



QUARTERLY STATEMENT
AS OF JUNE 30, 2016
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Internet Web Site Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA (Name)		(517)347-5405 (Area Code)(Telephone Number)(Extension)			
	gsimon@deltadentalmi.com (E-Mail Address)		(517)381-5572 (Fax Number)			

OFFICERS

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

OTHERS

Goran Mike Jurkovic, CPA, CGMA, Sr. VP., COO, CFO & CRO
Jonathan Stong Groat, Vice President & General Counsel
Amy Lyn Basel, CPA, CGMA, Vice President, 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 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 & Chief Executive Officer (Title)	(Signature) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 2. Sr. VP., COO, CFO & CRO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 3. VP Finance (Title)
Subscribed and sworn to before me this day of , 2016	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
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	53,314,927		53,314,927	44,849,765
2.	Stocks:				
2.1	Preferred stocks	469,565		469,565	562,319
2.2	Common stocks	94,873,468		94,873,468	91,021,553
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 (\$.....(5,037,846)), cash equivalents (\$.....0) and short-term investments (\$.....2,321,538)	(2,716,308)		(2,716,308)	10,008,993
6.	Contract loans (including \$.....0 premium notes)				
7.	Derivatives				
8.	Other invested assets	1,750,000	1,668,318	81,682	777,677
9.	Receivables for securities				44,855
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	147,691,652	1,668,318	146,023,334	147,265,162
13.	Title plants less \$.....0 charged off (for Title insurers only)				
14.	Investment income due and accrued	167,460		167,460	186,273
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	1,750,412	28,609	1,721,803	1,227,922
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)				
15.3	Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers				
16.2	Funds held by or deposited with reinsured companies				
16.3	Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	16,229,529	872	16,228,657	9,548,442
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	360,629		360,629	685,776
24.	Health care (\$.....0) and other amounts receivable	9,998		9,998	10,000
25.	Aggregate write-ins for other-than-invested assets				
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	166,209,680	1,697,799	164,511,881	158,923,575
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	166,209,680	1,697,799	164,511,881	158,923,575
DETAILS OF WRITE-INS					
1101.	.....				
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	.....				
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)				

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less \$.....0 reinsurance ceded)	7,931,001		7,931,001	9,954,986
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	242,181		242,181	183,055
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	2,320,980		2,320,980	2,542,893
9.	General expenses due or accrued	3,008,152		3,008,152	2,368,798
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	1,937,794		1,937,794	1,842,254
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	18,313		18,313	11,427
16.	Derivatives				
17.	Payable for securities				118,221
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	6,947,405		6,947,405	6,748,749
23.	Aggregate write-ins for other liabilities (including \$.....301,160 current)	301,160		301,160	232,363
24.	Total liabilities (Lines 1 to 23)	22,706,986		22,706,986	24,002,746
25.	Aggregate write-ins for special surplus funds	X X X	X X X		1,700,120
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	132,092,291	123,508,105
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	141,804,895	134,920,829
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	X X X	X X X	164,511,881	158,923,575
DETAILS OF WRITE-INS					
2301.	Uninsured Claim Admin Expense Reserve	301,160		301,160	232,363
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)	301,160		301,160	232,363
2501.	2016 ACA Fee	X X X	X X X		1,700,120
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		1,700,120
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	4,271,079	3,997,897	8,052,726
2.	Net premium income (including \$.....0 non-health premium income)	X X X	108,165,352	100,003,972	201,562,614
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	108,165,352	100,003,972	201,562,614
Hospital and Medical:					
9.	Hospital/medical benefits				
10.	Other professional services		94,606,434	86,572,234	170,266,345
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)		94,606,434	86,572,234	170,266,345
Less:					
17.	Net reinsurance recoveries				
18.	Total hospital and medical (Lines 16 minus 17)		94,606,434	86,572,234	170,266,345
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including \$.....252,985 cost containment expenses		715,619	1,513,841	1,118,814
21.	General administrative expenses		8,922,323	7,168,113	13,849,755
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)		104,244,376	95,254,188	185,234,914
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	3,920,976	4,749,784	16,327,700
25.	Net investment income earned		1,303,843	1,242,941	3,388,827
26.	Net realized capital gains (losses) less capital gains tax of \$.....0		63,214	426,547	(119,706)
27.	Net investment gains or (losses) (Lines 25 plus 26)		1,367,057	1,669,488	3,269,121
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]		1,373	(117)	1,990
29.	Aggregate write-ins for other income or expenses		3,534	(1,399,819)	(1,005,140)
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	5,292,940	5,019,336	18,593,671
31.	Federal and foreign income taxes incurred	X X X			
32.	Net income (loss) (Lines 30 minus 31)	X X X	5,292,940	5,019,336	18,593,671
DETAILS OF WRITE-INS					
0601.	.....	X X X			
0602.	.....	X X X			
0603.	.....	X X X			
0698.	Summary of remaining write-ins for Line 6 from overflow page	X X X			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X			
0701.	.....	X X X			
0702.	.....	X X X			
0703.	.....	X X X			
0798.	Summary of remaining write-ins for Line 7 from overflow page	X X X			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	X X X			
1401.	.....				
1402.	.....				
1403.	.....				
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)				
2901.	Miscellaneous Income (Expense)		3,534	181	394,860
2902.	Contribution to Delta Dental Fund			(1,400,000)	(1,400,000)
2903.	.....				
2998.	Summary of remaining write-ins for Line 29 from overflow page				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		3,534	(1,399,819)	(1,005,140)

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year	134,920,829	117,726,110	117,726,110
34.	Net income or (loss) from Line 32	5,292,940	5,019,336	18,593,671
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	2,299,835	15,138	(2,681,065)
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	(708,709)	303,543	1,282,113
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)	6,884,066	5,338,017	17,194,719
49.	Capital and surplus end of reporting period (Line 33 plus 48)	141,804,895	123,064,127	134,920,829
DETAILS OF WRITE-INS				
4701.	.....	.....	.....	.....
4702.	.....	.....	.....	.....
4703.	.....	.....	.....	.....
4798.	Summary of remaining write-ins for Line 47 from overflow page .....	.....	.....	.....
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above) .....	.....	.....	.....

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	December 31
Cash from Operations				
1.	Premiums collected net of reinsurance	107,435,689	100,200,919	202,742,618
2.	Net investment income	1,394,567	1,308,866	3,541,845
3.	Miscellaneous income	3,534	181	394,858
4.	TOTAL (Lines 1 to 3)	108,833,790	101,509,966	206,679,321
5.	Benefit and loss related payments	96,630,419	86,188,334	166,917,959
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,017,661	12,848,657	13,022,327
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)	111,648,080	99,036,991	179,940,286
11.	Net cash from operations (Line 4 minus Line 10)	(2,814,290)	2,472,975	26,739,035
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	8,337,958	9,180,145	15,286,389
12.2	Stocks	6,132,721	5,359,206	20,576,702
12.3	Mortgage loans			
12.4	Real estate			
12.5	Other invested assets			750,000
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7	Miscellaneous proceeds			73,366
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	14,470,679	14,539,351	36,686,457
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	17,047,762	9,998,002	22,831,418
13.2	Stocks	7,356,104	15,179,062	34,385,201
13.3	Mortgage loans			
13.4	Real estate			
13.5	Other invested assets			
13.6	Miscellaneous applications	73,366		
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	24,477,232	25,177,064	57,216,619
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)	(10,006,553)	(10,637,713)	(20,530,162)
Cash from Financing and Miscellaneous Sources				
16.	Cash provided (applied):			
16.1	Surplus notes, capital notes			
16.2	Capital and paid in surplus, less treasury stock			
16.3	Borrowed funds			
16.4	Net deposits on deposit-type contracts and other insurance liabilities			
16.5	Dividends to stockholders			
16.6	Other cash provided (applied)	95,542	(91,708)	(1,352,623)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	95,542	(91,708)	(1,352,623)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS				
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(12,725,301)	(8,256,446)	4,856,250
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	10,008,993	5,152,743	5,152,743
19.2	End of period (Line 18 plus Line 19.1)	(2,716,308)	(3,103,703)	10,008,993

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	678,239					678,239				
2. First Quarter	713,158					713,158				
3. Second Quarter	708,043					708,043				
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	4,271,079					4,271,079				
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)	108,165,352					108,165,352				
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	108,165,352					108,165,352				
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	96,630,420					96,630,420				
18. Amount Incurred for Provision of Health Care Services	94,606,434					94,606,434				

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

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

Aging Analysis of Unpaid Claims						
1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 days	6 Over 120 Days	7 Total
0199999 Individually Listed Claims Unpaid						
0299999 Aggregate Accounts Not Individually Listed - Uncovered						
0399999 Aggregate Accounts Not Individually Listed - Covered	2,109,646	97,710	13,324			2,220,680
0499999 Subtotals	2,109,646	97,710	13,324			2,220,680
0599999 Unreported claims and other claim reserves						5,710,321
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						7,931,001
0899999 Accrued Medical Incentive Pool And Bonus Amounts						

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

Line of Business		Claims Paid Year to Date		Liability End of Current Quarter		5	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	9,128,493	87,501,927	303,600	7,627,401	9,432,093	9,954,986
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)	9,128,493	87,501,927	303,600	7,627,401	9,432,093	9,954,986
10.	Healthcare receivables (a)						
11.	Other non-health						
12.	Medical incentive pools and bonus amounts						
13.	Totals (Lines 9 - 10 + 11 + 12)	9,128,493	87,501,927	303,600	7,627,401	9,432,093	9,954,986

(a) Excludes \$.00 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	June 30, 2016	December 31, 2015
Net Income, OH	\$ 5,292,940	\$ 18,593,671
Effect of OH prescribed practices		
Effect of OH permitted practices		
Net income, NAIC SAP	\$ 5,292,940	\$ 18,593,671

Description	June 30, 2016	December 31, 2015
Statutory Surplus, OH	\$ 141,804,895	\$ 134,920,829
Effect of OH prescribed practices		
Effect of OH permitted practices		
Policyholders Surplus, NAIC SAP	\$ 141,804,895	\$ 134,920,829

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

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

C. Accounting Policy

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

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common stocks are recorded at market value except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the statutory equity basis.
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) No mortgage loans on real estate are held as of June 30, 2016 and 2015.
- (6) Loan backed securities are stated at amortized cost. The retrospective adjustment method is used to value MBS’s and the scientific interest method is used to value CMO’s.
- (7) The Company carries its investment in a non-insurance affiliate at the audited GAAP equity basis adjusted to a statutory equity basis.
- (8) The Company has no ownership interests in joint ventures, partnerships or limited liability companies as of June 30, 2016 and 2015.
- (9) No derivatives are held as of June 30, 2016 and 2015.
- (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 it 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

- A. The Company owned no mortgage loans.
- B. The Company had no investments in restructured debt.
- C. The Company had no investments in reverse mortgages.
- D. The Company had no investments in loan backed securities that are recorded at other-than-temporarily impaired values.
- E. The Company had no repurchase agreements.
- F. The Company does not have investments in real estate.
- G. The Company has no investments in low-income housing tax credits (LIHTC).
- H. 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	150,390	150,456	(66)	150,390	0.090%	0.091%
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	\$277,955	\$194,634	\$0	\$472,589
Parent, Subs, and Affiliate	0	0	0	\$0
Total Perpetual Preferred Stocks	\$277,955	\$194,634	\$0	\$472,589
Bonds				
U.S. Governments	\$0	\$5,652,965	\$0	\$5,652,965
Industrial & Misc	0	49,722,762	0	49,722,762
Hybrid Securities	0	0	0	0
Parent, Subs, and Affiliate	0	0	0	0
Total Bonds	\$0	\$55,375,727	\$0	\$55,375,727
Common stock				
Industrial & Misc	\$75,199,341	\$0	\$0	\$75,199,341
Parent, Subs, and Affiliate		0	0	0
Total Common Stocks	\$75,199,341	\$0	\$0	\$75,199,341
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	\$75,477,296	\$55,570,361	\$0	\$131,047,657
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 June 30, 2016, that may have a material effect on these financial statements.

