



QUARTERLY STATEMENT

As of March 31, 2012

of the Condition and Affairs of the

Club Insurance Company

NAIC Group Code.....	NAIC Company Code..... 10974	Employer's ID Number..... 31-1631404
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 11, 1998	Commenced Business..... April 29, 1999	
Statutory Home Office	90 East Wilson Bridge Rd..... Worthington OH 43085	
	(Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	90 East Wilson Bridge Rd..... Worthington OH 43085	614-431-7889
	(Street and Number) (City or Town, State and Zip Code)	(Area Code) (Telephone Number)
Mail Address	90 East Wilson Bridge Rd..... Worthington OH 43085	
	(Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	90 East Wilson Bridge Rd..... Worthington OH 43085	614-431-7889
	(Street and Number) (City or Town, State and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Ronald Jay Carr	614-431-7805
	(Name)	(Area Code) (Telephone Number) (Extension)
	rcarr@aaaohio.com	614-431-7852
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Gregory Lowell Cady	President	2. Thomas Wesley Keyes	Treasurer
3. Thomas Wesley Keyes	Secretary	4.	N/A

OTHER

DIRECTORS OR TRUSTEES

John Jeffery Bognaird	Charles Henderson Hire	John Edward McClain Jr	Thomas Joseph Eberly
Thomas Alan Dunlap	Sue Ann Fouche	Brian W Thomas	William Joseph Hafer
Mark Harry Shaw			

State of..... Ohio
County of..... Franklin

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)
Gregory Lowell Cady	Thomas Wesley Keyes	Thomas Wesley Keyes
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	10,319,039		10,319,039	10,110,926
2. Stocks:				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	2,757,428		2,757,428	2,601,321
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$....50,018), cash equivalents (\$.....0) and short-term investments (\$....613,482).....	663,500		663,500	696,438
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....			.0	
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,739,967	.0	13,739,967	13,408,685
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	93,071		93,071	74,331
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	78,700		78,700	141,900
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			.0	
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			.0	
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	7,045
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....			.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....			.0	
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	.0	.0	.0	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	13,911,738	.0	13,911,738	13,631,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	13,911,738	.0	13,911,738	13,631,961

DETAILS OF WRITE-INS

1101.			.0	
1102.			.0	
1103.			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501.			.0	
2502.			.0	
2503.			.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	.0	.0	.0	.0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....73,060).....	161,768	200,223
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....		
4. Commissions payable, contingent commissions and other similar charges.....	7,631	5,136
5. Other expenses (excluding taxes, licenses and fees).....	42,853	26,667
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....		2,832
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....	93,381	
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	691,637	729,875
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....		
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....		
16. Provision for reinsurance.....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	77,536	123,828
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,074,806	1,088,561
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,074,806	1,088,561
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	1,000,000	1,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	2,039,943	2,039,944
35. Unassigned funds (surplus).....	9,796,989	9,503,456
36. Less treasury stock, at cost:		
36.10.000 shares common (value included in Line 30 \$.....0).....		
36.20.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	12,836,932	12,543,400
38. Totals.....	13,911,738	13,631,961

DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....313,510).....	351,748	349,530	1,401,829
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....0).....			
1.4 Net..... (written \$.....313,510).....	351,748	349,530	1,401,829
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....87,281):			
2.1 Direct.....	89,788	123,845	129,583
2.2 Assumed.....	(3,039)	(4,738)	(8,441)
2.3 Ceded.....			
2.4 Net.....	86,749	119,107	121,142
3. Loss adjustment expenses incurred.....	2,354	102,732	130,729
4. Other underwriting expenses incurred.....	192,094	90,488	776,136
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	281,197	312,327	1,028,007
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	70,551	37,203	373,822
INVESTMENT INCOME			
9. Net investment income earned.....	57,702	74,570	288,237
10. Net realized capital gains (losses) less capital gains tax of \$.....0.....	29,160	176,039	373,409
11. Net investment gain (loss) (Lines 9 + 10).....	86,862	250,609	661,646
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	157,413	287,812	1,035,468
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	157,413	287,812	1,035,468
19. Federal and foreign income taxes incurred.....	50,000	95,000	357,000
20. Net income (Line 18 minus Line 19) (to Line 22).....	107,413	192,812	678,468
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,543,400	12,727,348	12,727,348
22. Net income (from Line 20).....	107,413	192,812	678,468
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....	286,547	149,751	(240,024)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(100,426)	(53,915)	77,608
27. Change in nonadmitted assets.....			
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(700,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	293,534	288,648	(183,948)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,836,934	13,015,996	12,543,400
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous Non Operating Income.....			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0
3701. Lines 23 and 29 from 2000 Annual Statement.....			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

