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QUARTERLY STATEMENT

AS OF JUNE 30, 2018

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 OH

Country of Domicile United States of America

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

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

Statutory Home Office 5600 Blazer Pkwy., Suite 150 (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, CGMA (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 & CEO
Frank Buzaki, Jr.	Secretary
James Robert Stahl, DDS	Treasurer
Bruce Randall Smith	Chairperson
Ann Marie Flermoen, DDS	Vice Chairperson
Douglas Robert Anderson, DDS, MS, JD	Immediate Past Chairperson

OTHERS

Goran Mike Jurkovic, CPA, CGMA, Chief Operating Officer
Amy Lyn Basel, CPA, CGMA, SVP, CFO & CRO
Sue Ellen Jenkins, VP & General Counsel #

DIRECTORS OR TRUSTEES

Douglas Robert Anderson, DDS, MS, JD
Frank Buzaki, Jr.
Patrick Thomas Cahill, JD
Ann Marie Flermoen, DDS
Timothy Eldon Moffit, DBA
Bruce Randall Smith
James Robert Stahl, DDS
Michael Scott Stull
Carole Simonetti Watkins

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)	(Signature)	(Signature)
Laura Linda Czelada, CPA	Goran Mike Jurkovic, CPA, CGMA	Amy Lyn Basel, CPA, CGMA
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President & CEO	COO	SVP, CFO & CRO
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_____ day of August, 2018

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

(Notary Public Signature)

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	77,912,961		77,912,961	74,567,304
2.	Stocks:				
	2.1 Preferred stocks	84,840		84,840	85,640
	2.2 Common stocks	124,066,966		124,066,966	119,732,674
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $...............0 encumbrances)				
	4.2 Properties held for the production of income (less $...............0 encumbrances)				
	4.3 Properties held for sale (less $...............0 encumbrances)				
5.	Cash ($.....(6,259,877)), cash equivalents ($.......3,064,193) and short-term investments ($...............0)	(3,195,684)		(3,195,684)	9,506,287
6.	Contract loans (including $...............0 premium notes)				
7.	Derivatives				
8.	Other invested assets	750,000		750,000	641,926
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	199,619,083		199,619,083	204,533,831
13.	Title plants less $...............0 charged off (for Title insurers only)				
14.	Investment income due and accrued	354,397		354,397	323,481
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,726,344	38,867	4,687,477	3,714,635
	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 ($...............0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans	14,090,818	3,296	14,087,522	7,074,951
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($...............0)				
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	8,730		8,730	9,179
24.	Health care ($...............0) and other amounts receivable	10,109		10,109	21,271
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)	218,809,481	42,163	218,767,318	215,677,348
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	218,809,481	42,163	218,767,318	215,677,348
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 1 Covered	2 Uncovered	3 Total	Prior Year 4 Total
1.	Claims unpaid (less $...............0 reinsurance ceded)	8,177,400		8,177,400	11,431,270
2.	Accrued medical incentive pool and bonus amounts				
3.	Unpaid claims adjustment expenses	355,968		355,968	268,309
4.	Aggregate health policy reserves, including the liability of $...............0 for medical loss ratio rebate per the Public Health Service Act	168,378		168,378	60,529
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	1,728,457		1,728,457	1,686,217
9.	General expenses due or accrued	4,103,767		4,103,767	2,879,770
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	2,327,452		2,327,452	2,235,051
13.	Remittances and items not allocated				
14.	Borrowed money (including $...............0 current) and interest thereon $...............0 (including $...............0 current)				
15.	Amounts due to parent, subsidiaries and affiliates	2,683,658		2,683,658	2,369,826
16.	Derivatives				
17.	Payable for securities				166,740
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties with ($...............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	5,389,370		5,389,370	5,295,070
23.	Aggregate write-ins for other liabilities (including $.........464,696 current)	464,696		464,696	276,921
24.	Total liabilities (Lines 1 to 23)	25,399,146		25,399,146	26,669,703
25.	Aggregate write-ins for special surplus funds	XXX	XXX		2,294,019
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	9,712,604	9,712,604
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	183,655,568	177,001,022
32.	Less treasury stock, at cost:				
	32.1 ....0 shares common (value included in Line 26 $...............0)	XXX	XXX		
	32.2 ....0 shares preferred (value included in Line 27 $...............0)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	193,368,172	189,007,645
34.	Total Liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	218,767,318	215,677,348
DETAILS OF WRITE-INS					
2301.	Uninsured Claim Admin Expense Reserve	464,696		464,696	276,921
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)	464,696		464,696	276,921
2501.	2018 ACA Fee	XXX	XXX		2,294,019
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		2,294,019
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

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	XXX	5,334,097	5,395,561	10,850,291
2.	Net premium income (including $..............0 non-health premium income)	XXX	128,808,654	128,114,881	257,878,741
3.	Change in unearned premium reserves and reserves for rate credits	XXX			
4.	Fee-for-service (net of $..............0 medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX			13
7.	Aggregate write-ins for other non-health revenues	XXX			
8.	Total revenues (Lines 2 to 7)	XXX	128,808,654	128,114,881	257,878,754
Hospital and Medical:					
9.	Hospital/medical benefits				
10.	Other professional services		111,518,918	110,537,304	214,801,566
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)		111,518,918	110,537,304	214,801,566
Less:					
17.	Net reinsurance recoveries				
18.	Total hospital and medical (Lines 16 minus 17)		111,518,918	110,537,304	214,801,566
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $.........215,773 cost containment expenses		891,623	1,045,236	1,354,082
21.	General administrative expenses		13,965,071	10,696,193	21,050,780
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)		126,375,612	122,278,733	237,206,428
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	2,433,042	5,836,148	20,672,326
25.	Net investment income earned		2,088,313	1,638,071	4,084,551
26.	Net realized capital gains (losses) less capital gains tax of $..............0		756,130	1,739,621	1,619,710
27.	Net investment gains or (losses) (Lines 25 plus 26)		2,844,443	3,377,692	5,704,261
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $..............0) (amount charged off $..............0)]		(1,403)	4,139	3,663
29.	Aggregate write-ins for other income or expenses		674	2,109	(4,997,406)
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	5,276,756	9,220,088	21,382,844
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	5,276,756	9,220,088	21,382,844
DETAILS OF WRITE-INS					
0601.	Discount card revenue	XXX			13
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX			13
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799.	TOTALS (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
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.	Contribution to Delta Dental Fund				(5,000,000)
2902.	Miscellaneous Income (Expense)		674	2,109	2,594
2903.					
2998.	Summary of remaining write-ins for Line 29 from overflow page				
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		674	2,109	(4,997,406)

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CAPITAL & SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	189,007,645	158,259,173	158,259,173
34.	Net income or (loss) from Line 32	5,276,756	9,220,088	21,382,844
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $...............0	(1,007,050)	3,062,332	8,711,153
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	90,821	(286,079)	654,475
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)	4,360,527	11,996,341	30,748,472
49.	Capital and surplus end of reporting period (Line 33 plus 48)	193,368,172	170,255,514	189,007,645
DETAILS OF WRITE-INS				
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page			
4799.	TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)			

CASH FLOW

			1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
		Cash from Operations			
1.		Premiums collected net of reinsurance	127,971,944	125,420,729	255,700,204
2.		Net investment income	2,156,608	1,660,227	4,134,264
3.		Miscellaneous income	674	2,109	2,594
4.		TOTAL (Lines 1 to 3)	130,129,226	127,083,065	259,837,062
5.		Benefit and loss related payments	114,772,788	111,899,362	213,188,054
6.		Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.		Commissions, expenses paid and aggregate write-ins for deductions	19,965,952	17,459,165	20,035,628
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)	134,738,740	129,358,527	233,223,682
11.		Net cash from operations (Line 4 minus Line 10)	(4,609,514)	(2,275,462)	26,613,380
		Cash from Investments			
12.		Proceeds from investments sold, matured or repaid:			
	12.1	Bonds	12,281,237	15,116,076	28,957,136
	12.2	Stocks	14,285,837	11,146,675	15,107,477
	12.3	Mortgage loans			
	12.4	Real estate			
	12.5	Other invested assets			500,000
	12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7	Miscellaneous proceeds			
	12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	26,567,074	26,262,751	44,564,613
13.		Cost of investments acquired (long-term only):			
	13.1	Bonds	16,373,307	20,541,084	42,845,515
	13.2	Stocks	18,225,377	14,344,061	21,955,058
	13.3	Mortgage loans			
	13.4	Real estate			
	13.5	Other invested assets		227,423	60,683
	13.6	Miscellaneous applications	166,740		
	13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	34,765,424	35,112,568	64,861,256
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)	(8,198,350)	(8,849,817)	(20,296,643)
		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)	105,893	107,413	(4,837,478)
17.		Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	105,893	107,413	(4,837,478)
		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)	(12,701,971)	(11,017,866)	1,479,259
19.		Cash, cash equivalents and short-term investments:			
	19.1	Beginning of year	9,506,287	8,027,028	8,027,028
	19.2	End of period (Line 18 plus Line 19.1)	(3,195,684)	(2,990,838)	9,506,287

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

20.0001				

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
		2	3							
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	910,504					910,504				
2. First Quarter	890,092					890,092				
3. Second Quarter	886,200					886,200				
4. Third Quarter										
5. Current Year										
6. Current Year Member Months	5,334,097					5,334,097				
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)	128,808,654					128,808,654				
13. Life Premiums Direct										
14. Property/Casualty Premiums Written										
15. Health Premiums Earned	128,808,654					128,808,654				
16. Property/Casualty Premiums Earned										
17. Amount Paid for Provision of Health Care Services	114,772,789					114,772,789				
18. Amount Incurred for Provision of Health Care Services	111,518,918					111,518,918				

(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	2,232,430	45,793	11,449			2,289,672
0499999 Subtotals	2,232,430	45,793	11,449			2,289,672
0599999 Unreported claims and other claim reserves						5,887,728
0699999 Total Amounts Withheld						
0799999 Total Claims Unpaid						8,177,400
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 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1+3)	Estimated Claim Reserve and Claim Liability Dec 31 of Prior Year
1. Comprehensive (hospital & medical)						
2. Medicare Supplement						
3. Dental only	10,262,243	104,510,546	366,300	7,811,100	10,628,543	11,431,270
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)	10,262,243	104,510,546	366,300	7,811,100	10,628,543	11,431,270
10. Healthcare receivables (a)						
11. Other non-health						
12. Medical incentive pools and bonus amounts						
13. Totals (Lines 9 - 10 + 11 + 12)	10,262,243	104,510,546	366,300	7,811,100	10,628,543	11,431,270

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

Notes to Financial Statement

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Description	SSAP #	F/S Page	F/S Line #	6/30/2018	12/31/2017
Net Income, OH				$5,276,756	$21,382,844
Effect of OH prescribed practices				-	-
Effect of OH permitted practices				-	-
Net income, NAIC SAP				$5,276,756	$21,382,844

Description	SSAP #	F/S Page	F/S Line #	6/30/2018	12/31/2017
Statutory Surplus, OH				$193,368,172	$189,007,645
Effect of OH prescribed practices					
Effect of OH permitted practices					
Policyholders Surplus, NAIC SAP				$193,368,172	$189,007,645

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, 2018 and 2017.
(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, 2018 and 2017.
(9) No derivatives are held as of June 30, 2018 and 2017.
(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

D. Going Concern

None.

Notes to Financial Statement

2. Accounting Changes and Corrections of Errors

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

3. Business Combinations and Goodwill

No change.

4. Discontinued Operations

Bo 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. None.
I. None.
J. None.
K. None.
L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Restricted Asset Category	1 Total Gross (Admitted & Nonadmitted) Restricted from Current Year	2 Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	3 Increase / (Decrease) (1 minus 2)	4 Total Current Year Nonadmitted Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Gross (Admitted & Nonadmitted) Restricted to Total Asset (a)	7 Admitted Restricted to Total Admitted Asset (b)
a.	Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	0.00%	0.00%
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements							
d.	Subject to reserve repurchase agreement							
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reserve repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock							
j.	On deposit with state	150,124	150,190	(66)		150,124	0.07%	0.07%
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)							
m.	Pledged as collateral not captured in other categories							
n.	Other restricted assets							
o.	Total Restricted Assets	$ 150,124	$ 150,190	$ (66)	$ -	$ 150,124	0.07%	0.07%

(2) - (3) & (4) – Not applicable

Notes to Financial Statement

M-R. Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

No change.