23. Reinsurance

No change.

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

No material change.

25. Change in Incurred Claims and Claim Adjustment Expenses

Notes to Financial Statement

Reserves as of December 31, 2015 were \$10,138,041. As of June 30, 2016, \$9,311,548 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Remaining reserves for prior years are now \$303,600 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$522,893 favorable prior-year gains development since December 31, 2015 to June 30, 2016. 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	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes[] No[X] N/A[]
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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?

(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.

Yes[X] No[]
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended?

Yes[] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes[] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[X] No[]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

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

\$ 0

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	19,295,452	19,674,127
14.24 Short-Term Investments		
14.25 Mortgages Loans on Real Estate		
14.26 All Other	1,750,000	1,750,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	21,045,452	21,424,127
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.

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

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

\$ 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?

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

Yes[X] No[]

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
First Premiere Bank	PO Box 1348, Sioux Falls, SD 57101

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 Investment Analysis 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	88.000%
1.2 A&H cost containment percent	0.000%
1.3 A&H expense percent excluding cost containment expenses	8.000%
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
			NONE					

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

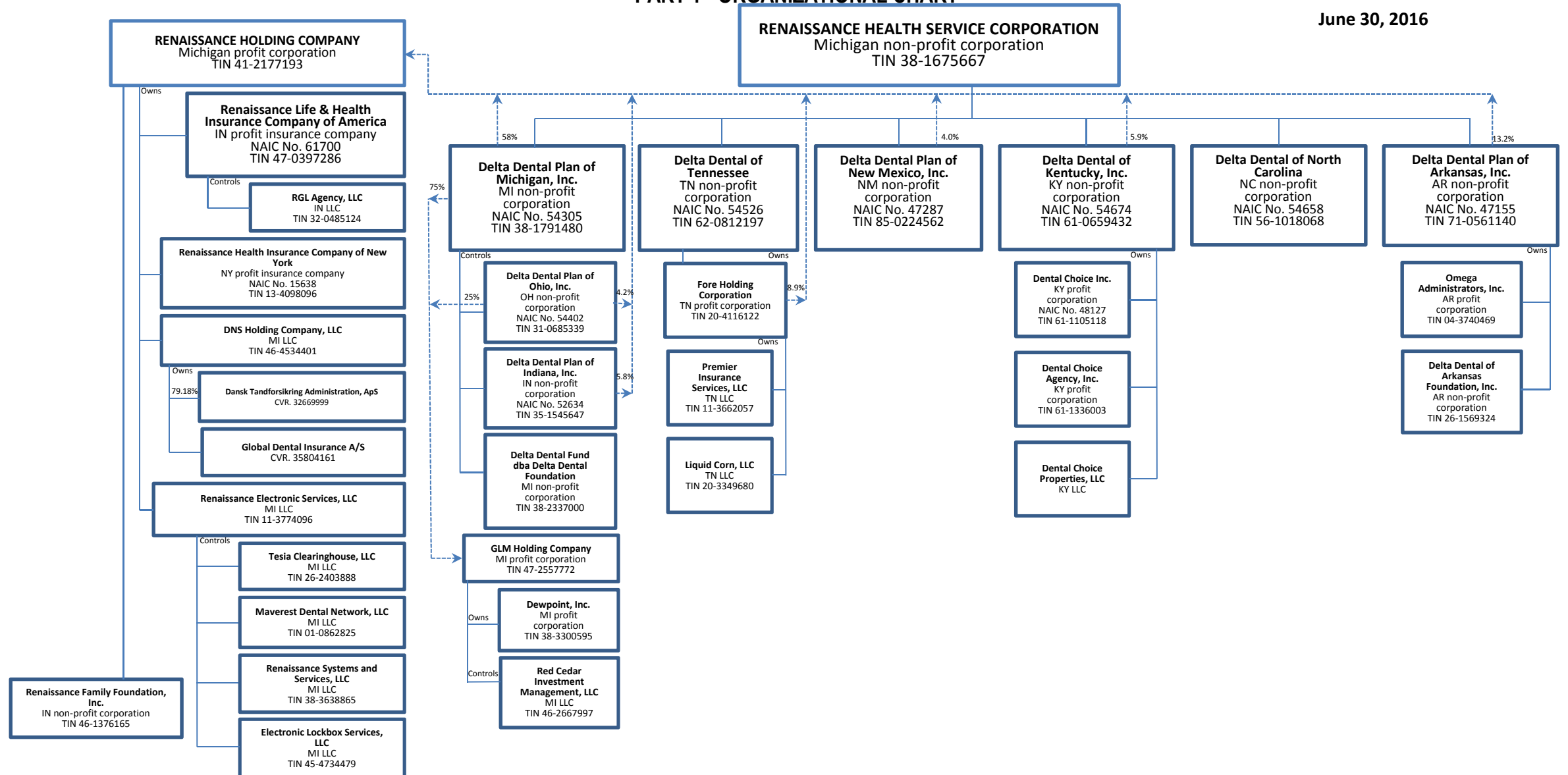
		1	Direct Business Only							
			2	3	4	5	6	7	8	9
State, Etc.		Active Status	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums and Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	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	108,165,352						108,165,352	
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	108,165,352						108,165,352	
60.	Reporting entity contributions for Employee Benefit Plans	X X X								
61.	Total (Direct Business)	(a)..... 1	108,165,352						108,165,352	
DETAILS OF WRITE-INS										
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.

ORGANIZATIONAL CHART

June 30, 2016



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 Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Relation- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
016		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	
	477 Renaissance Health Service Corporation	61700	47-0397286				Renaissance Life & Health Insurance Company of America	IN	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	32-0485124				RGL Agency, LLC	IN	NIA	Renaissance Life & Health Insurance Company of America	Ownership	100.0	Renaissance Health Service Corporation	
	477 Renaissance Health Service Corporation	15638	13-4098096				Renaissance Health Insurance Company of New York	NY	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	
		0	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	79.2	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	
	477 Renaissance Health Service Corporation	54305	38-1791480				Delta Dental Plan of Michigan, Inc.	MI	UDP	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	
	477 Renaissance Health Service Corporation	54402	31-0685339				Delta Dental Plan of Ohio, Inc.	OH	RE	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
	477 Renaissance Health Service Corporation	52634	35-1545647				Delta Dental Plan of Indiana, Inc.	IN	IA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
		0	38-2337000				Delta Dental Fund dba Delta Dental Foundation	MI	NIA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	
		0	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	
		0	38-3300595				Dewpoint, Inc.	MI	NIA	GLM Holding Company	Ownership	100.0	Renaissance Health Service Corporation	

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

Q16.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domic- iliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	*
477	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	
		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	
	Renaissance Health Service Corporation	0	20-3349680				Liquid Corn, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	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	
		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	61-1105118				Dental Choice Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	
	Renaissance Health Service Corporation	0					Dental Choice Properties, LLC	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	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	
		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	

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.

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

RESPONSE
No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF **June 30, 2016** OF THE **DELTA DENTAL PLAN OF OHIO, INC.**

SCHEDULE A - VERIFICATION

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
		Year To Date	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 paid		
9.	Total foreign exchange change in book value/recorded investment		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,750,000	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		750,000
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	1,750,000	1,750,000
12.	Deduct total nonadmitted amounts	1,668,318	972,323
13.	Statement value at end of current period (Line 11 minus Line 12)	81,682	777,677

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	136,433,637	118,086,090
2.	Cost of bonds and stocks acquired	24,403,866	57,216,619
3.	Accrual of discount	15,659	21,431
4.	Unrealized valuation increase (decrease)	2,299,833	(2,681,065)
5.	Total gain (loss) on disposals	63,214	(119,705)
6.	Deduct consideration for bonds and stocks disposed of	14,470,679	35,863,091
7.	Deduct amortization of premium	87,570	226,642
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)	148,657,960	136,433,637
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	148,657,960	136,433,637

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	48,750,724	6,954,571	3,247,358	13,682	48,750,724	52,471,619		46,125,675
2. NAIC 2 (a)	3,939,484		767,525	(7,114)	3,939,484	3,164,845		4,391,449
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	52,690,208	6,954,571	4,014,883	6,568	52,690,208	55,636,464		50,517,124
PREFERRED STOCK								
8. NAIC 1	262,919	52,480	81,669	671	262,919	234,401		223,129
9. NAIC 2	282,567		45,659	(1,745)	282,567	235,163		339,190
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	545,486	52,480	127,328	(1,074)	545,486	469,564		562,319
15. Total Bonds & Preferred Stock	53,235,694	7,007,051	4,142,211	5,494	53,235,694	56,106,028		51,079,443

(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 \$.....2,321,538; 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	2,321,538	X X X	2,321,538	7,019	

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	5,667,359	3,512,192
2.	Cost of short-term investments acquired		4,235,180
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	3,345,821	2,080,013
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)	2,321,538	5,667,359
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,321,538	5,667,359