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.....	376,710	375,228	1,410,484
2. Net investment income.....	61,417	95,307	400,797
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	438,127	470,535	1,811,281
5. Benefit and loss related payments.....	125,204	165,464	357,640
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	178,599	189,174	914,540
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	50,000	95,000	357,000
10. Total (Lines 5 through 9).....	353,803	449,638	1,629,180
11. Net cash from operations (Line 4 minus Line 10).....	84,324	20,897	182,101
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,712,879	5,495,370	12,493,911
12.2 Stocks.....	230,114	320,808	1,837,597
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,942,993	5,816,178	14,331,508
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,911,106	5,808,347	12,417,136
13.2 Stocks.....	102,855	300,451	1,458,552
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,013,961	6,108,798	13,875,688
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(70,968)	(292,620)	455,820
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.....			700,000
16.6 Other cash provided (applied).....	(46,292)	19,236	50,889
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(46,292)	19,236	(649,111)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(32,936)	(252,487)	(11,190)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	696,437	707,627	707,627
19.2 End of period (Line 18 plus Line 19.1).....	663,501	455,140	696,437

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

Management fee from parent company was moved from line 3 on page Q04 (Statement of Income) to line 4. Prior Year to date has managment fee in line 3 while Prior Year end has it line 4.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

No significant change.

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

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

No significant 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 [☐]

2.1

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

Yes [☐]

No [☒ X]

2.2

If yes, date of change:

.....

3.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐]

No [☒ X]

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐]

No [☒ X]

N/A [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2009.....

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.

12/31/2009.....

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).

7/13/2010.....

6.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [☒ X]

No [☐]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [☐]

No [☒ X]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐]

No [☒ X]

Q07

Club Insurance Company
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....78,700

PART 1 - 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 ☒

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 ☐ No ☒

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes ☐ No ☒

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Fidelity Investments	PO Box 77001, Cincinnati, OH 45277

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes ☐ No ☒

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
Manning & Napier Advisors Inc	Kevin Kale	6099 Riverside Dr, Ste 207, Dublin OH 43017

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes ☒ No ☐

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [☐] No [☒]

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [☐] No [☒]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [☐] No [☒]

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
						0				0
Total.....	XXX...	XXX.....	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1

A&H loss percent

25.5 %

5.2

A&H cost containment percent

0.0 %

5.3

A&H expense percent excluding cost containment expenses

54.6 %

6.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

6.2

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

0

6.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

6.4

If yes, please provide the amount of funds administered as of the reporting date.