9. Income Taxes

No change.

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

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. Liabilities, Contingencies and Assessments

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.

1. Fair Value Measurements at Reporting Date

Description	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Values (NAV) Inlcuded in Level 2
a. Assets at fair value					
Perpetual Preferred stock					
Industrial & Misc	$84,840	$0	$0	$84,840	
Parent, Subs, and Affiliate	0	0	0	$0	$0
Total Perpetual Preferred Stock	$84,840	$0	$0	$84,840	$0
Bonds					
U.S. Governments	$0	$7,644,668	$0	$7,644,668	$0
Industrial & Misc	0	69,480,317	0	69,480,317	0
Hybrid Securities	0	0	0	0	0
Parent, Subs, and Affiliate	0	0	0	0	0
Total Bonds	$0	$77,124,985	$0	$77,124,985	$0
Common stock					
Industrial & Misc	$102,797,279	$0	$0	$102,797,279	$0
Parent, Subs, and Affiliate	0	0	0	0	0
Total Common Stocks	$102,797,279	$0	$0	$102,797,279	$0
Derivative assets					
Interest rate contracts	$0	$0	$0	$0	$0
Foreign exchange contracts	0	0	0	0	0
Credit contracts	0	0	0	0	0
Commodity futures contracts	0	0	0	0	0
Commodity forward contracts	0	0	0	0	0
Total Derivatives	$0	$0	$0	$0	$0
Separate account assets	$0	$0	$0	$0	$0
Total assets at fair value	$102,882,119	$77,124,985	$0	$180,007,104	$0
b. Liabilities at fair value					
Derivative liabilities	$0	$0	$0	$0	$0
Total liabilities at fair value	$0	$0	$0	$0	$0

2. None
3. None
4. None
5. None

B. None
C. None
D. None

21. Other Items

No change.

22. Events Subsequent

The Company has no events subsequent to June 30, 2018, that may have a material effect on these financial statements.

23. Reinsurance

No change.

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

No material change.

Notes to Financial Statement

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves as of December 31, 2017 were $11,699,579. As of June 30, 2018, 10,530,552 has been paid for incurred claims and claim adjustment expense attributable to insured evens of prior years. Remaining reserves for prior years are now $366,300 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $802,727 favorable prior-year loss development since December 31, 2017 to June 30, 2018. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The business to which this relates does not include retrospectively rated policies, therefore there was no return premium accrued as a result of the prior year effects.

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlement

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$ 0
2.	Date of the most recent evaluation of this liability	6/30/2018
3.	Was anticipated investment income utilized in the calculation?	Yes No X

31. Anticipated Salvage and Subrogation

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]

1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] 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:

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/17/2018

6.4 By what department or departments?

Stare of Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[ ] N/A[ ]

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

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]

14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	20,584,256	21,269,687
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other	750,000	750,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	21,334,256	22,019,687
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of America/Merrill Lynch	135. LaSalle St ., Chicago, IL 60603

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]
17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
AEW Capital Management	U
ClearArc Capital	U
Invesco	U
JPMorgan Investment Management	U
McDonnell Investment Management	U
Merrill Lynch	U
Michael M. Gilmore	A
Thomas S. Prichard	A
Laura L. Czelada	A
Goran M. Jukovic	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes[X] No[ ]
17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes[ ] No[X]
17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108633	AEW Capital Management	n/a	SEC	NO
104650	ClearArc Capital	549300K4SXC0CLBZHS67	SEC	NO
105360	Invesco	O37NHJVF7S22I1ONOU83	SEC	NO
107038	JPMorgan Investment Management	n/a	SEC	NO
166176	McDonnell Investment Management	n/a	SEC	NO
142558	Merrill Lynch	n/a	SEC	NO

GENERAL INTERROGATORIES (Continued)

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
   - 1.1 A&H loss percent 87.000%
   - 1.2 A&H cost containment percent 0.000%
   - 1.3 A&H expense percent excluding cost containment expenses 11.000%

2.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date. $........................ 0

2.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]

2.4 If yes, please provide the balance of the funds administered as of the reporting date. $........................ 0

3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[ ] No[X]

3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
			NONE					

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only							
	1	2	3	4	5	6	7	8	9
State, Etc.	Active Status (a)	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	128,808,654						128,808,654	
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)	XXX								
59. Subtotal	XXX	128,808,654						128,808,654	
60. Reporting entity contributions for Employee Benefit Plans	XXX								
61. Total (Direct Business)	XXX	128,808,654						128,808,654	
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX								

(a) Active Status Counts:

L Licensed or Chartered - Licensed insurance carrier or domiciled RRG	1	R Registered - Non-domiciled RRGs	
E Eligible - Reporting entities eligible or approved to write surplus lines in the state		Q Qualified - Qualified or accredited reinsurer	
N None of the above Not allowed to write business in the state	56		

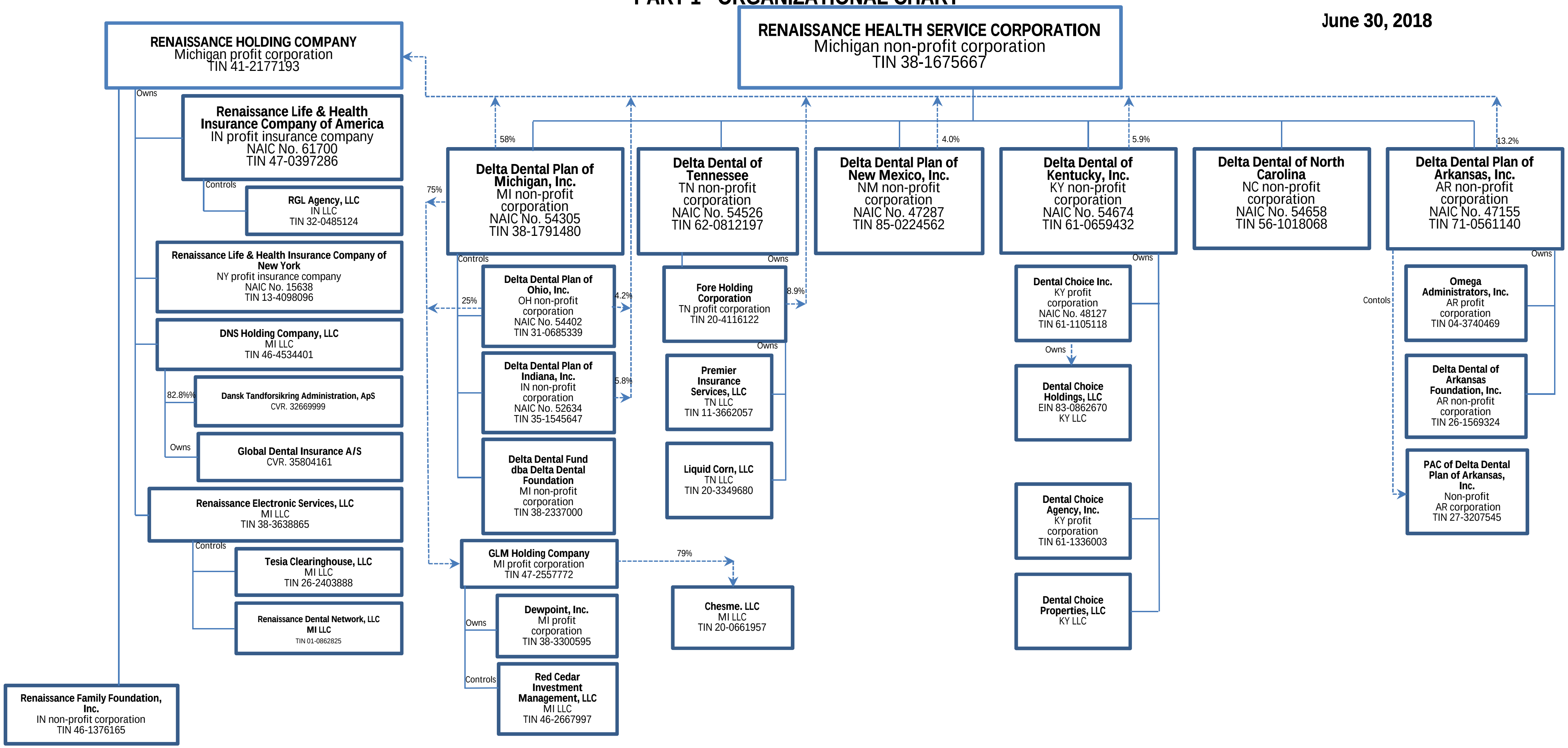
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

ORGANIZATIONAL CHART

June 30, 2018



Q15

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		0	38-1675667				Renaissance Health Service Corporation	MI	UIP					N	
		0	46-1376165				Renaissance Family Foundation, Inc.	IN	NIA					N	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	58.0	Renaissance Health Service Corporation	Y	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	4.2	Renaissance Health Service Corporation	Y	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Indiana, Inc.	Ownership	5.8	Renaissance Health Service Corporation	Y	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Fore Holding Corporation	Ownership	8.9	Renaissance Health Service Corporation	N	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental of Kentucky, Inc.	Ownership	5.9	Renaissance Health Service Corporation	Y	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of New Mexico, Inc.	Ownership	4.0	Renaissance Health Service Corporation	Y	
		0	41-2177193				Renaissance Holding Company	MI	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	13.2	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	61700	47-0397286				Renaissance Life & Health Insurance Company of America	IN	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	32-0485124				RGL Agency, LLC	IN	NIA	Renaissance Life & Health Insurance Company of America	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	15638	13-4098096				Renaissance Life & Health Insurance Company of New York	NY	IA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	46-4534401				DNS Holding Company, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	32669999				Dansk Tandforsikring Administration ApS	DK	NIA	DNS Holding Company, LLC	Ownership	82.8	Renaissance Health Service Corporation	N	
		0	35804161				Global Dental Company A/S	DK	NIA	DNS Holding Company, LLC	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	26-2403888				Tesia Clearinghouse, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	38-3638865				Renaissance Electronic Services, LLC	MI	NIA	Renaissance Holding Company	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	01-0862825				Renaissance Dental Network, LLC	MI	NIA	Renaissance Electronic Services, LLC	Ownership	100.0	Renaissance Health Service Corporation	N	
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	N	
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	N	
477	Renaissance Health Service Corporation	52634	35-1545647				Delta Dental Plan of Indiana, Inc.	IN	IA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	N	
		0	38-2337000				Delta Dental Fund dba Delta Dental Foundation	MI	NIA	Delta Dental Plan of Michigan, Inc.	Board of Directors		Renaissance Health Service Corporation	N	
		0	46-2667997				Red Cedar Investment Management, LLC	MI	NIA	GLM Holding Company	Board of Directors		Renaissance Health Service Corporation	N	
		0	47-2557772				GLM Holding Company	MI	NIA	Delta Dental Plan of Michigan, Inc.	Ownership	75.0	Renaissance Health Service Corporation	Y	
		0	47-2557772				GLM Holding Company	MI	NIA	Delta Dental Plan of Ohio, Inc.	Ownership	25.0	Renaissance Health Service Corporation	Y	
		0	38-3300595				Dewpoint, Inc.	MI	NIA	GLM Holding Company	Ownership	100.0	Renaissance Health Service Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
477	Renaissance Health Service Corporation	54526	62-0812197				Delta Dental of Tennessee	TN	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
		0	20-4116122				Fore Holding Corporation	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	Y	
		0	11-3662057				Premier Insurance Services, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	20-3349680				Liquid Corn, LLC	TN	NIA	Delta Dental of Tennessee	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	47287	85-0224562				Delta Dental Plan of New Mexico, Inc.	NM	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	54674	61-0659432				Delta Dental of Kentucky, Inc.	KY	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
		0	61-1336003				Dental Choice Agency, Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
		48127	61-1105118				Dental Choice Inc.	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
		0					Dental Choice Properties, LLC	KY	NIA	Delta Dental of Kentucky, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	54658	56-1018068				Delta Dental of North Carolina	NC	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
477	Renaissance Health Service Corporation	47155	71-0561140				Delta Dental Plan of Arkansas, Inc.	AR	IA	Renaissance Health Service Corporation	Board of Directors		Renaissance Health Service Corporation	N	
		0	04-3740469				Omega Administrators, Inc.	AR	NIA	Delta Dental Plan of Arkansas, Inc.	Ownership	100.0	Renaissance Health Service Corporation	N	
		0	26-1569324				Delta Dental of Arkansas Foundation, Inc.	AR	NIA	Delta Dental Plan of Arkansas, Inc.	Board of Directors		Renaissance Health Service Corporation	N	
		00000	20-0661957				Chesme, LLC	MI	NIA	GLM Holding Company	Ownership	79.0	Renaissance Health Service Corporation	N	
		00000	83-0862670				Dental Choice Holdings. LLC	KY	NIA	Delta Choice Inc	Ownership	100.0	Renaissance Health Services Corporation	N	
		00000	27-3207545				PAC of Delta Dental Plan of Arkansas, Inc.	AR	DS	Delta Dental Plan of Arkansas, Inc.	Board of Directors		Renaissance Health Services Corporation	N	