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
38378BYJ2	GNMA REMIC TRUST 2012-86		04/08/2016	Undefined	X X X	37,784		240	1
912810FT0	UNITED STATES TREAS BDS 04.500		06/21/2016	Bank of America	X X X	28,116	20,000	321	1
912810RJ9	UNITED STATES TREAS BDS 3%11/1		06/08/2016	Bank of America	X X X	140,136	130,000	1,230	1
912828N71	UNITED STATES TREAS NTS		06/08/2016	Bank of America	X X X	210,413	200,371	465	1
912828Q78	UNITED STATES TREAS NTS		06/01/2016	Bank of America	X X X	987,543	980,000	356	1
912828R28	UNITED STATES TREAS NTS		05/19/2016	Bank of America	X X X	286,727	285,000	103	1
912828P95	UNITED STATES TREAS NTS 1%03/1		05/06/2016	Bank of America	X X X	260,942	260,000	399	1
912828P46	UNITED STATES TREAS NTS 1.625%		05/05/2016	Bank of America	X X X	266,564	270,000	912	1
912828WC0	UNITED STATES TREAS NTS 1.75%1		04/01/2016	Bank of America	X X X	25,636	25,000	189	1
912810QY7	US TREASURY		04/18/2016	McDonnell	X X X	42,250	40,000		1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,286,111	2,210,371	4,215	X X X
Bonds - U.S. Special Revenue, Special Assessment									
3132WD5D2	FHLMC PC GOLD PC 30YR		06/03/2016	Undefined	X X X	205,690	199,699	116	1
31410LRR5	FNMA PASS-THRU INT 15 YEAR		05/13/2016	Undefined	X X X	147,170	140,182	199	1
38379UWM4	GNMA REMIC TRUST 2016-86		06/22/2016	Undefined	X X X	56,798		570	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	409,658	339,881	885	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287YAY5	ABBVIE INC		05/09/2016	Bank of America	X X X	19,924	20,000		1
00507UAU5	ACTAVIS FUNDING SCS SR NT 4.75		04/12/2016	Bank of America	X X X	51,141	50,000	198	1
020002AZ4	ALLSTATE CORP SR NT 3.15%23		04/01/2016	Bank of America	X X X	77,140	75,000	696	1FE
026874DG9	AMERICAN INTL GROUP INC		05/27/2016	Undefined	X X X	71,558	70,000	584	1FE
00206RCT7	AT&T INC		05/17/2016	Bank of America	X X X	53,128	50,000	579	1
05607MAA5	BAA FUNDING LTD 144A FR 4.875%		06/01/2016	Bank of America	X X X	109,076	100,000	1,842	1
05565QDB1	BP CAP MKTS P L C SR GBL NT 2		05/01/2016	Bank of America	X X X	25,000	25,000		1FE
12189LAC5	BURLINGTON NORTHN SANTA FE CP		05/02/2016	Bank of America	X X X	40,989	35,000	314	1
172967KK6	CITIGROUP INC		04/05/2016	McDonnell	X X X	105,923	105,000	63	1
12626PAJ2	CRH AMER INC		05/13/2016	Bank of America	X X X	61,980	55,000	1,527	1
26875PAK7	EOG RES INC		04/01/2016	Bank of America	X X X	8,488	9,000	11	1FE
37363JAK7	GEORGIA TECH FNDTN INC		05/17/2016	Bank of America	X X X	55,000	55,000		1
464287176	ISHARES LEHMAN US TIPS BOND FUND		05/16/2016	Bank of America	X X X	400,247			L
571903AS2	MARRIOTT INTL INC NEW		06/09/2016	Undefined	X X X	74,865	75,000	26	1FE
61746BEA0	MORGAN STANLEY		04/19/2016	McDonnell	X X X	104,824	105,000	3	1
665772CP2	NORTHN STS PWR CO MINN		05/23/2016	Bank of America	X X X	44,731	45,000		1
667294BE1	NORTHWEST AIRLINES 2007-1 2021		04/12/2016	Bank of America	X X X	61,504	55,037	1,762	1FE
68389FGF5	OPTION ONE MTG LN TR 2005-1 20		04/01/2016	Undefined	X X X	106,198	112,008	24	1
687847AD5	OSCAR US FDG TR 2014 20211215		04/18/2016	Undefined	X X X	24,563	25,000	11	1
89837RAD4	TRUSTEES OF DARTMOUTH COLLEGE		04/05/2016	Bank of America	X X X	29,999	30,000		1
922020805	VANGUARD SHORT TERM TIPS ETF		05/16/2016	Bank of America	X X X	1,851,913			L
921937835	VANGUARD TOTAL BOND MARKET		05/16/2016	Bank of America	X X X	880,611			L
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	4,258,802	1,096,046	7,640	X X X
8399997 Subtotal - Bonds - Part 3					X X X	6,954,571	3,646,298	12,740	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	6,954,571	3,646,298	12,740	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
857477855	STATE STR CORP DEP SHS PFD G		06/03/2016	Undefined		2,000.000	52,480	25.00	RP1LFE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	52,480	X X X		X X X
8999997 Subtotal - Preferred Stocks - Part 3					X X X	52,480	X X X		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)
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	52,480	X X X		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
G0177J108	ALLERGAN PLC		04/05/2016	MERRILL LYNCH	133.000	31,337	X X X		L
018805101	ALLINZ SE SPD ADR		04/21/2016	MERRILL LYNCH	629.000	10,487	X X X		L
024013104	AMERICAN ASSETS TR INC COM		05/01/2016	MERRILL LYNCH	542.000	21,472	X X X		L
025932104	AMERICAN FINANCIAL GROUP INC		05/02/2016	MERRILL LYNCH	138.000	9,522	X X X		L
02665T306	AMERICAN HOMES 4 RENT		05/01/2016	MERRILL LYNCH	1,297.000	20,506	X X X		L
03938L104	ARCELORMITTAL SA. LUXEMBOURG		04/15/2016	MERRILL LYNCH	1,623.000	6,142	X X X		L
052528304	AUST NW ZBG ADR		05/04/2016	MERRILL LYNCH	585.000	10,828	X X X		L
053484101	AVALONBAY COMMUNICATION INC		05/01/2016	MERRILL LYNCH	84.000	14,863	X X X		L
06738E204	BARCLAYS PLC ADR		04/14/2016	MERRILL LYNCH	633.000	6,016	X X X		L
101121101	BOSTON PPTYS INC		06/01/2016	MERRILL LYNCH	61.000	7,645	X X X		L
12541W209	C.H. Robinson Worldwide		05/01/2016	MERRILL LYNCH	334.000	23,606	X X X		L
166764100	CHEVRONTEXACO CORP		05/09/2016	MERRILL LYNCH	145.000	14,545	X X X		L
204319107	CIE FINANCIERE RICHEMONT SA SHS PE		04/01/2016	MERRILL LYNCH	866.000	5,581	X X X		L
12562Y100	CK HUTCHISON HOLDINGS		06/08/2016	MERRILL LYNCH	438.000	5,208	X X X		L
225401108	CREDIT SUISSE GP SP ADR		05/11/2016	MERRILL LYNCH	793.000	10,647	X X X		L
229663109	CUBESMART COM		05/01/2016	MERRILL LYNCH	511.000	15,094	X X X		L
D18190898	DEUTSCHE BK AG REG SHS		05/06/2016	MERRILL LYNCH	582.000	9,842	X X X		L
25960P109	DOUGLAS EMMETT INC		06/01/2016	MERRILL LYNCH	223.000	7,560	X X X		L
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		05/01/2016	MERRILL LYNCH	405.000	16,462	X X X		L
27616P103	EASTERLY GOVT PROPERTIES INC		06/02/2016	MERRILL LYNCH	913.000	16,778	X X X		L
278642103	EBAY INC		06/15/2016	MERRILL LYNCH	3,579.000	85,752	X X X		L
292104106	EMPIRE ST REALTY		04/04/2016	MERRILL LYNCH	722.000	12,719	X X X		L
29476L107	EQUITY RESIDENTIAL SH BEN INT		06/07/2016	MERRILL LYNCH	1,016.000	71,196	X X X		L
30224P200	EXTENDED STAY AMERICA INC		06/01/2016	MERRILL LYNCH	438.000	6,200	X X X		L
382550101	Goodyear Tire And Rubber		05/01/2016	MERRILL LYNCH	467.000	13,418	X X X		L
385002100	GRAMERCY PROPERTY TR		04/01/2016	MERRILL LYNCH	874.000	7,412	X X X		L
406216101	HALLIBURTON COMPANY		06/07/2016	MERRILL LYNCH	863.000	39,912	X X X		L
438128308	HONDA MOTOR ADR NEW		04/01/2016	MERRILL LYNCH	231.000	6,318	X X X		L
456837103	Ing Group NV Netherlands		05/16/2016	MERRILL LYNCH	266.000	3,096	X X X		L
458140100	INTEL CORP		06/22/2016	MERRILL LYNCH	1,314.000	42,588	X X X		L
45857P608	INTERCONTINENTAL HOTELS		05/09/2016	Undefined	419.000	15,442	X X X		L
460146103	INTERNATIONAL PAPER CO		05/25/2016	MERRILL LYNCH	532.000	22,389	X X X		L
46625H100	JP MORGAN CHASE & CO		05/01/2016	MERRILL LYNCH	318.000	20,007	X X X		L
4812A4831	JPMORGAN TR I INTL VA SMA SH		06/27/2016	MERRILL LYNCH	4,313.000	45,750	X X X		L
48241F104	KBC GROUPE SA		04/01/2016	MERRILL LYNCH	228.000	5,962	X X X		L
487836108	KELLOGG CO		05/18/2016	MERRILL LYNCH	894.000	67,955	X X X		L
500472303	KONINKLIJKE PHILIPS EL NV		06/15/2016	MERRILL LYNCH	20.000	531	X X X		L
50586V108	LAFARGEHOLCIM LTD		04/06/2016	MERRILL LYNCH	1,511.000	14,528	X X X		L
532457108	LILLY ELI AND COMPANY		06/15/2016	MERRILL LYNCH	723.000	54,233	X X X		L
60871R209	MOLSON COOR BREW CO CL B PER ADVIS		05/18/2016	MERRILL LYNCH	127.000	12,316	X X X		L
65557A206	NORDEA BANK		04/04/2016	MERRILL LYNCH	437.000	4,184	X X X		L
N6596X109	NXP SEMICONDUCTORS N.V. PER ADVISO		05/01/2016	MERRILL LYNCH	187.000	15,850	X X X		L
717081103	PFIZER INC		06/22/2016	MERRILL LYNCH	3,679.000	126,940	X X X		L
723787107	PIONEER NATURAL RES CO		06/22/2016	MERRILL LYNCH	206.000	32,936	X X X		L
693475105	PNC BANK CORP		05/01/2016	MERRILL LYNCH	285.000	24,910	X X X		L
743476202	PROSIEBENSAT.1 MEDIA		05/20/2016	MERRILL LYNCH	839.000	10,558	X X X		L
74435K204	PRUDENTIAL PLC ADR		04/22/2016	MERRILL LYNCH	86.000	3,564	X X X		L
74463M106	PUBLICIS GROUPE SPON ADR		04/21/2016	MERRILL LYNCH	232.000	4,286	X X X		L
759530108	RELX PLC PER ADVISORY AGREEMENT		06/15/2016	MERRILL LYNCH	360.000	6,246	X X X		L
76131V202	RETAIL PPTYS AMER INC CL A		04/04/2016	MERRILL LYNCH	1,795.000	28,804	X X X		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)
76169C100 ..	REXFORD INDL RLTY		05/01/2016 ..	MERRILL LYNCH	433.000	8,138	X X X		L
771195104 ..	ROCHE HLDG LTD		04/15/2016 ..	MERRILL LYNCH	221.000	7,071	X X X		L
780259206 ..	ROYAL DUTCH SHELL PLC		04/01/2016 ..	MERRILL LYNCH	159.000	7,556	X X X		L
79546E104 ..	SALLY BEAUTY HLDGS INC		06/01/2016 ..	MERRILL LYNCH	747.000	21,919	X X X		L
803054204 ..	SAP AG SHS		06/14/2016 ..	MERRILL LYNCH	123.000	9,573	X X X		L
806857108 ..	SCHLUMBERGER LTD		05/25/2016 ..	MERRILL LYNCH	134.000	10,350	X X X		L
80687P106 ..	SCHNEIDER ELEC SA		05/16/2016 ..	MERRILL LYNCH	1,131.000	14,734	X X X		L
808513105 ..	SCHWAB CHARLES CORP		05/25/2016 ..	MERRILL LYNCH	314.000	9,678	X X X		L
826197501 ..	SIEMENS AG ADR		06/02/2016 ..	MERRILL LYNCH	294.000	31,362	X X X		L
828806109 ..	SIMON PROPERTY GROUP DEL		06/22/2016 ..	MERRILL LYNCH	190.000	39,306	X X X		L
83084V106 ..	SKY PLC		04/21/2016 ..	MERRILL LYNCH	47.000	2,684	X X X		L
86562X106 ..	SUMITOMO MITSUI TR HLDGS INC		06/01/2016 ..	MERRILL LYNCH	4,613.000	15,854	X X X		L
86562M209 ..	SUMITOMO MITSUI-UNSPONS		04/14/2016 ..	MERRILL LYNCH	2,144.000	13,754	X X X		L
874039100 ..	TAIWAN S MANUFCTRING ADR		05/05/2016 ..	MERRILL LYNCH	276.000	6,524	X X X		L
876664103 ..	TAUBMAN CENTERS INC COM REITS		04/01/2016 ..	MERRILL LYNCH	120.000	8,502	X X X		L
88146M101 ..	TERRANO REALTY CORP		05/19/2016 ..	MERRILL LYNCH	357.000	8,148	X X X		L
881624209 ..	Teva Pharmaceutical Ind ADR		06/15/2016 ..	MERRILL LYNCH	780.000	41,975	X X X		L
89353D107 ..	TRANSCANADA CORP		05/24/2016 ..	MERRILL LYNCH	421.000	17,223	X X X		L
92276F100 ..	VENTAS INC COM		05/01/2016 ..	MERRILL LYNCH	58.000	3,602	X X X		L
92826C839 ..	VISA INC CL A SHRS		05/09/2016 ..	MERRILL LYNCH	281.000	21,986	X X X		L
949746101 ..	WELLS FARGO & CO NEW		06/15/2016 ..	MERRILL LYNCH	1,083.000	53,141	X X X		L
963320106 ..	WHIRLPOOL CORP		06/15/2016 ..	MERRILL LYNCH	153.000	27,217	X X X		L
G98290102 ..	XL GROUP		04/19/2016 ..	MERRILL LYNCH	283.000	10,480	X X X		L
98956P102 ..	ZIMMER HOLDINGS INC		04/01/2016 ..	MERRILL LYNCH	222.000	23,867	X X X		L
989825104 ..	ZURICH INSURANCE GROUP		06/14/2016 ..	MERRILL LYNCH	595.000	13,247	X X X		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	1,498,034	X X X		X X X
Common Stocks - Mutual Funds									
057071870 ..	BAIRD CORE PLUS BOND FUND		06/27/2016 ..	Bank of America	1,915.684	21,468	X X X		L
057071409 ..	BAIRD SHORT TERM BOND FUND		06/28/2016 ..	Bank of America	1,151.054	11,173	X X X		L
233203827 ..	DFA US LARGE CAP VALUE		04/01/2016 ..	Bank of America	555.370	17,089	X X X		L
23320G323 ..	DFA WORLD EX US GOVT FXD-INS		05/16/2016 ..	Bank of America	49,212.598	500,000	X X X		L
31420B300 ..	FEDERATED INST HIGH YLD BOND		06/01/2016 ..	Bank of America	3,590.853	33,854	X X X		L
4812C1330 ..	JP MORGAN SHORT DURAT BOND-SL		06/28/2016 ..	Bank of America	568.495	6,188	X X X		L
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	589,772	X X X		X X X
Common Stocks - Money Market Mutual Funds									
111111118 ..	BBIF Money Fund		06/30/2016 ..	Bank of America	80,769.000	80,769	X X X		L
9399999 Subtotal - Common Stocks - Money Market Mutual Funds					X X X	80,769	X X X		X X X
9799997 Subtotal - Common Stocks - Part 3					X X X	2,168,575	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	2,168,575	X X X		X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	2,221,055	X X X		X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	9,175,626	X X X	12,740	X X X