0

Q08

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

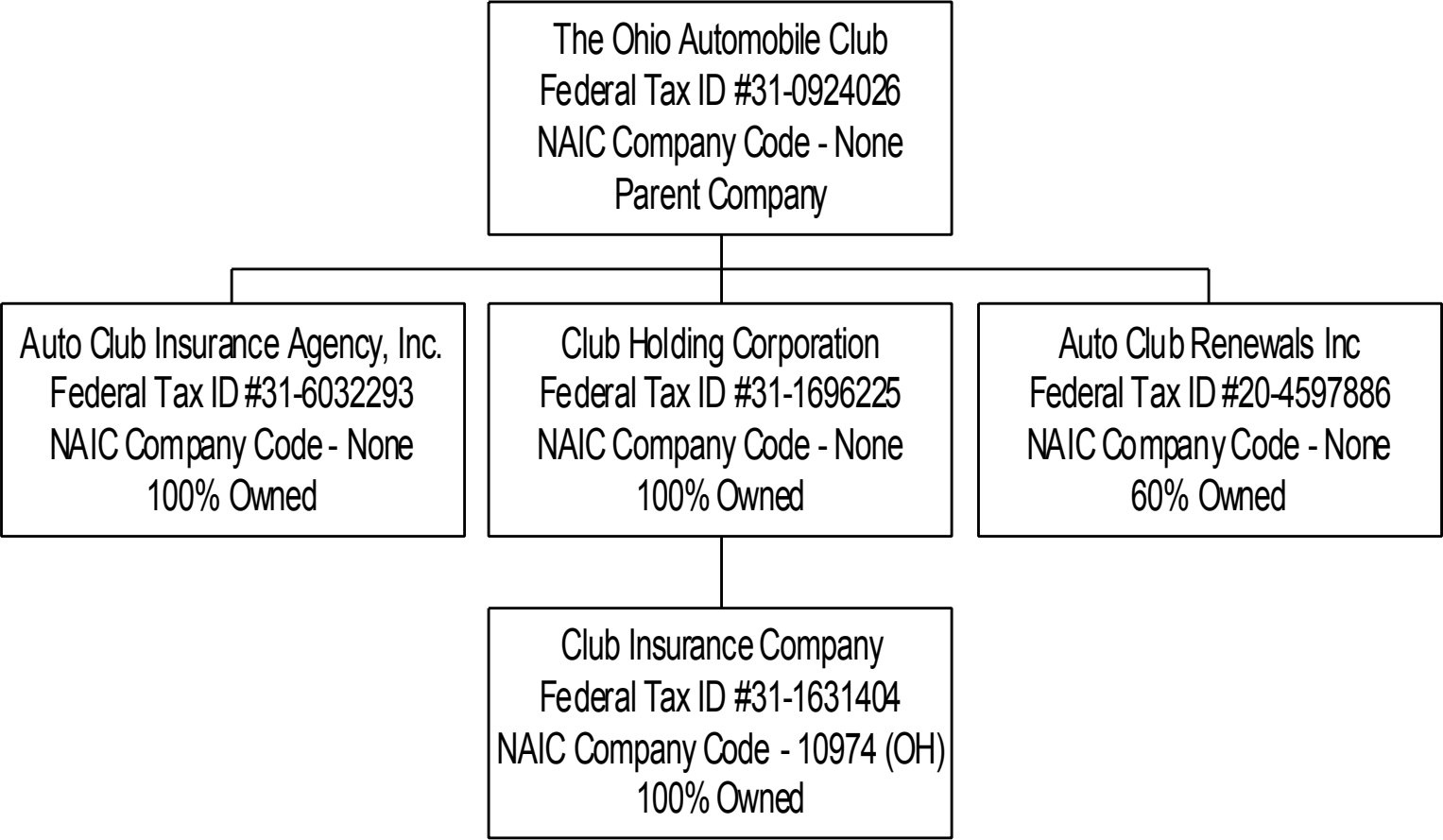
States, Etc.		1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1.	Alabama.....AL	N						
2.	Alaska.....AK	N						
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	313,510	311,128	117,728	147,865	(27,940)	(24,020)
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.	US Virgin Islands.....VI	N						
56.	Northern Mariana Islands.....MP	N						
57.	Canada.....CN	N						
58.	Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59.	Totals.....	(a).....1	313,510	311,128	117,728	147,865	(27,940)	(24,020)

DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	0	0	0	0	0	0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
.....			31-0924026				The Ohio Automobile Club.....	OH.....	UDP.....	The Ohio Automobile Club.....	Ownership.....	100.00	The Ohio Automobile Club.....	
.....			31-6032293				Automobile Club Insurance Agency.....	OH.....	IA.....	The Ohio Automobile Club.....	Ownership.....	100.00	The Ohio Automobile Club.....	
.....			20-4597886				Auto Club Renewals.....	OH.....	NIA.....	The Ohio Automobile Club.....	Ownership.....	60.00	The Ohio Automobile Club.....	
.....			31-1696225				Club Holding Corporation.....	OH.....	UDP.....	The Ohio Automobile Club.....	Ownership.....	100.00	The Ohio Automobile Club.....	
.....		10974.....	31-1631404				Club Insurance Company.....	OH.....		Club Holding Corporation.....	Ownership.....	100.00	The Ohio Automobile Club.....	

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....			0.0	
2. Allied lines.....			0.0	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....			0.0	
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....			0.0	
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....	351,748	89,788	25.5	35.9
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....			0.0	
17.1 Other liability-occurrence.....			0.0	
17.2 Other liability-claims made.....			0.0	
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....			0.0	
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....			0.0	
19.3, 19.4 Commercial auto liability.....			0.0	
21. Auto physical damage.....			0.0	
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....			0.0	
26. Burglary and theft.....			0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	351,748	89,788	25.5	35.4
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....	313,510	313,510	311,128
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....			
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	313,510	313,510	311,128
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

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 Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.
2.
3.
4.

Bar Code:



Club Insurance Company
Overflow Page for Write-Ins

NONE

Club Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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 end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	12,712,246	13,121,149
2. Cost of bonds and stocks acquired.....	2,013,961	13,875,688
3. Accrual of discount.....	2,014	11,845
4. Unrealized valuation increase (decrease).....	286,547	(240,027)
5. Total gain (loss) on disposals.....	29,161	373,408
6. Deduct consideration for bonds and stocks disposed of.....	1,942,993	14,331,508
7. Deduct amortization of premium.....	24,469	98,309
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).....	13,076,467	12,712,246
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	13,076,467	12,712,246

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	9,070,350	1,911,106	1,712,880	13,475	9,282,051			9,070,350
2. Class 2 (a).....	1,040,576			(3,588)	1,036,988			1,040,576
3. Class 3 (a).....								
4. Class 4 (a).....								
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	10,110,926	1,911,106	1,712,880	9,887	10,319,039	0	0	10,110,926
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	10,110,926	1,911,106	1,712,880	9,887	10,319,039	0	0	10,110,926

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

QSI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	613,482	XXX.....	613,482	23	

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.....	696,402	547,154
2. Cost of short-term investments acquired.....	2,060,804	15,499,994
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	2,143,724	15,350,746
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).....	613,482	696,402
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	613,482	696,402