Asterisk	Explanation
0000001	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	RESPONSE
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Medicare Part D Coverage Supplement

54402201836500002 2018 Document Code: 365

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	750,000	1,250,000
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		500,000
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)	750,000	750,000
12.	Deduct total nonadmitted amounts		108,074
13.	Statement value at end of current period (Line 11 minus Line 12)	750,000	641,926

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	194,385,618	163,481,897
2.	Cost of bonds and stocks acquired	34,598,684	64,800,573
3.	Accrual of discount	84,554	56,916
4.	Unrealized valuation increase (decrease)	(1,009,383)	8,715,679
5.	Total gain (loss) on disposals	756,130	1,619,712
6.	Deduct consideration for bonds and stocks disposed of	26,567,074	44,064,613
7.	Deduct amortization of premium	183,762	224,546
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	202,064,767	194,385,618
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	202,064,767	194,385,618

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)	56,714,289	3,701,120	2,914,546	(189,076)	56,714,289	57,311,787		57,890,427
2. NAIC 2 (a)	21,214,045		711,977	(8,871)	21,214,045	20,493,197		16,353,466
3. NAIC 3 (a)								
4. NAIC 4 (a)	879,266			(5,750)	879,266	873,516		1,486,300
5. NAIC 5 (a)	34,801		1,067	(77)	34,801	33,657		36,111
6. NAIC 6 (a)								
7. Total Bonds	78,842,401	3,701,120	3,627,590	(203,774)	78,842,401	78,712,157		75,766,304
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	84,840				84,840	84,840		85,640
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	84,840				84,840	84,840		85,640
15. Total Bonds & Preferred Stock	78,927,241	3,701,120	3,627,590	(203,774)	78,927,241	78,796,997		75,851,944

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.........799,196; 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	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals					

N O N E

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		3,862,526
2.	Cost of short-term investments acquired		31,829,538
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		35,692,064
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

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

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

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

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

SI07 Schedule DB - Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,562,834	
2.	Cost of cash equivalents acquired	22,288,700	6,562,662
3.	Accrual of discount	2,872	172
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	4	
6.	Deduct consideration received on disposals	25,790,217	
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)	3,064,193	6,562,834
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,064,193	6,562,834