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

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
38376GC24	GNMA CMO 2011		06/16/2016	PRINCIPAL RECEIPT	X X X	1,177	1,177	1,169	1,171			6	6		1,177				9	04/16/2032	1
38376GL57	GNMA CMO 2011		05/16/2016	VARIOUS	X X X	22,206	22,206	22,327	22,304			(3)	(3)		22,300			(94)	204	12/16/2035	1
38378BQQ5	GNMA CMO 2012		06/16/2016	PRINCIPAL RECEIPT	X X X	478	478	483	482			(4)	(4)		478				4	03/16/2040	1
38378BT7E3	GNMA CMO 2013		06/16/2016	PRINCIPAL RECEIPT	X X X	685	685	681	681			3	3		685				5	05/16/2046	1
38378KVU9	GNMA CMO 2013-96		06/16/2016	PRINCIPAL RECEIPT	X X X	789	789	780	781			8	8		789				5	11/16/2041	1
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		06/20/2016	PRINCIPAL RECEIPT	X X X	9,124	9,124	9,727	9,951		(827)		(827)		9,124				150	10/20/2044	1
38376GYT1	GNMA REMIC TRUST 2010-156 2039		06/16/2016	PRINCIPAL RECEIPT	X X X	2,354	2,354	2,365	2,362		(8)		(8)		2,354				27	03/16/2039	1
38378BSP5	GNMA REMIC TRUST 2012-46 20381		06/16/2016	PRINCIPAL RECEIPT	X X X	2,608	2,608	2,634	2,630		(22)		(22)		2,608				18	11/16/2038	1
912810RJ9	UNITED STATES TREAS BDS 3% 11/1		05/23/2016	Bank of America	X X X	200,333	185,000	185,272	185,267		2		2		185,269		15,064	15,064	2,930	01/01/2044	1
912828Q78	UNITED STATES TREAS NTS		06/01/2016	Bank of America	X X X	190,666	190,000	191,640			(14)		(14)		191,626		(960)	(960)	154	01/01/2021	1
912828P95	UNITED STATES TREAS NTS 1%03/1		06/22/2016	VARIOUS	X X X	441,244	440,000	437,886			2,195		2,195		440,081		1,163	1,163	563	03/15/2019	1
912828P46	UNITED STATES TREAS NTS 1.625%		06/08/2016	Bank of America	X X X	340,925	345,000	334,892			166		166		335,058		5,867	5,867	1,461	02/15/2026	1
912828WVC0	UNITED STATES TREAS NTS 1.75% 1		05/05/2016	Bank of America	X X X	784,723	765,000	769,052	555,915		(197)		(197)		768,849		15,874	15,874	6,912	10/31/2020	1
912828M80	UNITED STATES TREAS NTS 2% 11/3		05/05/2016	Bank of America	X X X	370,962	360,000	364,535	185,046		(133)		(133)		364,402		6,560	6,560	2,927	11/30/2022	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	2,368,274	2,324,420	2,323,443	966,590		1,172		1,172		2,324,800		43,474	43,474	15,369	X X X	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
14986DAH3	CD 2006-CD3 MTG																				
	TR/CITIGRP/DEUTSC)		05/15/2016	VARIOUS	X X X	80,675	80,000	86,099	85,686		(42)		(42)		85,644		(4,969)	(4,969)	2,008	10/15/2048	1FE
3128MDG23	FHLMC		06/15/2016	PRINCIPAL RECEIPT	X X X	655	655	662	662		(7)		(7)		655				7	07/01/2027	1
312932ZG4	FHLMC A8 6143		06/15/2016	PRINCIPAL RECEIPT	X X X	1,173	1,173	1,203	1,199		(27)		(27)		1,173				23	05/01/2039	1
312934M58	FHLMC A8 7580		06/15/2016	PRINCIPAL RECEIPT	X X X	1,720	1,720	1,746	1,742		(21)		(21)		1,720				36	07/01/2039	1
312936KB2	FHLMC A8 9290		06/15/2016	PRINCIPAL RECEIPT	X X X	1,062	1,062	1,100	1,093		(31)		(31)		1,062				21	10/01/2039	1
3137A1TK9	FHLMC CMO 2010 - 3725		06/15/2016	PRINCIPAL RECEIPT	X X X	754	754	788	776		(23)		(23)		754				11	09/15/2024	1
3137AA5U3	FHLMC CMO 2011		06/15/2016	PRINCIPAL RECEIPT	X X X	1,227	1,227	1,268	1,256		(29)		(29)		1,227				18	07/15/2025	1
3128MJGB0	FHLMC GO 8193		06/15/2016	PRINCIPAL RECEIPT	X X X	610	610	639	634		(24)		(24)		610				14	04/01/2037	1
31292SBY5	FHLMC PC GOLD CASH 30		06/15/2016	PRINCIPAL RECEIPT	X X X	12,490	12,490	12,899	12,877		(388)		(388)		12,490				192	12/01/2043	1
3128MD3A9	FHLMC PC GOLD COMB 15		06/15/2016	PRINCIPAL RECEIPT	X X X	1,536	1,536	1,591	1,586		(50)		(50)		1,536				18	04/01/2029	1
3129413U9	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	2,433	2,433	2,694	2,685		(252)		(252)		2,433				55	08/01/2040	1
31292SA83	FHLMC PC GOLD CASH 30		06/15/2016	PRINCIPAL RECEIPT	X X X	2,231	2,231	2,209	2,211		20		20		2,231				23	02/01/2043	1
31292SB25	FHLMC PC GOLD CASH 30		06/15/2016	PRINCIPAL RECEIPT	X X X	11,509	11,509	11,977	11,952		(443)		(443)		11,509				188	01/01/2044	1
3128MMRN5	FHLMC PC GOLD COMB 15		06/15/2016	PRINCIPAL RECEIPT	X X X	7,261	7,261	7,429	7,407		(146)		(146)		7,261				84	01/01/2029	1
3128M8NA8	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	4,239	4,239	4,628	4,604		(365)		(365)		4,239				92	08/01/2040	1
3128MJQ78	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	7,061	7,061	7,063	7,063		(2)		(2)		7,061				98	02/01/2042	1
3128MJS35	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	5,467	5,467	5,214	5,228		240		240		5,467				65	07/01/2043	1
3128MJT26	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	11,155	11,155	11,935	11,895		(739)		(739)		11,155				193	01/01/2044	1
3128MJT67	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	9,147	9,147	9,231	9,226		(80)		(80)		9,147				123	02/01/2044	1
3128MJT75	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	9,496	9,496	9,912	9,891		(395)		(395)		9,496				149	02/01/2044	1
3128MJTH3	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	4,813	4,813	5,016	5,004		(191)		(191)		4,813				73	10/01/2043	1
3128MJTU4	FHLMC PC GOLD COMB 30		06/15/2016	PRINCIPAL RECEIPT	X X X	5,370	5,370	5,360	5,360		10		10		5,370				72	01/01/2044	1
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		06/15/2016	PRINCIPAL RECEIPT	X X X	5,157	5,157	5,572			(414)		(414)		5,157				77	11/01/2045	1
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		06/15/2016	PRINCIPAL RECEIPT	X X X	3,510	3,510	3,630	3,605		(95)		(95)		3,510				74	04/01/2040	1
3132JA6N0	FHLMC PC GOLD PC 30YR		06/15/2016	PRINCIPAL RECEIPT	X X X	8,395	8,395	8,446	8,443		(48)		(48)		8,395				127	06/01/2043	1
3132JNZ26	FHLMC PC GOLD PC 30YR		06/15/2016	PRINCIPAL RECEIPT	X X X	6,029	6,029	5,992	5,994		35		35		6,029				87	09/01/2043	1
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		06/15/2016	PRINCIPAL RECEIPT	X X X	5,689	5,689	6,094	6,094		(405)		(405)		5,689				97	11/01/2044	1
3137A5LS1	FHLMC REMIC SERIES 3795		06/15/2016	PRINCIPAL RECEIPT	X X X	1,370	1,370	1,407	1,434		(64)		(64)		1,370				20	03/24/2015	1
3137A8FP8	FLHMC CMO 2011		06/15/2016	PRINCIPAL RECEIPT	X X X	1,367	1,367	1,411	1,397		(30)		(30)		1,367				20	02/15/2025	1
31416TDX4	FN AA9117		06/27/2016	PRINCIPAL RECEIPT	X X X	731	731	727	727		4		4		731				16	07/01/2039	1
31418BL38	FNMA		06/27/2016	PRINCIPAL RECEIPT	X X X	4,188	4,188	4,440	4,452		(265)		(265)		4,188				61	01/01/2045	1
31417CB95	FNMA PAB 5463		06/27/2016	PRINCIPAL RECEIPT	X X X	2,540	2,540	2,645	2,635		(95)		(95)		2,540				32	06/01/2042	1
31398MAQ9	FNMA 2010-9		06/27/2016	PRINCIPAL RECEIPT	X X X	1,544	1,544	1,564	1,555		(11)		(11)		1,544				22	01/25/2024	1
31403DUB3	FNMA P745878		06/27/2016	PRINCIPAL RECEIPT	X X X	1,095	1,095	1,154	1,143		(48)		(48)		1,095				23	10/01/2	