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government														
3137EA CR 8	FHLMC Refinance.....					...02/28/2012	Fidelity.....				112,367	110,000	13	1.....
3137EA DC 0	FHLMC.....					...03/07/2012	BOFA.....				353,746	355,000	365	1.....
912828 RM 4	US Treasury Note.....					...01/17/2012	GSCO.....				161,683	160,000	343	1.....
912828 RM 4	US Treasury Note.....					...02/16/2012	GSCO.....				577,280	570,000	1,691	1.....
912828 RM 4	US Treasury Note.....					...03/07/2012	GSCO.....				136,529	135,000	475	1.....
0599999.	Total - Bonds - U.S. Government.....										1,341,605	1,330,000	2,887	XXX.....
Bonds - U.S. Special Revenue and Special Assessment														
3128M6 T7 3	FHLMC.....					...03/12/2012	Fidelity.....				218,831	204,994	282	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....										218,831	204,994	282	XXX.....
Bonds - Industrial and Miscellaneous														
14912L 4F 5	Caterpillar Finl SVCS.....					...03/09/2012	FBCO.....				176,791	160,000	599	1.....
92976W BJ 4	Wachovia Corp.....					...01/17/2012	FBSB.....				173,879	165,000	1,916	1.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....										350,670	325,000	2,515	XXX.....
8399997.	Total - Bonds - Part 3.....										1,911,106	1,859,994	5,684	XXX.....
8399999.	Total - Bonds.....										1,911,106	1,859,994	5,684	XXX.....
Common Stocks - Industrial and Miscellaneous														
013817 10 1	Alcoa Inc.....					...03/26/2012	Fidelity.....			2,770.000	28,604	XXX.....		L.....
09063H 10 7	Biomed Realty Tr Inc.....					...03/28/2012	Fidelity.....			40.000	762	XXX.....		L.....
285512 10 9	Electronic Arts					...01/30/2012	Fidelity.....			580.000	10,257	XXX.....		L.....
285512 10 9	Electronic Arts					...02/10/2012	Fidelity.....			210.000	3,953	XXX.....		L.....
48203R 10 4	Juniper Networks Inc.....					...03/08/2012	Fidelity.....			1,600.000	34,982	XXX.....		L.....
655844 10 8	Norfolk Southern Corp.....					...03/06/2012	Fidelity.....			170.000	11,738	XXX.....		L.....
H27013 10 3	Weatherford International Ltd.....				F.....	...03/30/2012	Fidelity.....			660.000	10,782	XXX.....		L.....
26613Q 10 6	Dupont Fabros Tech Inc.....					...02/28/2012	Fidelity.....			40.000	907	XXX.....		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....										101,985	XXX.....	0	XXX.....
Common Stocks - Mutual Funds														
563821 68 5	M & N Ohio T ax Exempt.....					...03/15/2012	Fidelity.....			80.489	870	XXX.....		L.....
9299999.	Total - Common Stocks - Mutual Funds.....										870	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....										102,855	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....										102,855	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....										102,855	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....										2,013,961	XXX.....	5,684	XXX.....

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

QE04

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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 Desig- nation or Market Indicator (a)

Bonds - U.S. Government

3137EA	CT	4	FHLMC.....		03/07/2012	BOFA.....			207,110	194,000	198,732	198,187		(154)		(154)		198,034		9,076	9,076	1,495	05/27/2016	1.....
912828	QA	1	US Treasury Note.....		01/31/2012				310,641	290,000	311,189	299,750		(189)		(189)		299,561		11,080	11,080	2,193	03/31/2016	1.....
912828	QA	1	US Treasury Note.....		01/31/2012				214,236	200,000	213,693	212,864		(249)		(249)		212,615		1,621	1,621	1,512	03/31/2016	1.....
912828	QA	1	US Treasury Note.....		01/31/2012				182,100	170,000	181,894	181,224		(217)		(217)		181,006		1,094	1,094	1,285	03/31/2016	1.....
912828	RL	6	US Treasury Note.....		01/12/2012				165,779	165,000	165,419	165,399		(12)		(12)		165,387		392	392		10/15/2014	1.....
0599999.	Total - Bonds - U.S. Government.....								1,079,866	1,019,000	1,070,927	1,057,424		0		(821)		1,056,603		23,263	23,263	6,485	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