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
38379UJ98	GNMA REMIC TRUST 2016-127		04/24/2018	PERSHING	XXX	106,228		891	1
38379UGS9	GNMA REMIC TRUST 2016-34		06/19/2018	PERSHING	XXX	11,999		89	1
38379UNY8	GNMA REMIC TRUST 2016-52		04/17/2018	BETZOLD BERG & NUSSBAUM INC	XXX	64,837		446	1
38379USK3	GNMA REMIC TRUST 2016-67		04/06/2018	PERSHING	XXX	113,184		445	1
9128283F5	UNITED STATES TREAS NTS		06/22/2018	VARIOUS	XXX	587,908	625,000	4,857	1
9128283U2	UNITED STATES TREAS NTS		04/01/2018	FIRST TN SECURITIES, CORP	XXX	188,464	190,000	760	1
9128283V0	UNITED STATES TREAS NTS		04/01/2018	Goldman Sachs	XXX	29,667	30,000	126	1
9128284D9	UNITED STATES TREAS NTS		04/26/2018	MERRILL LYNCH	XXX	295,664	300,000	553	1
912828J27	UNITED STATES TREAS NTS		05/31/2018	MERRILL LYNCH	XXX	577,502	600,000		1
0599999 Subtotal - Bonds - U.S. Governments					XXX	1,975,453	1,745,000	8,167	XXX
Bonds - U.S. Special Revenue, Special Assessment									
31418CR97	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	Bank of America	XXX	161,354	157,876	211	1
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	161,354	157,876	211	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
256746AF5	DOLLAR TREE INC		05/09/2018	MERRILL LYNCH	XXX	158,635	160,000	362	1FE
406216BG5	HALLIBURTON CO		05/09/2018	MERRILL LYNCH	XXX	290,714	295,000	5,480	1FE
70069FCW5	PARK PLACE SECS 2004-MHQ1		04/18/2018	GUGGENHEIM CAPITAL MARKETS LLC	XXX	77,171	77,123	160	FMR
931142EC3	WALMART INC		06/22/2018	Bank of America	XXX	104,602	105,000		1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	631,122	637,123	6,002	XXX
Bonds - Hybrid Securities									
369604BQ5	GENERAL ELECTRIC CO PERP SR GL		06/27/2018	Bank of America	XXX	211,238	215,000	418	1FE
4899999 Subtotal - Bonds - Hybrid Securities					XXX	211,238	215,000	418	XXX
8399997 Subtotal - Bonds - Part 3					XXX	2,979,167	2,754,998	14,798	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	2,979,167	2,754,998	14,798	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
056752108	BAIDU INC	C	05/31/2018	MERRILL LYNCH	33.000	8,054	XXX		L
344419106	FOMENTO ECONOMICO MEXICANO SAB	C	05/21/2018	MERRILL LYNCH	82.000	6,852	XXX		L
58502K106	MEDIOBANCA BANCA DI CREDITO FI	C	05/31/2018	MERRILL LYNCH	1,436.000	14,720	XXX		U
024013104	AMERICAN ASSETS TR INC		05/29/2018	MERRILL LYNCH	196.000	6,971	XXX		L
024835100	AMERICAN CAMPUS CMNTYS INC		05/25/2018	MERRILL LYNCH	166.000	6,402	XXX		L
053484101	AVALONBAY CMNTYS INC		05/25/2018	MERRILL LYNCH	31.000	5,011	XXX		L
101121101	BOSTON PROPERTIES INC		04/16/2018	MERRILL LYNCH	19.000	2,286	XXX		L
23283R100	CYRUSONE INC		05/25/2018	MERRILL LYNCH	95.000	5,104	XXX		L
264411505	DUKE REALTY CORP		05/25/2018	MERRILL LYNCH	478.000	12,547	XXX		L
29472R108	EQUITY LIFESTYLE PPTYS INC		05/25/2018	MERRILL LYNCH	50.000	4,418	XXX		L
29476L107	EQUITY RESIDENTIAL		05/25/2018	MERRILL LYNCH	84.000	5,179	XXX		L
40414L109	HCP INC		05/25/2018	MERRILL LYNCH	1,476.000	34,151	XXX		L
42225P501	HEALTHCARE TR AMER INC		05/25/2018	MERRILL LYNCH	398.000	10,015	XXX		L
46115H107	INTESA SANPAOLO SPON ADR	C	05/31/2018	MERRILL LYNCH	518.000	9,195	XXX		U
609207105	MONDELEZ INTL INC		05/18/2018	MERRILL LYNCH	127.000	5,024	XXX		L
720190206	PIEDMONT OFFICE REALTY TR INC		05/25/2018	MERRILL LYNCH	224.000	4,190	XXX		L
862121100	STORE CAP CORP		05/25/2018	MERRILL LYNCH	194.000	5,105	XXX		L
875465106	TANGER FACTORY OUTLET CTRS INC		05/25/2018	MERRILL LYNCH	70.000	1,472	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
922908553	VANGUARD INDEX FDS REIT ETF		06/27/2018	DIVIDEND REINVESTMENT	14,810.000	1,201,091	XXX		L
925652109	VICI PPTYS INC		05/25/2018	MERRILL LYNCH	338.000	6,739	XXX		L
95040Q104	WELLTOWER INC COM		04/16/2018	MERRILL LYNCH	88.000	4,600	XXX		L
683715106	OPEN TEXT CORP	C	06/05/2018	MERRILL LYNCH	221.000	7,816	XXX		L
02341R302	AMCOR LTD	C	05/10/2018	MERRILL LYNCH	104.000	4,293	XXX		U
66987V109	NOVARTIS A G	C	06/25/2018	MERRILL LYNCH	172.000	12,944	XXX		L
226718104	CRITEO SA SPON A D R	C	04/09/2018	MERRILL LYNCH	640.000	17,332	XXX		L
307305102	FANUC CORPORATION	C	05/23/2018	MERRILL LYNCH	677.000	14,716	XXX		L
443251103	HOYA CORP	C	06/08/2018	MERRILL LYNCH	845.000	50,262	XXX		U
485537401	KAO CORP	C	05/01/2018	MERRILL LYNCH	1,665.000	23,904	XXX		L
010199305	AKZO NOBEL NV	C	04/06/2018	MERRILL LYNCH	564.000	18,020	XXX		L
456837103	ING GROEP N V	C	06/25/2018	MERRILL LYNCH	357.000	5,206	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,513,619	XXX		XXX
Common Stocks - Mutual Funds									
057071870	BAIRD CORE PLUS BOND FUND		06/22/2018	DIVIDEND REINVESTMENT	3,613.311	39,216	XXX		U
057071409	BAIRD SHORT TERM BOND FUND		06/22/2018	DIVIDEND REINVESTMENT	2,847.301	27,201	XXX		U
233203827	DFA INVT DIMENSIONS GROUP INC		04/01/2018	DIVIDEND REINVESTMENT	312.097	11,691	XXX		U
233203843	DFA INVT DIMENSIONS GROUP INC		04/01/2018	Bank of America	181.562	6,344	XXX		U
25434D203	DIMENSIONAL INVT GROUP INC		05/15/2018	Bank of America	109,680.496	2,300,000	XXX		L
31420B300	FEDERATED INSTL TR		06/01/2018	DIVIDEND REINVESTMENT	3,820.653	37,163	XXX		U
54400N409	LORD ABBETT HIGH YIELD FD		06/01/2018	DIVIDEND REINVESTMENT	5,159.933	38,736	XXX		L
808524805	SCHWAB INTL EQUITY		06/27/2018	DIVIDEND REINVESTMENT	86,025.000	2,853,449	XXX		L
922908785	VANGAURD SMALL CAP VALUE INDEX		06/21/2018	DIVIDEND REINVESTMENT	216.450	7,179	XXX		U
921937777	VANGUARD BD INDEX FD INC		04/01/2018	DIVIDEND REINVESTMENT	0.272	3	XXX		U
921937504	VANGUARD BOND INDEX FUND INC		06/01/2018	DIVIDEND REINVESTMENT	5,217.570	54,586	XXX		L
921921300	VANGUARD FENWAY FDS		06/15/2018	DIVIDEND REINVESTMENT	252.070	19,445	XXX		U
922908850	VANGUARD INDEX FDS		06/21/2018	DIVIDEND REINVESTMENT	400.030	16,317	XXX		U
922040100	VANGUARD INSTL INDEX FD		06/15/2018	DIVIDEND REINVESTMENT	209.580	53,076	XXX		U
922908819	VANGUARD SMALL CAP GROWTH INDEX		06/21/2018	DIVIDEND REINVESTMENT	53.130	2,694	XXX		U
921908869	VANGUARD SPECIALIZED PORTFOLIO		06/28/2018	DIVIDEND REINVESTMENT	30,527.270	542,737	XXX		U
921909784	VANGUARD STAR FD		06/21/2018	DIVIDEND REINVESTMENT	384.790	44,735	XXX		U
9299999 Subtotal - Common Stocks - Mutual Funds					XXX	6,054,572	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	7,568,191	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	7,568,191	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	7,568,191	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	10,547,358	XXX	14,798	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....17.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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																					
38378BQQ5	GNMA CMO 2012		06/18/2018	PRINCIPAL RECEIPT	XXX	435	435	439	439		(5)		(5)		435				3	03/16/2040	1
38378B7E3	GNMA CMO 2013		06/18/2018	PRINCIPAL RECEIPT	XXX	667	667	664	664		3		3		667				5	05/16/2046	1
38378KWU9	GNMA CMO 2013-96		06/18/2018	PRINCIPAL RECEIPT	XXX	798	798	789	790		8		8		798				5	11/16/2041	1
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		06/20/2018	PRINCIPAL RECEIPT	XXX	2,978	2,978	3,175	3,227		(249)		(249)		2,978				49	10/20/2044	1
38376GYT1	GNMA REMIC TRUST 2010-156		06/18/2018	PRINCIPAL RECEIPT	XXX	19,205	19,205	19,294	19,241		(36)		(36)		19,205				262	03/16/2039	1
38376GC24	GNMA REMIC TRUST 2011-20		06/18/2018	PRINCIPAL RECEIPT	XXX	1,118	1,118	1,110	1,115		3		3		1,118				9	04/16/2032	1
38378BSP5	GNMA REMIC TRUST 2012-46 20381		06/18/2018	PRINCIPAL RECEIPT	XXX	1,664	1,664	1,680	1,679		(15)		(15)		1,664				11	11/16/2038	1
38378NNA7	GNMA REMIC TRUST 2013-194		06/18/2018	PRINCIPAL RECEIPT	XXX	2,621	2,621	2,572	2,572		49		49		2,621				26	05/16/2038	1
38379KFL7	GNMA REMIC TRUST 2015-37 20550		06/18/2018	PRINCIPAL RECEIPT	XXX	8,485	8,485	8,520	8,520		(35)		(35)		8,485				85	02/16/2055	1
38379USK3	GNMA REMIC TRUST 2016-67		05/23/2018	PRINCIPAL RECEIPT	XXX	146					146		146		146					07/16/2057	1
912810FT0	UNITED STATES TREAS BDS		06/22/2018	UBS WARBURG LLC	XXX	42,472	35,000	44,399	44,386		(193)		(193)		44,193		(1,722)	(1,722)	1,357	02/15/2036	1
912810RW0	UNITED STATES TREAS BDS		06/22/2018	BNP PARIBAS	XXX	51,177	50,000	48,199	48,242		25		25		48,267		2,910	2,910	384	02/15/2047	1
9128283Q1	UNITED STATES TREAS NTS		06/27/2018	VARIOUS	XXX	384,986	390,000	386,664			320		320		386,984		(1,998)	(1,998)	2,766	01/15/2021	1
9128283S7	UNITED STATES TREAS NTS DTD 809		04/24/2018	CITIGROUP	XXX	163,750	165,000	164,620			82		82		164,702		(952)	(952)	766	01/31/2020	1
0599999 Subtotal - Bonds - U.S. Governments					XXX	680,502	677,971	682,125	130,875		103		103		682,263		(1,762)	(1,762)	5,728	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
3128MDG23	FHLMC		06/15/2018	PRINCIPAL RECEIPT	XXX	545	545	551	550		(5)		(5)		545				6	07/01/2027	1
312934M58	FHLMC A8 7580		06/15/2018	PRINCIPAL RECEIPT	XXX	702	702	713	716		(14)		(14)		702				15	07/01/2039	1
312936KB2	FHLMC A8 9290		06/15/2018	PRINCIPAL RECEIPT	XXX	781	781	808	808		(27)		(27)		781				17	10/01/2039	1
3137A1TK9	FHLMC CMO 2010 - 3725		06/15/2018	PRINCIPAL RECEIPT	XXX	351	351	367	352		(2)		(2)		351				4	09/15/2024	1
3137AA5U3	FHLMC CMO 2011		06/15/2018	PRINCIPAL RECEIPT	XXX	633	633	654	641		(8)		(8)		633				9	07/15/2025	1
3128MJGB0	FHLMC GO 8193		06/15/2018	PRINCIPAL RECEIPT	XXX	427	427	447	456		(29)		(29)		427				11	04/01/2037	1
31292SBY5	FHLMC PC GOLD CASH 30		06/15/2018	PRINCIPAL RECEIPT	XXX	4,954	4,954	5,117	5,145		(191)		(191)		4,954				82	12/01/2043	1
3128MD3A9	FHLMC PC GOLD COMB 15		06/15/2018	PRINCIPAL RECEIPT	XXX	1,172	1,172	1,214	1,206		(34)		(34)		1,172				15	04/01/2029	1
3128MMRN5	FHLMC PC GOLD COMB 15		06/15/2018	PRINCIPAL RECEIPT	XXX	4,738	4,738	4,848	4,833		(95)		(95)		4,738				60	01/01/2029	1
3128MJ2S8	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	2,662	2,662	2,723	2,731		(69)		(69)		2,662				30	10/01/2047	1
3128MJ2V1	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	2,302	2,302	2,299	2,299		3		3		2,302				29	11/01/2047	1
3128MJQ78	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	3,796	3,796	3,797	3,798		(1)		(1)		3,796				55	02/01/2042	1
3128MJS35	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	4,229	4,229	4,033	4,049		180		180		4,229				53	07/01/2043	1
3128MJT67	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	3,132	3,132	3,161	3,163		(31)		(31)		3,132				46	02/01/2044	1
3128MJTU4	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	1,926	1,926	1,923	1,923		4		4		1,926				28	01/01/2044	1
3128MJX70	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	6,890	6,890	6,703	6,705		185		185		6,890				87	04/01/2046	1
3128MJYC8	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	6,778	6,778	6,753	6,753		25		25		6,778				99	05/01/2046	1
312932ZG4	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	1,071	1,071	1,099	1,099		(29)		(29)		1,071				21	05/01/2039	1
3129413U9	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	939	939	1,040	1,059		(120)		(120)		939				19	08/01/2040	1
3132WFEC9	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	2,295	2,295	2,304	2,304		(9)		(9)		2,295				28	07/01/2046	1
3132XUFC4	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	5,025	5,025	5,170	5,170		(145)		(145)		5,025				78	11/01/2047	1
3132XUJ30	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	2,369	2,369	2,438	2,437		(68)		(68)		2,369				35	11/01/2047	1
3132XUNA9	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	5,564	5,564	5,735	5,731		(167)		(167)		5,564				81	11/01/2047	1
31292SA83	FHLMC PC GOLD CASH 30		06/15/2018	PRINCIPAL RECEIPT	XXX	2,140	2,140	2,119	2,122		18		18		2,140				23	02/01/2043	1
31335AYJ1	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	4,007	4,007	4,128	4,129		(122)		(122)		4,007				56	09/01/2046	1
31292SB25	FHLMC PC GOLD CASH 30		06/15/2018	PRINCIPAL RECEIPT	XXX	4,736	4,736	4,929	4,930		(193)		(193)		4,736				77	02/01/2044	1
3128M8NA8	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	1,680	1,680	1,834	1,891		(211)		(211)		1,680				39	08/01/2040	1