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	Designation or Market Indicator (a)
31419FD60	FNMA PAE4624 4% 2040		06/27/2016	PRINCIPAL RECEIPT	X X X	1,424	1,424	1,389	1,393		31		31		1,424				24	10/01/2040	1
3138AV3Q6	FNMA PASS THRU		06/27/2016	PRINCIPAL RECEIPT	X X X	563	563	575	573		(10)		(10)		563				9	10/01/2041	1
31412PXC0	FNMA PASS THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	6,047	6,047	6,097	6,086		(39)		(39)		6,047				112	06/01/2039	1
3138EMT84	FNMA PASS-THRU INT 15 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	990	990	1,002	1,001		(11)		(11)		990				10	12/01/2028	1
3138WFM94	FNMA PASS-THRU INT 15 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	4,707	4,707	4,803	4,802		(95)		(95)		4,707				45	09/01/2030	1
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	6,891	6,891	7,025	7,024		(133)		(133)		6,891				73	07/01/2030	1
31410LRR5	FNMA PASS-THRU INT 15 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	827	827	869		(41)			(41)		827				2	09/01/2030	1
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	1,693	1,693	1,798	1,794		(101)		(101)		1,693				27	10/01/2014	1
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	678	678	717	715		(37)		(37)		678				11	09/01/2014	1
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	4,006	4,006	4,121	4,116		(110)		(110)		4,006				63	12/01/2043	1
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	3,116	3,116	3,078	3,079		37		37		3,116				37	11/01/2042	1
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	2,349	2,349	2,409	2,407		(58)		(58)		2,349				33	09/01/2043	1
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	3,746	3,746	3,963	3,955		(209)		(209)		3,746				62	12/01/2043	1
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	2,010	2,010	2,184	2,177		(168)		(168)		2,010				39	08/01/2041	1
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	809	809	880	878		(69)		(69)		809				15	04/01/2039	1
31416TLA9	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	1,274	1,274	1,390	1,385		(111)		(111)		1,274				24	08/01/2039	1
31417DU27	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	690	690	681	681		8		8		690				8	11/01/2042	1
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	1,076	1,076	1,193	1,189		(113)		(113)		1,076				18	11/01/2039	1
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	1,528	1,528	1,565	1,564		(35)		(35)		1,528				22	12/01/2041	1
31417BST0	FNMA PASS-THRU INT 15 YEAR 2.5		06/27/2016	PRINCIPAL RECEIPT	X X X	1,958	1,958	2,018	2,004		(46)		(46)		1,958				21	06/01/2027	1
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		06/27/2016	PRINCIPAL RECEIPT	X X X	6,152	6,152	6,562	6,540		(389)		(389)		6,152				101	12/01/2043	1
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		06/27/2016	PRINCIPAL RECEIPT	X X X	1,360	1,360	1,456	1,465		(104)		(104)		1,360				21	12/01/2044	1
31418BN67	FNMA PASS-THRU LNG 30 YEAR 4.0		06/27/2016	PRINCIPAL RECEIPT	X X X	6,667	6,667	7,069	7,083		(416)		(416)		6,667				86	02/01/2045	1
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		06/27/2016	PRINCIPAL RECEIPT	X X X	2,640	2,640	2,815	2,827		(186)		(186)		2,640				46	03/01/2045	1
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		06/27/2016	PRINCIPAL RECEIPT	X X X	1,148	1,148	1,166	1,163		(15)		(15)		1,148				25	05/01/2040	1
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		06/27/2016	PRINCIPAL RECEIPT	X X X	1,586	1,586	1,648	1,632		(46)		(46)		1,586				30	02/01/2037	1
31418AWT1	FNMA PASS-THRU SF15 105-125 3		06/27/2016	PRINCIPAL RECEIPT	X X X	5,770	5,770	6,040	6,041		(271)		(271)		5,770				73	08/01/2028	1
31418AES3	FNMA PMA 1044		06/27/2016	PRINCIPAL RECEIPT	X X X	3,981	3,981	4,080	4,069		(88)		(88)		3,981				47	04/01/2042	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	311,234	310,561	324,522	317,293		(7,530)		(7,530)		316,203		(4,969)	(4,969)	5,518	X X X	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
009089AA1	AIR CANADA 2013-1 20261115 4.1		05/15/2016	Sink PMT @ 100.0000000	X X X	358	358	349	350		8		8		358					11/15/2026	1FE
02665UA3	AMER HOMES 4 RENT TR 2014-SFR2		06/17/2016	PRINCIPAL RECEIPT	X X X	409	409	409	409						409				6	10/17/2036	1FE
02660TCS0	AMERICAN HOME MTG 2004-4 20450		06/27/2016	PRINCIPAL RECEIPT	X X X	2,286	2,286	2,285	2,285		1		1		2,286				26	05/25/2045	1FE
02687QDG0	American Intl Group Inc		05/27/2016	McDonnell	X X X	74,706	70,000	79,341	74,563		(890)		(890)		73,674		1,033	1,033	2,048	01/16/2018	2FE
00206RCL4	AT&T INC GLBL NT 2.45%20		05/17/2016	Bank of America	X X X	55,499	55,000	54,972	54,976		1		1		54,977		522	522	524	06/30/2020	2FE
07387BAL7	BEAR STEARNS CMBS 2005-PWR9		06/13/2016	PRINCIPAL RECEIPT	X X X	334	334	346	345		(11)		(11)		334				7	09/11/2042	1FE
12189TAY0	BURLINGTN NORTH SANTA FE		04/01/2016	Bank of America	X X X	47,155	45,000	49,307	47,663		(496)		(496)		47,167		(12)	(12)	1,081	05/01/2017	2FE
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		06/10/2016	PRINCIPAL RECEIPT	X X X	14,900	14,900	14,900	14,900						14,900				169	12/10/2023	1FE
161571GL2	CHASE ISSUANCE TRUST		05/16/2016	PRINCIPAL RECEIPT	X X X	125,000	125,000	125,000	125,000						125,000				324	05/15/2018	1FE
125509BS7	CIGNA CORP		05/19/2016	Bank of America	X X X	47,839	45,000	45,418	45,298		(18)		(18)		45,279		2,559	2,559	1,871	02/15/2022	2FE
172967HM6	CITIGROUP INC SR NT 2.55% 19		04/05/2016	McDonnell	X X X	91,295	90,000	90,063	90,042		(1)		(1)		90,041		1,254	1,254	1,148	08/01/2019	2FE
2107950B9	CONTINENTAL AIRLN PT TR 2012-2		04/29/2016	Sink PMT @ 100.0000000	X X X	1,991	1,991	1,985	1,986		5		5		1,991				40	10/29/2024	1FE
314275AC2	FEDERATED RETAIL HLDGS INC SR		06/21/2016	Bank of America	X X X	35,354	35,000	43,882	43,544		(117)		(117)		43,427		(8,073)	(8,073)	1,729	01/01/2037	2FE
43814FAC6	HONDA AUTO RECV 2013-4		06/20/2016	PRINCIPAL RECEIPT	X X X	18,927	18,927	18,924	18,926		1		1		18,927				54	09/18/2017	1FE
466247GD9	JP MORGAN ACCEPT 2004-A5 20341		06/27/2016	PRINCIPAL RECEIPT	X X X	2,200	2,200	2,205	2,205		(5)		(5)		2,200				25	12/25/2034	2FE
46641YAA1	JP MORGAN MTG TR 2014-2		06/27/2016	PRINCIPAL RECEIPT	X X X	4,289	4,289	4,419	4,420		(131)		(131)		4,289				51	06/25/2029	1FE
55261FAG9	M&T BANK CORP		05/05/2016	Bank of America	X X X	107,625	100,000	109,125	109,073		(39)		(39)		109,033		(1,408)	(1,408)	4,748	12/29/2049	2FE
59156RBG2	METLIFE INC		04/04/2016	Bank of America	X X X	32,168	30,000	32,519	32,452		(12)		(12)		32,441		(273)	(273)	585	01/01/2043	1FE
595481AC6	MID-STATE CAPITAL 2005-1 20400		06/15/2016	PRINCIPAL RECEIPT	X X X	885	885	948	947		(63)		(63)		885				26	01/15/2040	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of