31416C	JV	9	FNMA.....		01/25/2012	Fidelity.....			2,184	2,184	2,184	2,184				0		2,184			0		11/01/2038	1.....
31416C	JV	9	FNMA.....		02/25/2012	Fidelity.....			1,909	1,909	1,909	1,909				0		1,909			0		11/01/2038	1.....
31416C	JV	9	FNMA.....		03/25/2012	Fidelity.....			2,206	2,409	2,409	2,409				0		2,409		(203)	(203)		11/01/2038	1.....
31412N	M4	5	FNMA.....		01/25/2012	DBAB.....			665	665	665	665				0		665			0		11/01/2038	1.....
31412N	M4	5	FNMA.....		02/25/2012	DBAB.....			691	691	691	691				0		691			0		11/01/2038	1.....
31412N	M4	5	FNMA.....		03/25/2012	DBAB.....			533	556	556	556				0		556		(23)	(23)		11/01/2038	1.....
31410W	SE	9	FNMA.....		01/25/2012	BOFA.....			3,124	3,124	3,124	3,124				0		3,124			0		09/01/2038	1.....
31412N	SE	9	FNMA.....		02/25/2012	BOFA.....			1,969	1,969	1,969	1,969				0		1,969			0		09/01/2038	1.....
31412N	SE	9	FNMA.....		03/25/2012	BOFA.....			3,446	3,654	3,654	3,654				0		3,654		(207)	(207)		09/01/2038	1.....
31416W	H3	9	FNMA.....		01/25/2012	BOFA.....			3,738	3,738	3,738	3,738				0		3,738			0		06/01/2040	1.....
31416W	H3	9	FNMA.....		02/25/2012	BOFA.....			3,224	3,224	3,224	3,224				0		3,224			0		06/01/2040	1.....
31416W	H3	9	FNMA.....		03/25/2012	BOFA.....			3,433	3,630	3,630	3,630				0		3,630		(197)	(197)		06/01/2040	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....								27,122	27,753	27,753	27,753		0		0		27,753		(630)	(630)	0	XXX...	..XXX...

Bonds - Industrial and Miscellaneous

481247	AK	0	JPMorgan Chase & Co.....		03/06/2012	Fidelity.....			118,598	118,000	120,546	118,381		(135)		(135)		118,245		353	353	584	06/15/2012	1.....
49328C	AA	3	KeyBank.....		03/06/2012	Fidelity.....			12,094	12,000	12,507	12,067		(24)		(24)		12,043		50	50	113	06/15/2012	1.....
49328C	AA	3	KeyBank.....		03/06/2012	Fidelity.....			98,764	98,000	101,650	98,752		(267)		(267)		98,485		279	279		06/15/2012	1.....
097014	AG	9	Boeing Cap Corp.....		02/15/2012	BSCC.....			5,000	5,000	5,533	5,030		(30)		(30)		5,000			0	304	02/15/2012	1.....
14912L	4C	2	Caterpillar Finl SVCS.....		03/09/2012	FBCO.....			190,231	175,000	196,734	189,648		(1,355)		(1,355)		188,294		1,938	1,938	4,792	09/30/2013	1.....
929903	DT	6	Wachovia Corp.....		01/17/2012	WCHV.....			181,204	160,000	172,014	174,331		(216)		(216)		174,115		7,089	7,089	818	06/15/2017	1.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....								605,891	568,000	608,984	598,209		(2,027)		(2,027)		596,182		9,709	9,709	6,611	XXX...	..XXX...
8399997.	Total - Bonds - Part 4.....								1,712,879	1,614,753	1,707,664	1,683,386		(2,848)		(2,848)		1,680,538		32,342	32,342	13,096	XXX...	..XXX...
8399999.	Total - Bonds.....								1,712,879	1,614,753	1,707,664	1,683,386		(2,848)		(2,848)		1,680,538		32,342	32,342	13,096	XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