3128MJT26	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	5,750	5,750	6,151	6,202		(452)		(452)		5,750				104	01/01/2044	1
3128MJT75	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	2,801	2,801	2,924	2,939		(138)		(138)		2,801				47	02/01/2044	1
3128MJTH3	FHLMC PC GOLD COMB 30		06/15/2018	PRINCIPAL RECEIPT	XXX	1,417	1,417	1,476	1,489		(73)		(73)		1,417				23	10/01/2043	1
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		06/15/2018	PRINCIPAL RECEIPT	XXX	5,398	5,398	5,627	5,629		(231)		(231)		5,398				91	05/01/2046	1
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		06/15/2018	PRINCIPAL RECEIPT	XXX	2,374	2,374	2,565	2,599		(225)		(225)		2,374				44	11/01/2045	1
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		06/15/2018	PRINCIPAL RECEIPT	XXX	1,497	1,497	1,548	1,558		(61)		(61)		1,497				32	04/01/2040	1
3132JA6N0	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	3,761	3,761	3,784	3,783		(22)		(22)		3,761				55	06/01/2043	1
3132JNZ26	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	2,525	2,525	2,509	2,510		15		15		2,525				35	09/01/2043	1
3132WD5D2	FHLMC PC GOLD PC 30YR		06/15/2018	PRINCIPAL RECEIPT	XXX	4,048	4,048	4,169	4,167		(120)		(120)		4,048				52	06/01/2046	1
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		06/15/2018	PRINCIPAL RECEIPT	XXX	3,362	3,362	3,601	3,605		(243)		(243)		3,362				56	11/01/2044	1
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20		06/15/2018	PRINCIPAL RECEIPT	XXX	3,728	3,728	3,966	3,961		(233)		(233)		3,728				62	03/01/2047	1
3137A8FP8	FLHMC CMO 2011		06/15/2018	PRINCIPAL RECEIPT	XXX	737	737	760	743		(6)		(6)		737				11	02/15/2025	1
31416TDX4	FN AA9117		06/25/2018	PRINCIPAL RECEIPT	XXX	971	971	965	965		7		7		971				20	07/01/2039	1
31418BL38	FNMA		06/25/2018	PRINCIPAL RECEIPT	XXX	2,439	2,439	2,586	2,593		(153)		(153)		2,439				39	01/01/2045	1
31417CB95	FNMA PAB 5463		06/25/2018	PRINCIPAL RECEIPT	XXX	1,330	1,330	1,386	1,384		(54)		(54)		1,330				17	06/01/2042	1
31403DUB3	FNMA P745878		06/25/2018	PRINCIPAL RECEIPT	XXX	397	397	419	434		(37)		(37)		397				9	10/01/2036	1
31410XGC4	FNMA P900295		06/25/2018	PRINCIPAL RECEIPT	XXX	766	766	802	824		(59)		(59)		766				15	09/01/2036	1
31416A4W7	FNMA P994637		06/25/2018	PRINCIPAL RECEIPT	XXX	439	439	474	527		(88)		(88)		439				9	11/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
31416H4V4	FNMA PAA0835		06/25/2018	PRINCIPAL RECEIPT	XXX	440	440	447	456		(17)		(17)		440				9	01/01/2039	1
31416SWB3	FNMA PAA8741		06/25/2018	PRINCIPAL RECEIPT	XXX	325	325	335	340		(15)		(15)		325				6	07/01/2039	1
31417LBR5	FNMA PAC1847		06/25/2018	PRINCIPAL RECEIPT	XXX	385	385	392	390		(5)		(5)		385				7	09/01/2024	1
31417LD36	FNMA PAC1921		06/25/2018	PRINCIPAL RECEIPT	XXX	574	574	578	579		(5)		(5)		574				10	09/01/2039	1
31417NAQ4	FNMA PAC3614		06/25/2018	PRINCIPAL RECEIPT	XXX	84	84	84	84						84				1	08/01/2024	1
31417QRZ9	FNMA PAC5003		06/25/2018	PRINCIPAL RECEIPT	XXX	387	387	391	393		(6)		(6)		387				8	01/01/2040	1
31419A4N4	FNMA PAE 0828		06/25/2018	PRINCIPAL RECEIPT	XXX	1,766	1,766	1,830	1,840		(74)		(74)		1,766				26	02/01/2041	1
31419FD60	FNMA PAE4624 4% 2040		06/25/2018	PRINCIPAL RECEIPT	XXX	824	824	804	800		24		24		824				14	10/01/2040	1
3138AV3Q6	FNMA PASS THRU		06/25/2018	PRINCIPAL RECEIPT	XXX	192	192	196	200		(9)		(9)		192				3	10/01/2041	1
31412PXC0	FNMA PASS THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	159	159	160	161		(2)		(2)		159				3	06/01/2039	1
3138EMT84	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	782	782	792	790		(8)		(8)		782				8	12/01/2028	1
3138ESC89	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	4,915	4,915	4,970	4,969		(54)		(54)		4,915				52	04/01/2032	1
3138WFM94	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	5,705	5,705	5,822	5,808		(103)		(103)		5,705				60	09/01/2030	1
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	6,066	6,066	6,184	6,174		(108)		(108)		6,066				63	07/01/2030	1
31410LRR5	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	5,622	5,622	5,902	5,884		(262)		(262)		5,622				71	09/01/2030	1
31410LUG5	FNMA PASS-THRU INT 15 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	5,702	5,702	5,718	5,715		(13)		(13)		5,702				59	06/01/2032	1
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,286	1,286	1,366	1,363		(77)		(77)		1,286				22	10/01/2014	1
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	457	457	483	484		(27)		(27)		457				7	09/01/2014	1
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	4,512	4,512	4,642	4,628		(116)		(116)		4,512				68	12/01/2043	1
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	2,089	2,089	2,063	2,064		25		25		2,089				27	11/01/2042	1
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	5,431	5,431	5,608	5,608		(177)		(177)		5,431				82	02/01/2046	1
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	4,688	4,688	4,969	4,966		(278)		(278)		4,688				67	03/01/2046	1
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	5,563	5,563	5,570	5,570		(7)		(7)		5,563				70	10/01/2046	1
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	4,963	4,963	5,003	5,002		(39)		(39)		4,963				61	09/01/2046	1
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	7,598	7,598	7,980	7,983		(385)		(385)		7,598				127	03/01/2047	1
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	7,175	7,175	7,589	7,580		(405)		(405)		7,175				118	12/01/2046	1
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,994	1,994	2,045	2,041		(47)		(47)		1,994				30	09/01/2043	1
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,800	1,800	1,904	1,905		(104)		(104)		1,800				29	12/01/2043	1
3140EVVB0	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	9,802	9,802	9,866	9,865		(63)		(63)		9,802				129	08/01/2046	1
31410KXY5	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	439	439	465	496		(57)		(57)		439				10	09/01/2038	1
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,363	1,363	1,481	1,478		(115)		(115)		1,363				25	08/01/2041	1
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	320	320	349	353		(33)		(33)		320				6	04/01/2039	1
31416TL49	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	588	588	642	647		(59)		(59)		588				11	08/01/2039	1
31417DU27	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	190	190	187	187		2		2		190				2	11/01/2042	1
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	608	608	675	692		(83)		(83)		608				13	11/01/2039	1
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	838	838	858	860		(21)		(21)		838				12	12/01/2041	1
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	8,389	8,389	8,335	8,335		54		54		8,389				139	07/01/2047	1
31418CS47	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	3,590	4,360	4,336			(745)		(745)		3,590				24	01/01/2048	1
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		06/25/2018	PRINCIPAL RECEIPT	XXX	2,158	2,158	2,224	2,206		(47)		(47)		2,158				23	06/01/2027	1
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	2,715	2,715	2,897	2,942		(226)		(226)		2,715				51	12/01/2043	1
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,403	1,403	1,453	1,460		(57)		(57)		1,403				26	02/01/2045	1
31418BP67	FNMA PASS-THRU LNG 30 YEAR		06/25/2018	PRINCIPAL RECEIPT	XXX	1,043	1,043	1,118	1,127		(83)		(83)		1,043				18	03/01/2045	1
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2018	PRINCIPAL RECEIPT	XXX	539	539	577	581		(42)		(42)		539				9	12/01/2044	1
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2018	PRINCIPAL RECEIPT	XXX	4,062	4,062	4,307	4,328		(266)		(266)		4,062				62	02/01/2045	1
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		06/25/2018	PRINCIPAL RECEIPT	XXX	3,428	3,428	3,654	3,672		(244)		(244)		3,428				58	03/01/2045	1
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		06/25/2018	PRINCIPAL RECEIPT	XXX	177	177	179	180		(4)		(4)		177				3	05/01/2040	1
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		06/25/2018	PRINCIPAL RECEIPT	XXX	549	549	571	585		(36)		(36)		549				13	02/01/2037	1
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		06/25/2018	PRINCIPAL RECEIPT	XXX	2,288	2,288	2,395	2,383		(94)		(94)		2,288				29	08/01/2028	1
31418AES3	FNMA PMA 1044		06/25/2018	PRINCIPAL RECEIPT	XXX	2,318	2,318	2,375	2,377		(60)		(60)		2,318				29	04/01/2042	1
31398MAQ9	FNMA REMIC TRUST 2010-9		06/25/2018	PRINCIPAL RECEIPT	XXX	994	994	1,007	995		(1)		(1)		994				14	01/25/2024	1
38378XXS5	GNMA REMIC TRUST 2014-169		06/18/2018	PRINCIPAL RECEIPT	XXX	11,365	11,365	11,380	11,381		(16)		(16)		11,365				123	11/16/2042	1
79766DAZ2	SAN FRANCISCO CA CITY & COUNTY		05/01/2018	MATURITY	XXX	25,000	25,000	25,000	25,000						25,000				472	05/01/2018	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	285,234	286,009	292,777	288,819		(7,918)		(7,918)		285,234				4,233	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2		06/19/2018	PRINCIPAL RECEIPT	XXX	838	559	567	272		271		271		838				9	10/17/2036	1FE
02660TCS0	AMERICAN HOME MTG 2004-4 20450		06/25/2018	PRINCIPAL RECEIPT	XXX	5,944	5,944	5,962	5,960		(17)		(17)		5,944				91	05/25/2045	1FM
026874DG9	AMERICAN INTL GROUP INC		05/08/2018	MERRILL LYNCH	XXX	110,297	110,000	112,882	112,288		(236)		(236)		112,052		(1,755)	(1,755)	1,815	03/01/2021	2FE
03072SJQ9	AMERIQUEST MTG SECS 2003-9		06/25/2018	PRINCIPAL RECEIPT	XXX	6,284	6,284	6,056	6,089		195		195		6,284				62	09/25/2033	1FM
038222AL9	APPLIED MATLS INC		06/22/2018	MERRILL LYNCH	XXX	208,226	215,000	220,575	210,180		(233)		(233)		220,094		(11,868)	(11,868)	5,223	04/01/2027	1FE
04363UAC0	ASCIANO FINANCE LTD GTD SR NT		04/09/2018	MATURITY	XXX	90,000	90,000	98,161	90,615		(615)		(615)		90,000				2,250	04/07/2018	2FE
00206REM0	AT&T INC		05/23/2018	CALLED @ 101.0000000	XXX	222,200	220,000	219,410	204,418		16		16		219,488		512	512	9,016	08/14/2027	2FE
07325NAE2	BAYVIEW FINANCIAL TR 2004-D 20		06/28/2018	PRINCIPAL RECEIPT	XXX	13,254	13,254	13,154	13,238		16		16		13,254				187	08/28/2044	1FM
13975HAG1	CAPITAL AUTO RECV ABN 2014-2		04/20/2018	Sink PMT @ 100.0000000	XXX	51,430	51,430	51,936	52,235		(805)		(805)		51,430				482	08/20/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2		06/11/2018	PRINCIPAL RECEIPT	XXX	2,296	2,296	2,296	2,296						2,296				27	12/10/2023	1FE
17326QAA1	CITIGROUP MTG LN TR 2018-RP1		06/25/2018	PRINCIPAL RECEIPT	XXX	4,419	4,419	4,406			13		13		4,419				44	09/25/2064	1FE
20826FAQ9	CONOCOPHILLIPS CO		05/09/2018	BARCLAYS CAPITAL INC	XXX	123,214	115,000	129,688	123,678		(546)		(546)		128,798		(5,584)	(5,584)	3,732	03/15/2026	1FE
20825CAP9	CONOCOPHILLIPS SR GLBL NT5.9%3		05/09/2018	US BANCORP INVESTMENTS INC	XXX	84,273	70,000	84,610	83,878		(148)		(148)		83,729		544	544	2,019	05/15/2038	2FE
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		04/30/2018	Sink PMT @ 100.0000000	XXX	1,990	1,990	1,985	1,986		4		4		1,990				40	10/29/2024	1FE
12646XAW2	CSMC TRUST 2013-IVR3 144A		06/25/2018	PRINCIPAL RECEIPT	XXX	1,645	1,649	1,636			9		9		1,645				10	05/25/2043	FMR
29445FAH1	EQUIFIRST MTG LN TR 2003-2		06/25/2018	PRINCIPAL RECEIPT	XXX	2,572	2,572	2,503	2,500		73		73		2,572				30	09/25/2033	1FM
36251LAD5	GM FINL AUTO LEASE TR 2016-2		06/20/2018	PRINCIPAL RECEIPT	XXX	64,258	64,258	64,158	64,164		94		94		64,258				421	09/20/2019	1FE
437084QV1	HOME EQUITY ASSET TR 2005-9		06/25/2018	PRINCIPAL RECEIPT	XXX	29,036	29,036	29,068			(32)		(32)		29,036				159	04/25/2036	FMR
46641YAA1	JP MORGAN MTG TR 2014-2 144A		06/25/2018	PRINCIPAL RECEIPT	XXX	5,910	7,099	7,148	2,975		(1,220)		(1,220)		5,910				56	06/25/2029	FMR
59166BAA9	METLIFE SEC TR 2017 144A		06/25/2018	PRINCIPAL RECEIPT	XXX	4,197	4,197	4,241	4,240		(43)		(43)		4,197				52	04/25/2055	2FM
595481AC6	MID-STATE CAPITAL 2005-1 20400		06/15/2018	PRINCIPAL RECEIPT	XXX	1,067	1,067	1,144	1,122		(55)		(55)		1,067				31	01/15/2040	5AM
64830GAB2	NEW RESI MTG TR-144A		06/25/2018	PRINCIPAL RECEIPT	XXX	5,965	5,965	6,094			(129)		(129)		5,965				81	12/25/2057	1FE