During the Current Quarter

1	2	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.	15 Total Foreign Exchange Change in B./A.C.V.							
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					XXX	3,837,214	3,738,803	3,816,738	2,361,434		(9,454)		(9,454)		3,792,666		44,547	44,547	47,110	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
05382A203	AVIVA PLC SECS 8.25%41		06/03/2016	VARIOUS	1,800.000	46,932	25.00	49,777	49,716		(26)		(26)		49,690		(2,759)	(2,759)	1,856	XXX	RP1LFE
253868707	DIGITAL RLTY TR INC PFD-E		06/24/2016	Bank of America	225.000	5,710	25.00	5,814	5,812	2			2		5,814		(104)	(104)	98	XXX	P2U
29364W405	ENTERGY LA LLC 1ST MTG BD SER		06/16/2016	Bank of America	900.000	22,826	25.00	23,355	23,343		(7)		(7)		23,336		(511)	(511)	561	XXX	RP1LFE
29364N835	ENTERGY MISS INC 1ST MTG BD		06/20/2016	VARIOUS	425.000	10,871	25.00	11,042	11,039		(1)		(1)		11,037		(166)	(166)	225	XXX	RP1LFE
G7498P309	RENAISSANCERE HOLDINGS LTD PFD		06/27/2016	Bank of America	1,590.000	40,989	50.00	39,845	40,866	(1,021)			(1,021)		39,845		1,144	1,144	1,208	XXX	P2U
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	127,328	XXX	129,833	130,776	(1,019)	(34)		(1,053)		129,722		(2,396)	(2,396)	3,948	XXX	XXX
8999997 Subtotal - Preferred Stocks - Part 4					XXX	127,328	XXX	129,833	130,776	(1,019)	(34)		(1,053)		129,722		(2,396)	(2,396)	3,948	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
8999999 Subtotal - Preferred Stocks					XXX	127,328	XXX	129,833	130,776	(1,019)	(34)		(1,053)		129,722		(2,396)	(2,396)	3,948	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
004239109	ACADIA REALTY TRUST REIT		05/13/2016	MERRILL LYNCH	105.000	3,631	XXX	2,704	3,481	(776)			(776)		2,704		926	926	482	XXX	L
001055102	AFLAC Corp.		05/13/2016	MERRILL LYNCH	299.000	20,261	XXX	18,061	17,910	151			151		18,061		2,201	2,201	404	XXX	L
009279100	AIRBUS GROUP		06/02/2016	MERRILL LYNCH	691.000	10,907	XXX	9,555	11,633	(2,078)			(2,078)		9,555		1,352	1,352	451	XXX	L
014491104	ALEXANDER AND BALDWIN INC		05/13/2016	MERRILL LYNCH	66.000	2,343	XXX	2,809	2,330	478			478		2,809		(466)	(466)	27	XXX	L
017175100	ALLEGHANY CORP		05/13/2016	MERRILL LYNCH	9.000	4,689	XXX	4,358							4,358		331	331		XXX	L
G0177J108	ALLERGAN PLC		05/13/2016	MERRILL LYNCH	75.000	16,702	XXX	22,477	23,438	(961)			(961)		22,477		(5,775)	(5,775)		XXX	L
02341R302	AMCOR LTD AUS		05/03/2016	MERRILL LYNCH	145.000	6,887	XXX	5,802	5,664	138			138		5,802		1,085	1,085	959	XXX	L
024013104	AMERICAN ASSETS TR INC COM		05/13/2016	MERRILL LYNCH	193.000	7,872	XXX	5,706	7,402	(1,695)			(1,695)		5,706		2,166	2,166	324	XXX	L
024835100	AMERICAN CAMPUS CMNTYS INC COM		05/13/2016	MERRILL LYNCH	198.000	9,285	XXX	6,419	(1,766)				(1,766)		6,419		2,866	2,866	109	XXX	L
025932104	AMERICAN FINANCIAL GROUP INC		05/13/2016	MERRILL LYNCH	57.000	4,049	XXX	4,177	4,109	68			68		4,177		(128)	(128)	32	XXX	L
02665T306	AMERICAN HOMES 4 RENT		05/13/2016	MERRILL LYNCH	382.000	6,751	XXX	6,210	6,364	(154)			(154)		6,210		540	540	109	XXX	L
03524A108	ANHEUSER-BUSCH INBEV		05/13/2016	MERRILL LYNCH	14.000	1,749	XXX	1,757	1,750	7			7		1,757		(8)	(8)		XXX	L
03938L112	ARCELORMITTAL SA NY		04/13/2016	MERRILL LYNCH	1,349.000	1,595	XXX	1,605							1,605		(11)	(11)	1,605	XXX	L
03938L104	ARCELORMITTAL SA LUXEMBOURG		05/17/2016	MERRILL LYNCH	1,461.000	7,276	XXX	5,724							5,724		1,552	1,552		XXX	L
052528304	AUST NW ZBG ADR		05/13/2016	MERRILL LYNCH	309.000	5,423	XXX	6,622	6,248	374			374		6,622		(1,199)	(1,199)		XXX	L
053484101	AVALONBAY COMMUNICATION INC		05/13/2016	MERRILL LYNCH	124.000	23,026	XXX	14,993	22,632	(7,639)			(7,639)		14,993		8,033	8,033	395	XXX	L
05382A104	AVIVA PLC		06/14/2016	MERRILL LYNCH	1,147.000	13,216	XXX	18,935	17,446	1,489			1,489		18,935		(5,719)	(5,719)	466	XXX	L
054536107	AXA-SPONS ADR		05/13/2016	MERRILL LYNCH	190.000	4,392	XXX	3,227	5,190	(1,963)			(1,963)		3,227		1,165	1,165		XXX	L
05964H105	Banco Santander Cent Hispano S ADR		06/10/2016	MERRILL LYNCH	1,951.000	8,505	XXX	8,077							8,077		429	429	152	XXX	L
06738E204	BARCLAYS PLC ADR		06/24/2016	MERRILL LYNCH	1,684.000	14,725	XXX	22,190	13,621	2,554			2,554		22,190		(7,465)	(7,465)	212	XXX	L
072730302	BAYER AG SP ADR		05/23/2016	MERRILL LYNCH	122.000	12,155	XXX	9,262	15,230	(5,968)			(5,968)		9,262		2,893	2,893	843	XXX	L
05565A202	BNP PARIBAS SPN ADR		05/13/2016	MERRILL LYNCH	208.000	5,157	XXX	3,761	5,878	(2,117)			(2,117)		3,761		1,397	1,397		XXX	L
101121101	BOSTON PPTYS INC		05/13/2016	MERRILL LYNCH	152.000	19,690	XXX	15,936	19,386	(3,450)			(3,450)		15,936		3,754	3,754	3,800	XXX	L
10552T107	BRF SA ADR		05/13/2016	MERRILL LYNCH	1,110.000	15,049	XXX	19,899	10,033	4,778			4,778		19,899		(4,851)	(4,851)	165	XXX	L
12541W209	C.H. Robinson Worldwide		06/16/2016	MERRILL LYNCH	709.000	51,397	XXX	45,410	43,972	1,438			1,438		45,410		5,987	5,987	487	XXX	L
13057Q107	CALIFORNIA RESOURCES		04/01/2016	MERRILL LYNCH	191.000	188	XXX	285							285		(98)	(98)	285	XXX	L
133131102	CAMDEN PPTY TR SH BEN INT		05/13/2016	MERRILL LYNCH	133.000	11,401	XXX	8,117	10,209	(2,092)			(2,092)		8,117		3,284	3,284	293	XXX	L
15639K300	CENTRICA PLC		05/13/2016	MERRILL LYNCH	380.000	4,408	XXX	5,123	4,843	280			280		5,123		(715)	(715)		XXX	L
125269100	CF INDS HLDGS INC		05/25/2016	MERRILL LYNCH	747.000	21,403	XXX	23,945							23,945		(2,542)	(2,542)	224	XXX	L
39945C109	CGI GROUP INC		05/25/2016	MERRILL LYNCH	137.000	6,271	XXX	2,986	5,484	(2,498)			(2,498)		2,986		3,285	3,285		XXX	L
166764100	CHEVRONTEXACO CORP		05/13/2016	MERRILL LYNCH	274.000	27,620	XXX	25,213	24,649	564			564		25,213		2,407	2,407	860	XXX	L
H1467J104	CHUBB LTD		05/13/2016	MERRILL LYNCH	92.000	11,494	XXX	10,271							10,271		1,224	1,224	62	XXX	L
12562Y100	CK HUTCHISON HOLDINGS		05/13/2016	MERRILL LYNCH	275.000	3,204	XXX	6,593	3,696	2,897			2,897		6,593		(3,389)	(3,389)		XXX	L
126132109	CNOOC LTD		05/13/2016	MERRILL LYNCH	34.000	3,892	XXX	4,106	3,549	557			557		4,106		(214)	(214)		XXX	L
225401108	CREDIT SUISSE GP SP ADR		05/13/2016	MERRILL LYNCH	2,956.000	40,934	XXX	76,654	57,652	13,502			13,502		76,654		(35,720)	(35,720)		XXX	L
229663109	CUBESMART COM		05/13/2016	MERRILL LYNCH	383.000	12,208	XXX	6,403	11,727	(5,325)			(5,325)		6,403		5,805	5,805	1,232	XXX	L
23317H102	DDR CORP COM		05/13/2016	MERRILL LYNCH	2,165.000	38,375	XXX	34,147	36,459	(2,311)			(2,311)		34,147		4,228	4,228	685	XXX	L
25960P109	DOUGLAS EMMETT INC		05/13/2016	MERRILL LYNCH	316.000	10,337	XXX	7,348	9,853	(2,505)			(2,505)		7,348		2,989	2,989	585	XXX	L
26613Q106	DUPONT FABROS TECHNOLOGY INC COM		06/01/2016	MERRILL LYNCH	577.000	24,527	XXX	13,403	18,343	(4,940)			(4,940)		13,403		11,124	11,124	1,282	XXX	L
268780103	E ONAG SPONS ADR		05/13/2016	MERRILL LYNCH	193.000	1,826	XXX	1,993							1,993		(167)	(167)		XXX	L
292104106	EMPIRE ST REALTY		05/13/2016	MERRILL LYNCH	566.000	10,925	XXX	8,041	10,228	(2,187)			(2,187)		8,041		2,884	2,884	212	XXX	L
29265W207	ENEL SOCIETA PER AZIONI		05/13/2016	MERRILL LYNCH	1,099.000	4,890	XXX	5,192	4,550	642			642		5,192		(301)	(301)		XXX	L
26875P101	EOG RESOURCES INC		05/13/2016	MERRILL LYNCH	149.000	11,750	XXX	12,807	10,548	2,259			2,259		12,807		(1,057)	(1,057)	188	XXX	L
29472R108	EQUITY LIFESTYLE PPTYS INC COM		05/13/2016	MERRILL LYNCH	656.000	45,266	XXX	23,669	43,736	(20,067)			(20,067)		23,669		21,597	21,597	656	XXX	L
29476L107	EQUITY RESIDENTIAL SH BEN INT		05/13/2016	MERRILL LYNCH	704.000	48,480	XXX	39,180	57,439	(18,260)			(18,260)		39,180		9,300	9,300	7,135	XXX	L
30224P200	EXTENDED STAY AMERICA INC		05/13/2016	MERRILL LYNCH	362.000	5,242	XXX	8,295	5,756	2,539			2,539		8,295		(3,053)	(3,053)	944	XXX	L

