619	2,963,832	(805,718)			(805,718)		2,803,619	780,258	780,258	243,176	XXX	XXX	
9899999	Subtotal - Preferred and Common Stocks				XXX	3,759,255	XXX	2,985,242	3,003,611	(805,718)	(7,073)		(812,791)		2,977,680	781,575	781,575	248,124	XXX	XXX	
9999999	Total - Bonds, Preferred and Common Stocks				XXX	6,759,547	XXX	6,031,993	4,221,703	(805,718)	(24,168)		(829,886)		6,001,805	757,739	757,739	293,663	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0.

QE05.3

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

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

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

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

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

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

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

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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
<b>open depositories</b>								
Fifth Third Admin .....	Cincinnati, OH .....				(169,258)	(112,340)	(88,929)	X X X
Fifth Third Claims Checking .....	Cincinnati, OH .....				(14,523,587)	(16,583,001)	(12,847,178)	X X X
Fifth Third Indiv Prod Claims .....	Cincinnati, OH .....				(2,351)	(2,351)	(2,351)	X X X
Fifth Third Control Account .....	Cincinnati, OH .....				9,780,198	10,626,566	11,081,528	X X X
Fifth Third Prefund .....	Cincinnati, OH .....				834,400	834,400	834,400	X X X
Fifth Third Receipts Groups .....	Cincinnati, OH .....				488,814	(352,720)	374	X X X
Bank of America Receipts Indiv .....	Chicago, IL .....				1,611,483	180,383	248,361	X X X
Wells Fargo BOD Deferred Comp .....	Chicago, IL .....				434,102	434,102	402,753	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....	X X X	X X X						X X X
0199999 Totals - Open Depositories .....	X X X	X X X			(1,546,199)	(4,974,961)	(371,042)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories .....	X X X	X X X						X X X
0299999 Totals - Suspended Depositories .....	X X X	X X X						X X X
0399999 Total Cash On Deposit .....	X X X	X X X			(1,546,199)	(4,974,961)	(371,042)	X X X
0499999 Cash in Company's Office .....	X X X	X X X	X X X	X X X				X X X
0599999 Total Cash .....	X X X	X X X			(1,546,199)	(4,974,961)	(371,042)	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
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <b>N O N E</b> </div>							
8699999 Total - Cash Equivalents .....							

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