667294BE1	NORTHWEST AIRLINES 2007-1 2021		05/01/2018	Sink PMT @ 100.0000000	XXX	1,477	1,477	1,650	1,575		(98)		(98)		1,477				52	11/01/2019	1FE
68389FGF5	OPTION ONE MTG LN TR 2005-1 20		06/25/2018	PRINCIPAL RECEIPT	XXX	7,919	7,919	7,508	7,885		34		34		7,919				70	02/25/2035	1FM
687847AD5	OSCAR US FDG TR 2014		06/19/2018	PRINCIPAL RECEIPT	XXX	7,223	7,223	7,096	7,175		48		48		7,223				70	12/15/2021	1FE
70069FCW5	PARK PLACE SECS 2004-MHQ1		06/25/2018	PRINCIPAL RECEIPT	XXX	17,968	17,968	17,979			(11)		(11)		17,968				81	11/25/2034	FMR
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		06/19/2018	PRINCIPAL RECEIPT	XXX	5,606	5,606	5,352	5,348		257		257		5,606				52	07/19/2035	1FM
89175JAA8	TOWD PT MTG TR 2017-6		06/25/2018	PRINCIPAL RECEIPT	XXX	12,292	12,292	12,327	12,327		(35)		(35)		12,292				140	10/25/2057	1FM
90345WAD6	US AIRWAYS 2012-2A PIT		06/05/2018	Sink PMT @ 100.0000000	XXX	2,153	2,153	2,298	2,281		(129)		(129)		2,153				50	12/03/2026	1FE
92343VBR4	VERIZON COMMUNICATIONS INC		06/21/2018	MERRILL LYNCH	XXX	178,080	165,000	178,554	177,350		(1,789)		(1,789)		175,561		2,518	2,518	6,515	09/15/2023	2FE
00507UAS0	ACTAVIS FUNDING SCS	C	06/22/2018	MERRILL LYNCH	XXX	26,444	27,000	26,904	26,927		22		22		26,949		(505)	(505)	513	03/15/2025	2FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	1,298,477	1,268,654	1,327,348	1,223,002		(5,089)		(5,089)		1,312,414		(16,138)	(16,138)	33,380	XXX	XXX
Bonds - SVO Identified Funds																					
921937835	VANGUARD BD INDEX FD INC		04/05/2018	CAPITAL GAIN		1,992											1,992	1,992		XXX	1
8199999 Subtotal - Bonds - SVO Identified Funds					XXX	1,992											1,992	1,992		XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	2,266,205	2,232,634	2,302,250	1,642,696		(12,904)		(12,904)		2,279,911		(15,908)	(15,908)	43,341	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	2,266,205	2,232,634	2,302,250	1,642,696		(12,904)		(12,904)		2,279,911		(15,908)	(15,908)	43,341	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		XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
009719501	AKBANK TURK ANONIM SIRKETI	C	06/26/2018	MERRILL LYNCH	3,551.000	11,008	XXX	19,855							19,855		(8,847)	(8,847)	535	XXX	L
02263T104	AMADEUS IT HLDG S A	C	06/26/2018	MERRILL LYNCH	585.000	46,228	XXX	20,501	42,313	(21,812)			(21,812)		20,501		25,727	25,727	222	XXX	U
03524A108	ANHEUSER BUSCH INBEV SA/NV	C	05/09/2018	MERRILL LYNCH	291.000	28,580	XXX	34,889	32,464	2,425			2,425		34,889		(6,309)	(6,309)	437	XXX	L
056752108	BAIDU INC	C	06/26/2018	MERRILL LYNCH	174.000	43,433	XXX	32,817	33,025	(8,262)			(8,262)		32,817		10,616	10,616		XXX	L
059460303	BANCO BRADESCO S A	C	06/26/2018	VARIOUS	5,128.205	34,711	XXX	47,886	47,739	147			147		47,886		(13,175)	(13,175)	1,252	XXX	L
05964H105	BANCO SANTANDER SA	C	05/09/2018	MERRILL LYNCH	942.000	6,107	XXX	6,254	6,161	94			94		6,254		(147)	(147)	107	XXX	L
142795202	CARLSBERG AS	C	06/26/2018	MERRILL LYNCH	2,066.000	48,314	XXX	38,487	49,749	(11,262)			(11,262)		38,487		9,827	9,827	756	XXX	L
171778202	CIELO S A	C	04/09/2018	MERRILL LYNCH	2,956.000	17,205	XXX	20,940	21,047	(107)			(107)		20,940		(3,735)	(3,735)	956	XXX	L
12562Y100	CK HUTCHISON HLDGS LTD	C	06/26/2018	MERRILL LYNCH	5,106.000	55,132	XXX	64,875	64,106	769			769		64,875		(9,742)	(9,742)	974	XXX	U
344419106	FOMENTO ECONOMICO MEXICANO SAB	C	06/26/2018	MERRILL LYNCH	781.000	68,035	XXX	66,898	65,636	(5,590)			(5,590)		66,898		1,137	1,137	459	XXX	L
450737101	IBERDROLA SA	C	05/09/2018	MERRILL LYNCH	1,381.000	42,741	XXX	38,024	42,721	(4,698)			(4,698)		38,024		4,717	4,717	745	XXX	L
485785109	KASIKORNBANK PUB CO LTD	C	06/25/2018	MERRILL LYNCH	1,698.000	41,742	XXX	37,265	50,227	(12,962)			(12,962)		37,265		4,477	4,477	593	XXX	L
48241F104	KBC GROUP NV	C	05/09/2018	MERRILL LYNCH	366.000	15,470	XXX	10,310	15,650	(5,340)			(5,340)		10,310		5,160	5,160	286	XXX	L
50106A402	KROTON EDUCACIONAL S A	C	06/26/2018	MERRILL LYNCH	11,443.000	29,322	XXX	61,735	43,676	21			21		61,735		(32,413)	(32,413)	294	XXX	U
58502K106	MEDIOBANCA BANCA DI CREDITO FI	C	06/26/2018	MERRILL LYNCH	3,739.000	35,034	XXX	40,510	26,277	(487)			(487)		40,510		(5,476)	(5,476)		XXX	U
656531605	NORSK HYDRO A S	C	05/09/2018	MERRILL LYNCH	1,622.000	9,732	XXX	6,729	12,327	(5,599)			(5,599)		6,729		3,003	3,003	244	XXX	L
69367U105	PT BK MANDIRI PERSERO TBK	C	06/26/2018	MERRILL LYNCH	4,449.000	40,663	XXX	34,930	52,454	(17,524)			(17,524)		34,930		5,734	5,734	897	XXX	L
82481R106	SHIRE PLC	C	05/09/2018	MERRILL LYNCH	138.000	22,490	XXX	24,579	21,407	3,172			3,172		24,579		(2,088)	(2,088)	123	XXX	L
874039100	TAIWAN SEMICONDUCTOR MFG LTD	C	06/26/2018	MERRILL LYNCH	1,577.000	57,224	XXX	36,822	62,528	(25,706)			(25,706)		36,822		20,403	20,403	1,603	XXX	L
87927Y102	TELECOM ITALIA S P A NEW	C	05/09/2018	MERRILL LYNCH	1,579.000	15,476	XXX	17,204	13,627	3,577			3,577		17,204		(1,728)	(1,728)		XXX	L
92890T205	WH GROUP LTD	C	06/26/2018	MERRILL LYNCH	2,376.000	40,228	XXX	30,010	53,698	(23,688)			(23,688)		30,010		10,218	10,218	1,241	XXX	L
004239109	ACADIA RLTY TR		06/26/2018	MERRILL LYNCH	1,008.000	28,443	XXX	33,914	27,579	6,335			6,335		33,914		(5,471)	(5,471)	816	XXX	L
024013104	AMERICAN ASSETS TR INC		06/26/2018	MERRILL LYNCH	1,408.000	54,310	XXX	54,251	46,347	933			933		54,251		59	59	707	XXX	L
024835100	AMERICAN CAMPUS CMNTYS INC		06/26/2018	MERRILL LYNCH	1,586.000	68,555	XXX	62,207	43,492	(1,955)			(1,955)		62,207		6,348	6,348	1,317	XXX	L
02665T306	AMERICAN HOMES 4 RENT		06/26/2018	MERRILL LYNCH	2,334.000	51,385	XXX	40,592	50,975	(10,383)			(10,383)		40,592		10,793	10,793	350	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
03938L203	ARCELORMITTAL SA NY REG		05/09/2018	MERRILL LYNCH	576.000	20,134	XXX	9,499	18,611	(9,112)			(9,112)		9,499		10,635	10,635		XXX	L
052528304	AUST NW ZBG ADR	C	05/09/2018	MERRILL LYNCH	2,371.000	49,653	XXX	52,077	52,968	(891)			(891)		52,077		(2,424)	(2,424)		XXX	U
053484101	AVALONBAY CMNTYS INC		06/26/2018	MERRILL LYNCH	721.000	124,179	XXX	104,409	123,103	(23,705)			(23,705)		104,409		19,770	19,770	3,053	XXX	L
101121101	BOSTON PROPERTIES INC		06/26/2018	MERRILL LYNCH	975.000	121,426	XXX	108,931	124,309	(17,664)			(17,664)		108,931		12,495	12,495	2,310	XXX	L
11135F101	BROADCOM LTD SHS		06/26/2018	MERRILL LYNCH	292.000	73,187	XXX	34,134	75,015	(40,880)			(40,880)		34,134		39,053	39,053	1,003	XXX	L
133131102	CAMDEN PPTY TR		06/26/2018	MERRILL LYNCH	325.000	30,051	XXX	25,449	29,920	(4,470)			(4,470)		25,449		4,601	4,601	729	XXX	L
229663109	CUBESMART		06/26/2018	MERRILL LYNCH	2,042.000	65,559	XXX	53,050	59,055	(6,005)			(6,005)		53,050		12,509	12,509	1,225	XXX	L
23283R100	CYRUSONE INC		06/26/2018	MERRILL LYNCH	722.000	41,291	XXX	40,910	23,514	(132)			(132)		40,910		381	381	786	XXX	L
253868103	DIGITAL RLTY TR INC		06/26/2018	MERRILL LYNCH	918.000	100,177	XXX	71,006	100,232	(33,317)			(33,317)		71,006		29,172	29,172	2,613	XXX	L
25960P109	DOUGLAS EMMETT INC		06/26/2018	MERRILL LYNCH	875.000	35,371	XXX	23,779	35,928	(12,148)			(12,148)		23,779		11,592	11,592	656	XXX	L
264411505	DUKE REALTY CORP		06/26/2018	MERRILL LYNCH	2,777.000	80,173	XXX	73,495	34,747	(311)			(311)		73,495		6,678	6,678	901	XXX	L
27616P103	EASTERLY GOVT PPTYS INC		06/26/2018	MERRILL LYNCH	1,100.000	21,322	XXX	20,684	23,474	(2,790)			(2,790)		20,684		637	637	572	XXX	L
292104106	EMPIRE ST RLTY TR INC		06/26/2018	MERRILL LYNCH	2,143.000	36,745	XXX	39,132	43,996	(4,864)			(4,864)		39,132		(2,387)	(2,387)	450	XXX	L
29444U700	EQUINIX INC		06/26/2018	MERRILL LYNCH	51.000	21,743	XXX	22,622	23,114	(492)			(492)		22,622		(879)	(879)	233	XXX	L
29472R108	EQUITY LIFESTYLE PPTYS INC		06/26/2018	MERRILL LYNCH	440.000	40,290	XXX	33,703	34,718	(5,432)			(5,432)		33,703		6,587	6,587	647	XXX	L
29476L107	EQUITY RESIDENTIAL		06/26/2018	MERRILL LYNCH	1,909.000	120,442	XXX	119,392	116,380	(2,167)			(2,167)		119,392		1,050	1,050	2,830	XXX	L
30224P200	EXTENDED STAY AMERICA INC		06/26/2018	MERRILL LYNCH	1,644.000	36,114	XXX	23,113	31,236	(8,123)			(8,123)		23,113		13,001	13,001	707	XXX	L
313747206	FEDERAL REALTY INVT TR		06/26/2018	MERRILL LYNCH	415.000	52,044	XXX	48,402	55,116	(6,714)			(6,714)		48,402		3,642	3,642	1,245	XXX	L
31502A105	FERGUSON PLC	C	05/09/2018	MERRILL LYNCH	2,347.000	18,025	XXX	13,533	16,828	(3,295)			(3,295)		13,533		4,492	4,492	111	XXX	L
345605109	FOREST CITY RLTY TR INC COM CL A		06/26/2018	MERRILL LYNCH	1,348.000	30,662	XXX	27,770	32,487	(4,717)			(4,717)		27,770		2,893	2,893	485	XXX	L
385002308	GRAMERCY PPTY TR		06/26/2018	MERRILL LYNCH	1,905.000	52,485	XXX	45,845	50,787	(4,942)			(4,942)		45,845		6,640	6,640	1,728	XXX	L
40414L109	HCP INC		06/26/2018	MERRILL LYNCH	3,103.000	77,401	XXX	71,614							71,614		5,786	5,786	790	XXX	L
42225P501	HEALTHCARE TR AMER INC		06/26/2018	MERRILL LYNCH	2,012.000	52,910	XXX	59,293	39,082	1,442			1,442		59,293		(6,383)	(6,383)	889	XXX	L
44107P104	HOST HOTELS & RESORTS INC		06/26/2018	MERRILL LYNCH	4,274.000	89,362	XXX	75,273	76,284	(10,214)			(10,214)		75,273		14,089	14,089	2,638	XXX	L
45662N103	INFINEON TECHS	C	05/09/2018	MERRILL LYNCH	498.000	14,179	XXX	6,331	13,583	(7,252)			(7,252)		6,331		7,848	7,848	144	XXX	U
45857P707	INTERCONTINENTAL HOTELS		05/09/2018	MERRILL LYNCH	179.000	11,818	XXX	7,043	11,368	(4,325)			(4,325)		7,043		4,775	4,775	124	XXX	L
46115H107	INTESA SANPAOLO SPON ADR	C	06/26/2018	MERRILL LYNCH	3,088.000	59,495	XXX	48,002	51,284	(12,477)			(12,477)		48,002		11,493	11,493	1,518	XXX	U
517834107	LAS VEGAS SANDS CORP		06/26/2018	MERRILL LYNCH	535.000	41,062	XXX	30,349	37,177	(6,829)			(6,829)		30,349		10,714	10,714	728	XXX	L
609207105	MONDELEZ INTL INC		06/26/2018	MERRILL LYNCH	725.000	30,009	XXX	30,510	25,594	(108)			(108)		30,510		(501)	(501)	423	XXX	L
709102107	PENNSYLVANIA RL ESTATE INVT TR		06/26/2018	MERRILL LYNCH	2,568.000	29,275	XXX	28,967	26,764	(1,143)			(1,143)		28,967		308	308	1,079	XXX	L
720190206	PIEDMONT OFFICE REALTY TR INC		06/26/2018	MERRILL LYNCH	3,187.000	61,978	XXX	57,691	58,104	(4,604)			(4,604)		57,691		4,287	4,287	3,300	XXX	L
74340W103	PROLOGIS INC		06/26/2018	MERRILL LYNCH	1,683.000	107,303	XXX	70,567	108,570	(38,003)			(38,003)		70,567		36,736	36,736	1,502	XXX	L
74460D109	PUBLIC STORAGE		06/26/2018	MERRILL LYNCH	401.000	91,109	XXX	71,370	83,809	(12,439)			(12,439)		71,370		19,740	19,740	1,604	XXX	L
76131V202	RETAIL PPTYS AMER INC		06/26/2018	MERRILL LYNCH	4,043.000	52,289	XXX	59,361	50,373	5,535			5,535		59,361		(7,072)	(7,072)	1,885	XXX	L
76169C100	REXFORD INDL RLTY INC		06/26/2018	MERRILL LYNCH	2,286.000	71,374	XXX	38,162	62,577	(28,561)			(28,561)		38,162		33,212	33,212	1,036	XXX	L
74965L101	RLJ LODGING TR		06/26/2018	MERRILL LYNCH	1,605.000	35,802	XXX	38,369	33,592	3,260			3,260		38,369		(2,567)	(2,567)	1,564	XXX	L
828806109	SIMON PPTY GROUP INC NEW		06/26/2018	MERRILL LYNCH	1,186.000	203,941	XXX	198,449	200,421	(4,953)			(4,953)		198,449		5,493	5,493	4,588	XXX	L
862121100	STORE CAP CORP		06/26/2018	MERRILL LYNCH	1,478.000	40,133	XXX	35,303	33,435	(3,237)			(3,237)		35,303		4,829	4,829	1,254	XXX	L
86562X106	SUMITOMO MITSUI TR HLDGS INC	C	05/09/2018	MERRILL LYNCH	7,656.000	32,292	XXX	27,079	30,854	(3,775)			(3,775)		27,079		5,214	5,214		XXX	L
875465106	TANGER FACTORY OUTLET CTRS INC		06/26/2018	MERRILL LYNCH	1,055.000	25,292	XXX	29,193	20,333	1,916			1,916		29,193		(3,902)	(3,902)	671	XXX	L
876664103	TAUBMAN CTRS INC		06/26/2018	MERRILL LYNCH	630.000	37,922	XXX	46,026	41,221	4,805			4,805		46,026		(8,103)	(8,103)	780	XXX	L
92276F100	VENTAS INC		05/25/2018	MERRILL LYNCH	635.000	32,954	XXX	35,827	38,106	(2,279)			(2,279)		35,827		(2,874)	(2,874)	1,003	XXX	L
925652109	VICI PPTYS INC		06/26/2018	MERRILL LYNCH	1,386.000	28,815	XXX	28,481							28,481		334	334	532	XXX	L
929042109	VORNADO RLTY TR		06/26/2018	MERRILL LYNCH	236.000	17,341	XXX	17,506	18,450	(945)			(945)		17,506		(165)	(165)	297	XXX	L
939653101	WASHINGTON REAL ESTATE INVT TR		06/26/2018	MERRILL LYNCH	777.000	23,148	XXX	25,698	24,180	1,518			1,518		25,698		(2,551)	(2,551)	699	XXX	L