QE05.2

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
		F o r e i g n									11	12	13	14	15						
CUSIP Identification	Description		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)
30231G102	EXXON MOBILE CORP	06/22/2016	MERRILL LYNCH	385.000	34.894	X X X	28,244							28,244		6,650	6,650	530	X X X	L	
313747206	FEDERAL REALTY INVT TR SH BEN INT	05/13/2016	MERRILL LYNCH	71.000	10.978	X X X	9,164	10,373	(1,209)			(1,209)		9,164		1,813	1,813	47	X X X	L	
345605109	FOREST CITY REALTY	05/13/2016	MERRILL LYNCH	25.000	544	X X X	515						515		29	29	4	X X X	L		
369604103	GENERAL ELECTRIC CO	05/13/2016	MERRILL LYNCH	930.000	27,518	X X X	23,954	28,970	(5,015)			(5,015)		23,954		3,564	3,564	3,619	X X X	L	
370334104	GENERAL MILLS INC	05/18/2016	MERRILL LYNCH	558.000	35,077	X X X	31,188	32,174	(986)			(986)		31,188		3,889	3,889	1,358	X X X	L	
37733W105	Glaxosmithkline PLC	05/13/2016	MERRILL LYNCH	245.000	10,336	X X X	9,927	9,886	41			41		9,927		409	409	759	X X X	L	
38141G104	Goldman Sachs Group Inc	05/13/2016	MERRILL LYNCH	84.000	13,076	X X X	16,300	15,139	1,161			1,161		16,300		(3,224)	(3,224)	495	X X X	L	
382550101	Goodyear Tire And Rubber	05/13/2016	MERRILL LYNCH	223.000	6,157	X X X	6,721						6,721		(564)	(564)		X X X	L		
385002100	GRAMERCY PROPERTY TR	05/13/2016	MERRILL LYNCH	1,323.000	11,750	X X X	9,772						9,772		1,978	1,978	1,008	X X X	L		
39137B109	GREAT WALL MOTOR CO	04/19/2016	MERRILL LYNCH	2,433.000	19,492	X X X	28,198	17,980	3,772			3,772		28,198		(8,705)	(8,705)		X X X	L	
43300A104	Hilton Worldwide Hldgs	05/13/2016	MERRILL LYNCH	557.000	11,981	X X X	12,420	11,920	500			500		12,420		(439)	(439)	118	X X X	L	
437076102	HOME DEPOT INC	05/13/2016	MERRILL LYNCH	42.000	5,596	X X X	3,392	5,555	(2,163)			(2,163)		3,392		2,205	2,205	201	X X X	L	
438128308	HONDA MOTOR ADR NEW	05/13/2016	MERRILL LYNCH	87.000	2,286	X X X	2,259						2,259		27	27		X X X	L		
44107P104	HOST HOTELS & RESORTS INC COM	06/07/2016	MERRILL LYNCH	1,751.000	27,614	X X X	24,419						24,419		3,195	3,195		X X X	L		
443510607	HUBBELL INC CL B PAR	05/13/2016	MERRILL LYNCH	52.000	5,378	X X X	5,759	5,254	505			505		5,759		(381)	(381)	33	X X X	L	
45662N103	INFINEON TECHS	05/13/2016	MERRILL LYNCH	142.000	1,912	X X X	1,689	2,080	(391)			(391)		1,689		222	222	90	X X X	L	
458140100	INTEL CORP	05/13/2016	MERRILL LYNCH	161.000	4,812	X X X	4,719	5,546	(827)			(827)		4,719		93	93		X X X	L	
45857P509	INTERCONTINENTAL HOTELS	05/09/2016	MERRILL LYNCH	503.000	15,442	X X X	15,442	13,288	(3,740)			(3,740)		15,442				289	X X X	L	
45857P608	INTERCONTINENTAL HOTELS	05/13/2016	Undefined	52.000	1,964	X X X	1,916						1,916		47	47		X X X	L		
46115H107	INTESA SANPAOLO SPON ADR	06/27/2016	MERRILL LYNCH	567.000	6,754	X X X	9,600	11,332	(1,732)			(1,732)		9,600		(2,846)	(2,846)	1,135	X X X	L	
G491BT108	INVESCO LTD	05/13/2016	MERRILL LYNCH	588.000	17,177	X X X	21,883	19,686	2,197			2,197		21,883		(4,707)	(4,707)	488	X X X	L	
465562106	ITAU UNIBANCO BANCO MULT SA	04/01/2016	MERRILL LYNCH	1,288.000	11,262	X X X	13,033	8,385	4,648			4,648		13,033		(1,771)	(1,771)	150	X X X	L	
478160104	JOHNSON & JOHNSON	05/13/2016	MERRILL LYNCH	429.000	47,673	X X X	40,119	44,067	(3,948)			(3,948)		40,119		7,554	7,554	1,456	X X X	L	
46625H100	JP MORGAN CHASE & CO	06/01/2016	MERRILL LYNCH	613.000	38,772	X X X	24,043	40,476	(16,433)			(16,433)		24,043		14,729	14,729	2,247	X X X	L	
4812A4831	JPMORGAN TR I INTL VA SMA SH	05/13/2016	MERRILL LYNCH	6,252.000	67,834	X X X	65,021	71,085	(6,064)			(6,064)		65,021		2,813	2,813		X X X	L	
48241F104	KBC GROUPE SA	06/14/2016	MERRILL LYNCH	204.000	5,555	X X X	6,276	6,355	(79)			(79)		6,276		(720)	(720)		X X X	L	
487836108	KELLOGG CO	05/13/2016	MERRILL LYNCH	36.000	2,774	X X X	2,803						2,803		(29)	(29)		X X X	L		
500472303	KONINKLIJKE PHILIPS EL NV	06/20/2016	MERRILL LYNCH	1,081.000	27,789	X X X	28,155	21,200	333			333		28,155		(366)	(366)	531	X X X	L	
501044101	KROGER COMPANY	05/18/2016	MERRILL LYNCH	805.000	27,803	X X X	22,489	33,673	(11,184)			(11,184)		22,489		5,315	5,315	282	X X X	L	
50586V108	LAFARGEHOLCIM LTD	06/24/2016	MERRILL LYNCH	538.000	4,408	X X X	5,207						5,207		(799)	(799)	241	X X X	L		
532457108	LILLY ELI AND COMPANY	05/13/2016	MERRILL LYNCH	135.000	10,297	X X X	10,819	11,375	(556)			(556)		10,819		(523)	(523)	69	X X X	L	
539439109	LLOYDS TSB GRP SPD ADR	06/27/2016	MERRILL LYNCH	614.000	1,738	X X X	3,128	2,677	451			451		3,128		(1,390)	(1,390)		X X X	L	
554382101	MACERICH CO COM	05/13/2016	MERRILL LYNCH	99.000	7,433	X X X	5,835	7,988	(2,153)			(2,153)		5,835		1,598	1,598	360	X X X	L	
574599106	MASCO CORP	05/13/2016	MERRILL LYNCH	153.000	4,758	X X X	4,241						4,241		518	518	15	X X X	L		
58155Q103	MCKESSON CORP	05/13/2016	MERRILL LYNCH	167.000	28,947	X X X	37,897	32,937	4,959			4,959		37,897		(8,950)	(8,950)	244	X X X	L	
G5960L103	MEDTRONIC PLC	06/22/2016	MERRILL LYNCH	1,612.000	134,460	X X X	135,588	123,995	11,593			11,593		135,588		(1,128)	(1,128)	1,225	X X X	L	
59156R108	METLIFE INC	05/13/2016	MERRILL LYNCH	139.000	5,976	X X X	5,911						5,911		65	65	105	X X X	L		
594918104	MICROSOFT CORPORATION	06/22/2016	MERRILL LYNCH	2,144.000	108,299	X X X	96,803	118,949	(22,146)			(22,146)		96,803		11,496	11,496	1,459	X X X	L	
606822104	Mitsubishi UFJ Financial	05/13/2016	MERRILL LYNCH	1,068.000	4,822	X X X	5,352	6,643	(1,291)			(1,291)		5,352		(530)	(530)		X X X	L	
60871R209	MOLSON COOR BREW CO CL B PER ADVIS	06/15/2016	MERRILL LYNCH	686.000	68,781	X X X	54,436	52,501	(10,382)			(10,382)		54,436		14,345	14,345	485	X X X	L	
636274300	NATIONAL GRID PLC SP ADR	05/13/2016	MERRILL LYNCH	148.000	10,421	X X X	9,617	10,292	(675)			(675)		9,617		804	804	325	X X X	L	
65339F101	NEXTERA ENERGY INC SHS	05/13/2016	MERRILL LYNCH	111.000	13,380	X X X	7,129	11,532	(4,402)			(4,402)		7,129		6,250	6,250	883	X X X	L	
654902204	Nokia Corp Sponsored ADR	05/23/2016	MERRILL LYNCH	4,465.000	24,312	X X X	28,989	31,344	(2,355)			(2,355)		28,989		(4,677)	(4,677)		X X X	L	
65557A206	NORDEA BANK	05/13/2016	MERRILL LYNCH	330.000	3,003	X X X	3,651	3,673	(22)			(22)		3,651		(648)	(648)	624	X X X	L	
656531605	NORSK HYDRO	05/13/2016	MERRILL LYNCH	497.000	1,886	X X X	2,582	1,871	710			710		2,582		(696)	(696)		X X X	L	
N6596X109	NXP SEMICONDUCTORS N.V. PER ADVISO	05/13/2016	MERRILL LYNCH	82.000	6,822	X X X	7,235	6,909	326			326		7,235		(412)	(412)		X X X	L	
674599105	OCCIDENTAL PETE CORP CAL	05/25/2016	MERRILL LYNCH	724.000	54,987	X X X	70,304	48,950	21,354			21,354		70,304		(15,316)	(15,316)	3,063	X X X	L	
68389X105	ORACLE CORPORATION	06/07/2016	MERRILL LYNCH	2,950.000	116,294	X X X	119,890	107,764	12,126			12,126		119,890		(3,596)	(3,596)	885	X X X	L	
69924R108	PARAMOUNT GROUP INC	05/13/2016	MERRILL LYNCH	990.000	16,131	X X X	18,880	17,919	961			961		18,880		(2,749)	(2,749)	653</			

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

QE05.4

1	2	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 Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.							
74965L101	RLJ LODGING TR COM		05/13/2016	MERRILL LYNCH	85.000	1,831	X X X	1,616	1,839	(222)			(222)		1,616		215	215	653	X X X	L
771195104	ROCHE HLDG LTD		05/04/2016	MERRILL LYNCH	349.000	11,040	X X X	10,282	12,030	(1,748)			(1,748)		10,282		758	758		X X X	L
773903109	Rockwell Automation Inc.		05/13/2016	MERRILL LYNCH	145.000	16,756	X X X	15,097	14,878	219			219		15,097		1,658	1,658	211	X X X	L
780259107	ROYAL DUTCH SHELL PLC		05/13/2016	MERRILL LYNCH	880.000	45,119	X X X	46,637	40,515	6,122			6,122		46,637		(1,518)	(1,518)		X X X	L
780259206	ROYAL DUTCH SHELL PLC		05/13/2016	MERRILL LYNCH	218.000	10,818	X X X	11,783	9,982	1,801			1,801		11,783		(965)	(965)	513	X X X	L
780641205	ROYAL KPN N V SP ADR		04/26/2016	MERRILL LYNCH	4,145.000	15,704	X X X	15,517	15,875	(358)			(358)		15,517		187	187	234	X X X	L
74971A206	RSA INSURANCE GROUP PLC		06/02/2016	MERRILL LYNCH	2,328.000	16,038	X X X	13,116							13,116		2,922	2,922	234	X X X	L
783513203	RYANAIR HOLDINGS PLC SHS		04/14/2016	MERRILL LYNCH	57.000	4,673	X X X	3,425	4,928	(1,503)			(1,503)		3,425		1,248	1,248		X X X	L
806857108	SCHLUMBERGER LTD		05/13/2016	MERRILL LYNCH	80.000	5,800	X X X	6,637	5,580	1,057			1,057		6,637		(838)	(838)	219	X X X	L
808513105	SCHWAB CHARLES CORP		05/13/2016	MERRILL LYNCH	191.000	5,251	X X X	4,654							4,654		597	597	19	X X X	L
816851109	SEMPRA ENERGY		05/13/2016	MERRILL LYNCH	105.000	10,926	X X X	6,581	9,871	(3,290)			(3,290)		6,581		4,345	4,345	747	X X X	L
82481R106	SHIRE PLC-ADR		05/13/2016	MERRILL LYNCH	13.000	2,275	X X X	2,420	2,665	(245)			(245)		2,420		(145)	(145)	65	X X X	L
828806109	SIMON PROPERTY GROUP DEL		05/13/2016	MERRILL LYNCH	163.000	32,186	X X X	24,552	31,694	(7,141)			(7,141)		24,552		7,633	7,633	297	X X X	L
835699307	Sony Corp.		06/14/2016	MERRILL LYNCH	332.000	9,010	X X X	6,589	8,171	(1,582)			(1,582)		6,589		2,421	2,421	63	X X X	L
862121100	STORE CAP CORP		05/13/2016	MERRILL LYNCH	366.000	9,513	X X X	7,483	8,491	(1,008)			(1,008)		7,483		2,030	2,030	1,069	X X X	L
870123106	SWATCH GROUP		04/04/2016	MERRILL LYNCH	357.000	6,019	X X X	7,408	6,183	1,225			1,225		7,408		(1,389)	(1,389)		X X X	L
87160A100	SYNGENTA AG ADR		05/25/2016	MERRILL LYNCH	97.000	7,724	X X X	6,824	7,637	(813)			(813)		6,824		900	900		X X X	L
875465106	TANGER FACTORY OUTLET CENTER		05/13/2016	MERRILL LYNCH	69.000	2,403	X X X	2,378	2,256	121			121		2,378		25	25	83	X X X	L
87612E106	TARGET CORP		05/18/2016	MERRILL LYNCH	745.000	51,124	X X X	57,637	54,094	3,542			3,542		57,637		(6,513)	(6,513)	417	X X X	L
876664103	TAUBMAN CENTERS INC COM REITS		05/13/2016	MERRILL LYNCH	268.000	18,737	X X X	17,863	20,561	(2,698)			(2,698)		17,863		874	874	796	X X X	L
87927Y102	TELECOM ITALIA SPA SPON ADR (NEW)		06/24/2016	MERRILL LYNCH	1,013.000	8,917	X X X	11,525	12,814	(1,289)			(1,289)		11,525		(2,608)	(2,608)		X X X	L
881624209	Teva Pharmaceutical Ind ADR		05/13/2016	MERRILL LYNCH	201.000	10,087	X X X	11,820	13,194	(1,373)			(1,373)		11,820		(1,733)	(1,733)		X X X	L
883556102	THERMO ELECTRON CORP		05/18/2016	MERRILL LYNCH	247.000	35,954	X X X	16,393	35,037	(18,644)			(18,644)		16,393		19,562	19,562	152	X X X	L
89151E109	TOTAL S.A. SP ADR		05/13/2016	MERRILL LYNCH	177.000	8,521	X X X	10,605	7,956	2,649			2,649		10,605		(2,084)	(2,084)	865	X X X	L
892331307	TOYOTA MOTOR CORP ADR		06/01/2016	MERRILL LYNCH	306.000	31,159	X X X	36,249	37,650	(1,401)			(1,401)		36,249		(5,090)	(5,090)	909	X X X	L
913017109	UNITED TECHNOLOGIES CORPORATION		05/13/2016	MERRILL LYNCH	151.000	15,134	X X X	11,175	14,507	(3,332)			(3,332)		11,175		3,960	3,960	953	X X X	L
902973304	US BANCORP DEL NEW		05/13/2016	MERRILL LYNCH	900.000	38,056	X X X	35,925							35,925		2,131	2,131	502	X X X	L
92276F100	VENTAS INC COM		05/13/2016	MERRILL LYNCH	302.000	20,135	X X X	17,093	17,042	51			51		17,093		3,042	3,042	727	X X X	L
92343V104	VERIZON COMMUNICATIONS		05/13/2016	MERRILL LYNCH	303.000	15,431	X X X	13,997	14,005	(7)			(7)		13,997		1,434	1,434	732	X X X	L
92826C839	VISA INC CL A SHRS		05/13/2016	MERRILL LYNCH	101.000	7,786	X X X	7,252							7,252		534	534	14	X X X	L
92857W308	VODAFONE GROUP		05/13/2016	MERRILL LYNCH	344.000	11,139	X X X	17,285	11,097	6,187			6,187		17,285		(6,146)	(6,146)	453	X X X	L
929042109	VORNADO REALTY TRUST COMPANY		05/13/2016	MERRILL LYNCH	8.000	762	X X X	718	800	(81)			(81)		718		44	44	5	X X X	L
949746101	WELLS FARGO & CO NEW		05/13/2016	MERRILL LYNCH	429.000	20,732	X X X	22,035	23,320	(1,285)			(1,285)		22,035		(1,304)	(1,304)	357	X X X	L
95040Q104	WELLTOWER INC		05/13/2016	MERRILL LYNCH	287.000	20,557	X X X	16,634	19,525	(2,891)			(2,891)		16,634		3,924	3,924	375	X X X	L
977868306	WOLSELEY		05/13/2016	MERRILL LYNCH	1,252.000	6,955	X X X	7,129	6,867	261			261		7,129		(173)	(173)	255	X X X	L
G98290102	XL GROUP		05/02/2016	MERRILL LYNCH	2,881.000	94,293	X X X	106,796	101,790	(5,474)			(5,474)		106,796		(12,503)	(12,503)	520	X X X	L
98956P102	ZIMMER HOLDINGS INC		06/22/2016	MERRILL LYNCH	206.000	24,398	X X X	20,774	21,134	(359)			(359)		20,774		3,624	3,624	95	X X X	L
989825104	ZURICH INSURANCE GROUP		05/13/2016	MERRILL LYNCH	109.000	2,565	X X X	2,725							2,725		(160)	(160)	193	X X X	L
654624105	Nippon Telephone Adr	F	05/17/2016	MERRILL LYNCH	570.000	25,918	X X X	18,632	22,652	(4,020)			(4,020)		18,632		7,286	7,286		X X X	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	2,632,900	X X X	2,520,674	2,349,666	(139,492)			(139,492)		2,520,674		112,226	112,226	69,887	X X X	X X X
Common Stocks - Mutual Funds																					
464287614	ISHARES RUSSELL 1000 GROWTH		05/12/2016	Bank of America	3,327.000	330,032	X X X	278,099	330,970	(52,871)			(52,871)		278,099		51,933	51,933	6,315	X X X	L
68381F607	OPPENHEIMER MAIN ST S/M C-I		05/13/2016	Bank of America	14,638.783	385,000	X X X	248,765	375,924	(127,159)			(127,159)		248,765		136,235	136,235		X X X	L
693390700	Pimco Funds		05/13/2016	Bank of America	65,563.496	671,370	X X X	721,354	660,224	61,129			61,129		721,354		(49,984)	(49,984)	8,292	X X X	L
922040100	Vanguard Institutional Index Fund		05/13/2016	Bank of America	2,935.212	550,000	X X X	361,237	547,769	(186,533)			(186,533)		361,237		188,763	188,763	6,507	X X X	L
9299999 Subtotal - Common Stocks - Mutual Funds					X X X	1,936,402	X X X	1,609,455	1,914,887	(305,434)			(305,434)		1,609,455		326,947	326,947	21,114	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	4,569,302	X X X	4,130,129	4,264,553	(444,926)			(444,926)		4,130,129		439,173	439,173	91,001	X X X	X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	4,569,302	X X X	4,130,129	4,264,553	(444,926)			(444,926)		4,130,129		439,173	439,173	91,001	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	4,696,630	X X X	4,259,962	4,395,329	(445,945)	(34)		(445,979)		4,259,851		436,777	436,777	94,949	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	8,533,844	X X X	8,076,700	6,756,763	(445,945)	(9,488)		(455,433)		8,052,517		481,324	481,324	142,059	X X X	X X X

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

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			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
open depositories										
Fifth Third Admin	Cincinnati, OH						(113,987)	(116,830)	(142,684)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(15,042,713)	(13,486,832)	(11,433,427)	X X X
Fifth Third Individual Prod Claims	Cincinnati, OH									X X X
Fifth Third Control Account	Cincinnati, OH						5,923,584	6,756,506	5,025,849	X X X
Fifth Third Prefunds	Cincinnati, OH						834,400	834,400	834,400	X X X
Fifth Third Receipts Group	Cincinnati, OH						508,804	26,608	28,342	X X X
Bank of America Receipts Individual	Chicago, IL						1,242,506	1,453,850	173,901	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						423,994	430,376	426,094	X X X
First Premier Bank	Sioux Falls, SD						49,881	49,781	49,679	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 ..			(6,173,531)	... (4,052,141)	... (5,037,846)	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 ..			(6,173,531)	... (4,052,141)	... (5,037,846)	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 ..			(6,173,531)	... (4,052,141)	... (5,037,846)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

**INDEX TO HEALTH
QUARTERLY STATEMENT**

Accounting Changes and Corrections of Errors; Q10, Note 2; Q11

Accounting Practices and Policies; Q5; Q10, Note 1

Admitted Assets; Q2

Bonds; Q2; Q6; Q11.1; Q11.2; QE04; QE05

Bonuses; Q3; Q4; Q8; Q9

Borrowed Funds; Q3; Q6

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