95040Q104	WELLTOWER INC COM		06/26/2018	MERRILL LYNCH	1,824.000	107,775	XXX	114,173	110,705	(1,132)			(1,132)		114,173		(6,398)	(6,398)	3,097	XXX	L
136375102	CANADIAN NATL RY CO	C	06/26/2018	MERRILL LYNCH	418.000	33,384	XXX	22,182	34,485	(12,303)			(12,303)		22,182		11,203	11,203	219	XXX	L
15135U109	CENOVUS ENERGY INC	C	05/16/2018	MERRILL LYNCH	1,343.000	14,563	XXX	14,944	12,262	2,683			2,683		14,944		(382)	(382)	35	XXX	L
39945C109	GROUPE CGI INC	C	06/26/2018	MERRILL LYNCH	1,293.000	79,578	XXX	52,852	70,249	(17,397)			(17,397)		52,852		26,726	26,726		XXX	L
683715106	OPEN TEXT CORP	C	06/26/2018	MERRILL LYNCH	1,367.000	47,562	XXX	45,748	40,878	(2,946)			(2,946)		45,748		1,814	1,814	281	XXX	L
867224107	SUNCOR ENERGY INC NEW	C	06/26/2018	MERRILL LYNCH	675.000	26,562	XXX	17,157	24,786	(7,629)			(7,629)		17,157		9,405	9,405	278	XXX	L
89353D107	TRANSCANADA CORP	C	05/09/2018	MERRILL LYNCH	649.000	28,259	XXX	27,939	31,567	(3,629)			(3,629)		27,939		321	321	509	XXX	L
02341R302	AMCOR LTD	C	06/26/2018	MERRILL LYNCH	1,450.000	61,807	XXX	58,898	57,624	(9,611)			(9,611)		58,898		2,908	2,908	1,078	XXX	U
105105209	BRAMBLES LTD	C	06/26/2018	MERRILL LYNCH	3,704.000	49,056	XXX	57,252	58,597	(1,345)			(1,345)		57,252		(8,196)	(8,196)	759	XXX	L
12637N204	CSL LTD	C	06/26/2018	MERRILL LYNCH	419.000	30,055	XXX	15,440	23,116	(7,677)			(7,677)		15,440		14,615	14,615	144	XXX	U
204319107	COMPAGNIE FIN RICHEMONTAG SWI	C	06/26/2018	MERRILL LYNCH	5,085.000	43,200	XXX	37,182	38,085	(8,783)			(8,783)		37,182		6,019	6,019		XXX	L
225401108	CREDIT SUISSE GROUP	C	05/09/2018	MERRILL LYNCH	1,523.000	25,516	XXX	21,609	27,186	(5,576)			(5,576)		21,609		3,906	3,906	379	XXX	L
48137C108	JULIUS BAER GROUP LTD	C	06/26/2018	MERRILL LYNCH	3,684.000	42,552	XXX	31,380	44,945	(13,564)			(13,564)		31,380		11,172	11,172	959	XXX	L
50586V108	LAFARGEHOLCIM	C	05/09/2018	MERRILL LYNCH	2,169.000	23,540	XXX	22,141	24,314	(2,174)			(2,174)		22,141		1,399	1,399		XXX	L
66987V109	NOVARTIS A G	C	06/26/2018	MERRILL LYNCH	919.000	68,968	XXX	71,253	58,100	(4,449)			(4,449)		71,253		(2,284)	(2,284)	1,426	XXX	L
771195104	ROCHE HLDG LTD	C	05/09/2018	MERRILL LYNCH	707.000	19,920	XXX	24,252	22,327	1,925			1,925		24,252		(4,332)	(4,332)	483	XXX	U
870886108	SWISS RE LTD	C	05/09/2018	MERRILL LYNCH	1,023.000	24,128	XXX	23,331	23,918	(587)			(587)		23,331		797	797	814	XXX	L
H42097107	UBS GROUP AG	C	06/26/2018	MERRILL LYNCH	1,591.000	24,563	XXX	26,066	22,804	(4,003)			(4,003)		26,066		(1,503)	(1,503)	1,032	XXX	L
989825104	ZURICH INS GROUP LTD	C	05/09/2018	VARIOUS	1,018.000	32,395	XXX	23,548	30,957	(7,409)			(7,409)		23,548		8,847	8,847	1,145	XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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)
018805101	ALLIANZ SE	C	06/26/2018	MERRILL LYNCH	2,560.000	51,681	XXX	40,533	58,790	(18,257)			(18,257)		40,533		11,148	11,148	1,759	XXX	U
055262505	BASF SE	C	05/09/2018	MERRILL LYNCH	326.000	8,349	XXX	9,742							9,742		(1,393)	(1,393)	214	XXX	U
072730302	BAYER A G	C	05/09/2018	MERRILL LYNCH	580.000	17,614	XXX	17,150	18,032	(882)			(882)		17,150		464	464		XXX	U
251542106	DEUTSCHE BOERSE	C	06/26/2018	MERRILL LYNCH	2,311.000	30,667	XXX	25,990	26,657	(667)			(667)		25,990		4,677	4,677	432	XXX	L
25157Y202	DEUTSCHE POST AG	C	06/26/2018	MERRILL LYNCH	936.000	31,459	XXX	28,265	44,540	(16,274)			(16,274)		28,265		3,194	3,194	1,282	XXX	U
361592108	GEA GROUP AG	C	06/26/2018	MERRILL LYNCH	691.000	23,537	XXX	31,762	33,161	(1,399)			(1,399)		31,762		(8,226)	(8,226)	704	XXX	U
803054204	SAP SE	C	06/26/2018	MERRILL LYNCH	627.000	72,236	XXX	48,234	70,450	(22,215)			(22,215)		48,234		24,002	24,002	724	XXX	L
826197501	SIEMENS A G	C	05/09/2018	MERRILL LYNCH	535.000	36,385	XXX	28,530	37,059	(8,530)			(8,530)		28,530		7,855	7,855	894	XXX	U
009126202	AIR LIQUIDE	C	05/09/2018	MERRILL LYNCH	1,711.000	43,646	XXX	35,062	43,040	(7,978)			(7,978)		35,062		8,584	8,584		XXX	U
054536107	AXA SA	C	05/09/2018	MERRILL LYNCH	1,707.000	45,337	XXX	41,215	50,638	(9,423)			(9,423)		41,215		4,122	4,122	1,725	XXX	U
05565A202	BNP PARIBAS	C	05/09/2018	MERRILL LYNCH	1,316.000	49,028	XXX	33,652	49,153	(15,500)			(15,500)		33,652		15,376	15,376		XXX	L
226718104	CRITEO SA SPON A D R	C	06/26/2018	MERRILL LYNCH	640.000	21,045	XXX	17,332							17,332		3,712	3,712		XXX	L
297284200	ESSILOR INTL S A	C	06/26/2018	MERRILL LYNCH	495.000	34,328	XXX	29,489	34,145	(4,657)			(4,657)		29,489		4,839	4,839	295	XXX	U
714264207	PERNOD RICARD S A	C	06/26/2018	MERRILL LYNCH	1,692.000	55,410	XXX	43,967	53,518	(9,551)			(9,551)		43,967		11,443	11,443		XXX	L
80105N105	SANOFI	C	05/09/2018	MERRILL LYNCH	735.000	27,630	XXX	30,243	31,605	(1,362)			(1,362)		30,243		(2,613)	(2,613)	885	XXX	L
80687P106	SCHNEIDER ELECTRIC SE	C	06/26/2018	VARIOUS	6,005.000	104,291	XXX	84,550	101,755	(17,205)			(17,205)		84,550		19,741	19,741	(136)	XXX	L
89151E109	TOTAL S A	C	05/09/2018	MERRILL LYNCH	1,159.000	72,482	XXX	61,269	64,070	(2,801)			(2,801)		61,269		11,213	11,213	1,212	XXX	L
927320101	VINCI S A	C	06/26/2018	MERRILL LYNCH	1,664.000	40,062	XXX	42,042	20,655	(864)			(864)		42,042		(1,980)	(1,980)	537	XXX	L
92852T201	VIVENDI SA	C	06/26/2018	MERRILL LYNCH	1,338.000	32,888	XXX	38,354							38,354		(5,466)	(5,466)	448	XXX	U
20449X401	COMPASS GROUP PLC	C	06/26/2018	MERRILL LYNCH	2,163.000	46,091	XXX	36,330	47,489	(11,159)			(11,159)		36,330		9,761	9,761	931	XXX	L
37733W105	GLAXOSMITHKLINE PLC	C	05/09/2018	MERRILL LYNCH	315.000	12,670	XXX	12,148							12,148		522	522	369	XXX	L
404280406	HSBC HLDGS PLC	C	05/09/2018	MERRILL LYNCH	804.000	39,800	XXX	37,430	41,519	(4,089)			(4,089)		37,430		2,371	2,371	1,246	XXX	L
45672B305	INFORMA PLC	C	06/26/2018	MERRILL LYNCH	1,952.000	41,999	XXX	33,240	38,376	(5,136)			(5,136)		33,240		8,759	8,759	621	XXX	L
45069P107	ITV PLC	C	05/09/2018	MERRILL LYNCH	888.000	18,275	XXX	19,667	20,033	(366)			(366)		19,667		(1,392)	(1,392)	582	XXX	U
539439109	LLOYDS BANKING GROUP PLC	C	06/26/2018	MERRILL LYNCH	14,837.000	49,079	XXX	60,089	49,159	3,750			3,750		60,089		(11,011)	(11,011)	1,616	XXX	L
74435K204	PRUDENTIAL PLC	C	05/09/2018	MERRILL LYNCH	768.000	40,437	XXX	23,501	38,999	(15,498)			(15,498)		23,501		16,936	16,936	672	XXX	L
756255204	RECKITT BENCKISER PLC	C	06/26/2018	MERRILL LYNCH	2,508.000	40,880	XXX	46,034	41,765	(2,026)			(2,026)		46,034		(5,154)	(5,154)	620	XXX	U
759530108	RELX PLC	C	06/26/2018	MERRILL LYNCH	2,083.000	44,403	XXX	34,952	49,367	(14,415)			(14,415)		34,952		9,450	9,450	774	XXX	L
767204100	RIO TINTO PLC	C	05/09/2018	MERRILL LYNCH	643.000	36,387	XXX	22,399	34,034	(11,635)			(11,635)		22,399		13,988	13,988	1,165	XXX	L
780259107	ROYAL DUTCH SHELL PLC	C	06/26/2018	MERRILL LYNCH	502.000	35,933	XXX	26,587	34,282	(7,695)			(7,695)		26,587		9,346	9,346	944	XXX	L
780259206	ROYAL DUTCH SHELL PLC	C	05/09/2018	MERRILL LYNCH	1,610.000	115,650	XXX	78,159	107,403	(29,244)			(29,244)		78,159		37,491	37,491	1,286	XXX	L
83175M205	SMITH & NEPHEW PLC	C	05/16/2018	MERRILL LYNCH	881.500	31,966	XXX	29,848	30,861	(1,013)			(1,013)		29,848		2,118	2,118	392	XXX	L
G87110105	TECHNIPFMC PLC	C	05/09/2018	MERRILL LYNCH	537.000	18,016	XXX	16,424	16,813	(389)			(389)		16,424		1,592	1,592	70	XXX	L
92857W308	VODAFONE GROUP PLC NEW	C	05/09/2018	MERRILL LYNCH	1,541.000	44,380	XXX	50,136	49,158	978			978		50,136		(5,756)	(5,756)	870	XXX	L
126132109	CNOOC LTD	C	05/09/2018	MERRILL LYNCH	104.000	17,119	XXX	11,285	14,930	(3,645)			(3,645)		11,285		5,834	5,834		XXX	L
695274209	PADDY POWER BETFAIR PLC A D R	C	06/26/2018	MERRILL LYNCH	811.000	44,142	XXX	43,543	40,150	(5,202)			(5,202)		43,543		599	599	539	XXX	L
783513203	RYANAIR HLDGS PLC	C	05/09/2018	MERRILL LYNCH	177.000	19,905	XXX	12,438	18,442	(6,003)			(6,003)		12,438		7,467	7,467	(2)	XXX	L
881624209	TEVA PHARMACEUTICAL INDS LTD	C	05/09/2018	MERRILL LYNCH	274.000	5,278	XXX	7,874	5,192	2,681			2,681		7,874		(2,596)	(2,596)		XXX	L
108441205	BRIDGESTONE CORP	C	05/09/2018	MERRILL LYNCH	1,490.000	30,529	XXX	28,150	34,628	(6,477)			(6,477)		28,150		2,379	2,379	412	XXX	U
307305102	FANUC CORPORATION	C	06/26/2018	MERRILL LYNCH	1,568.000	31,673	XXX	28,886	21,420	(7,250)			(7,250)		28,886		2,788	2,788		XXX	L
438128308	HONDA MOTOR LTD	C	05/09/2018	MERRILL LYNCH	1,481.000	48,303	XXX	41,430	50,472	(9,042)			(9,042)		41,430		6,873	6,873	566	XXX	L
443251103	HOYA CORP	C	06/26/2018	MERRILL LYNCH	845.000	48,553	XXX	50,262							50,262		(1,709)	(1,709)		XXX	U
485537302	KAO CORP	C	05/01/2018	MERRILL LYNCH	333.000	23,904	XXX	16,224	22,502	(6,278)			(6,278)		16,224		7,680	7,680	142	XXX	L
485537401	KAO CORP	C	06/26/2018	MERRILL LYNCH	1,665.000	25,308	XXX	23,904							23,904		1,403	1,403		XXX	L
606822104	Mitsubishi UFJ Financial Group Inc	C	05/09/2018	MERRILL LYNCH	7,933.000	51,966	XXX	49,742	57,673	(7,931)			(7,931)		49,742		2,225	2,225		XXX	L
654624105	Nippon Telephone Adr	C	05/09/2018	MERRILL LYNCH	798.000	38,271	XXX	26,320	37,698	(11,377)			(11,377)		26,320		11,951	11,951		XXX	U
69832A205	PANASONIC CORP	C	05/09/2018	MERRILL LYNCH	968.000	13,765	XXX	14,838							14,838		(1,073)	(1,073)	146	XXX	L
86562M209	SUMITOMO MITSUI FINL GROUP INC	C	05/09/2018	MERRILL LYNCH	2,267.000	18,732	XXX	14,798	19,700	(4,903)			(4,903)		14,798		3,935	3,935		XXX	L
892331307	TOYOTA MOTOR CORP	C	05/09/2018	MERRILL LYNCH	91.000	12,330	XXX	10,031	11,572	(1,542)			(1,542)		10,031		2,300	2,300	167	XXX	L
98433V102	YAHOO JAPAN CORP	C	05/10/2018	MERRILL LYNCH	2,931.000	21,871	XXX	22,821	26,819	(3,997)			(3,997)		22,821		(950)	(950)		XXX	L
009279100	AIRBUS GROUP	C	05/09/2018	MERRILL LYNCH	1,069.000	31,287	XXX	17,358	26,490	(9,132)			(9,132)		17,358		13,930	13,930	330	XXX	U
010199305	AKZO NOBEL NV	C	05/09/2018	MERRILL LYNCH	564.000	16,880	XXX	18,020							18,020		(1,140)	(1,140)	356	XXX	L
456837103	ING GROEP N V	C	06/26/2018	MERRILL LYNCH	4,622.000	70,549	XXX	69,680	71,459	(14,856)			(14,856)		69,680		869	869	1,777	XXX	L
904784709	UNILEVER N V	C	06/26/2018	MERRILL LYNCH	698.000	38,499	XXX	27,545	39,311	(11,766)			(11,766)		27,545		10,954	10,954	548	XXX	L
977874205	WOLTERS KLUWER N V	C	06/26/2018	MERRILL LYNCH	1,086.000	60,177	XXX	44,838	56,667	(11,829)			(11,829)		44,838		15,339	15,339	708	XXX	U
23304Y100	DBS GROUP HLDGS LTD	C	05/09/2018	MERRILL LYNCH	409.000	34,815	XXX	20,609	30,536	(9,927)			(9,927)		20,609		14,206	14,206	1,195	XXX	U
911271302	UNITED OVERSEAS BK LTD	C	06/26/2018	MERRILL LYNCH	1,375.000	54,098	XXX	42,041	54,498	(12,457)			(12,457)		42,041		12,057	12,057	1,225	XXX	L
29265W207	ENEL SOCIETA PER AZIONI	C	05/09/2018	MERRILL LYNCH	7,241.000	44,539	XXX	35,633	44,243	(8,610)			(8,610)		35,633		8,906	8,906	532	XXX	U
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	6,349,762	XXX	5,609,825	5,893,757	(943,392)			(943,392)		5,609,825		739,943	739,943	110,658	XXX	XXX
Common Stocks - Mutual Funds																					
4812A4831	JPMORGAN TR I INTL VA SMA SH		05/09/2018	MERRILL LYNCH	42,094.000	608,258	XXX	477,470	600,681	(123,211)			(123,211)		477,470		130,788	130,788		XXX	U
921937777	VANGUARD BD INDEX FD INC		05/08/2018	DIVIDEND REINVESTMENT	0.272	3	XXX	3							3				3	XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
9299999 Subtotal - Common Stocks - Mutual Funds					XXX	608,261	XXX	477,473	600,681	(123,211)			(123,211)		477,473		130,788	130,788	3	XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	6,958,023	XXX	6,087,298	6,494,438	(1,066,603)			(1,066,603)		6,087,298		870,731	870,731	110,661	XXX	XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	6,958,023	XXX	6,087,298	6,494,438	(1,066,603)			(1,066,603)		6,087,298		870,731	870,731	110,661	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	6,958,023	XXX	6,087,298	6,494,438	(1,066,603)			(1,066,603)		6,087,298		870,731	870,731	110,661	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	9,224,228	XXX	8,389,548	8,137,134	(1,066,603)	(12,904)		(1,079,507)		8,367,209		854,823	854,823	154,002	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....32.

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						(1,065,734)	(1,073,226)	(1,063,214)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(15,240,814)	(13,565,329)	(13,065,073)	X X X
Fifth Third Control Account	Cincinnati, OH						5,831,064	7,388,485	4,606,055	X X X
Fifth Third Prefunds	Cincinnati, OH						211,200	211,200	211,200	X X X
Fifth Third Receipts Groups	Cincinnati, OH							119	1,418,678	X X X
Bank of America Receipts Indiv	Chicago, IL						71,484	537,188	1,016,893	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						559,381	559,090	567,238	X X X
First Premier Bank	Sioux Falls, SD						48,426	48,386	48,346	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			(9,584,993)	(5,894,087)	(6,259,877)	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			(9,584,993)	(5,894,087)	(6,259,877)	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			(9,584,993)	(5,894,087)	(6,259,877)	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Cusip	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREAS NTS		06/27/2018	1.000	08/15/2018	799,196	3,006	71
0199999 Subtotals - Bonds - U.S. Governments - Issuer Obligations						799,196	3,006	71
0599999 Subtotals - Bonds - U.S. Governments						799,196	3,006	71
7799999 Subtotals - Bonds - Total Bonds - Issuer Obligations						799,196	3,006	71
7899999 Subtotals - Bonds - Total Bonds - Residential Mortgage-Backed Securities								
7999999 Subtotals - Bonds - Total Bonds - Commercial Mortgage-Backed Securities								
8099999 Subtotals - Bonds - Total Bonds - Other Loan-Backed and Structured Securities								
8199999 Subtotals - Bonds - SVO Identified Funds								
8399999 Subtotals - Bonds - Total Bonds						799,196	3,006	71
8499999 Subtotals - Sweep Accounts								
Exempt Money Market Mutual Funds - as Identified by SVO								
316175108	FIDELITY INSTL GOVT FUND		06/28/2018	0.250	X X X	1,713,373	303	25,661
8599999 Subtotals - Exempt Money Market Mutual Funds - as Identified by SVO						1,713,373	303	25,661
8699999 Subtotals - All Other Money Market Mutual Funds								
Other Cash Equivalents								
	BBIF MONEY FUND		05/16/2018	0.000		551,624		490
8799999 Subtotals - Other Cash Equivalents						551,624		490
8899999 Total - Cash Equivalents						3,064,193	3,309	26,222

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