527691	10	6	Autodesk Inc.....		02/06/2012	Fidelity.....			330.000	12,041	XXX.....	11,227	10,009	1,219		1,219		11,227		814	814		XXX...	L.....
527691	10	6	Autodesk Inc.....		02/06/2012	Fidelity.....			40.000	1,460	XXX.....	834	1,213	(380)		(380)		834		626	626		XXX...	L.....
064058	10	0	Bank of New York.....		02/01/2012	Fidelity.....			450.000	9,075	XXX.....	12,536	8,960	3,577		3,577		12,536		(3,462)	(3,462)	199	XXX...	L.....
064058	10	0	Bank of New York.....		02/01/2012	Fidelity.....			840.000	16,939	XXX.....	24,116	16,724	7,391		7,391		24,116		(7,177)	(7,177)		XXX...	L.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	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 Desig- nation or Market Indicator (a)
QE05.1	064058	10 0		02/01/2012	Fidelity.....	240.000	4,840	XXX.....	4,615	4,778	(163)			(163)		4,615		224	224		XXX...	L.....
	101137	10 7		01/17/2012	Fidelity.....	1,770.000	9,898	XXX.....	12,880	9,452	3,428			3,428		12,880		(2,981)	(2,981)		XXX...	L.....
	101137	10 7		01/17/2012	Fidelity.....	770.000	4,306	XXX.....	4,951	4,112	840			840		4,951		(645)	(645)		XXX...	L.....
	101137	10 7		03/01/2012	Fidelity.....	630.000	3,853	XXX.....	3,759	3,364	395			395		3,759		94	94		XXX...	L.....
	101137	10 7		01/17/2012	Fidelity.....	30.000	168	XXX.....	179	160	19			19		179		(11)	(11)		XXX...	L.....
	101137	10 7		03/01/2012	Fidelity.....	3,160.000	19,328	XXX.....	21,807	16,874	4,933			4,933		21,807		(2,479)	(2,479)		XXX...	L.....
	17275R	10 2		02/15/2012	Fidelity.....	1,310.000	25,916	XXX.....	33,216	23,685	9,531			9,531		33,216		(7,300)	(7,300)		XXX...	L.....
	254687	10 6		01/23/2012	Fidelity.....	150.000	5,813	XXX.....	4,606	5,625	(1,019)			(1,019)		4,606		1,207	1,207		XXX...	L.....
	34354P	10 5		02/06/2012	Fidelity.....	100.000	11,240	XXX.....	11,595	9,932	1,663			1,663		11,595		(355)	(355)		XXX...	L.....
	530555	10 1		03/29/2012	Fidelity.....	370.000	18,798	XXX.....	13,131	15,181	(2,050)			(2,050)		13,131		5,668	5,668		XXX...	L.....
	57636Q	10 4		02/15/2012	Fidelity.....	10.000	3,927	XXX.....	2,347	3,728	(1,381)			(1,381)		2,347		1,580	1,580		XXX...	L.....
	655844	10 8		02/01/2012	Fidelity.....	110.000	8,150	XXX.....	6,961	8,015	(1,053)			(1,053)		6,961		1,189	1,189		XXX...	L.....
	747525	10 3		02/01/2012	Fidelity.....	150.000	8,669	XXX.....	5,481	8,205	(2,724)			(2,724)		5,481		3,188	3,188	67	XXX...	L.....
	747525	10 3		02/01/2012	Fidelity.....	340.000	19,649	XXX.....	12,166	18,598	(6,432)			(6,432)		12,166		7,482	7,482		XXX...	L.....
	857477	10 3		02/06/2012	Fidelity.....	670.000	26,973	XXX.....	31,616	27,008	4,608			4,608		31,616		(4,642)	(4,642)	164	XXX...	L.....
	857477	10 3		02/06/2012	Fidelity.....	240.000	9,662	XXX.....	7,997	9,674	(1,677)			(1,677)		7,997		1,665	1,665		XXX...	L.....
	911312	10 6		02/06/2012	Fidelity.....	120.000	9,409	XXX.....	7,276	8,783	(1,507)			(1,507)		7,276		2,134	2,134		XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						230,114	XXX.....	233,296	214,080	19,218	0	0	19,218	0	233,296	0	(3,181)	(3,181)	430	XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....						230,114	XXX.....	233,296	214,080	19,218	0	0	19,218	0	233,296	0	(3,181)	(3,181)	430	XXX...	..XXX...
9799999.	Total - Common Stocks.....						230,114	XXX.....	233,296	214,080	19,218	0	0	19,218	0	233,296	0	(3,181)	(3,181)	430	XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....						230,114	XXX.....	233,296	214,080	19,218	0	0	19,218	0	233,296	0	(3,181)	(3,181)	430	XXX...	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,942,993	XXX.....	1,940,960	1,897,466	19,218	(2,848)	0	16,370	0	1,913,834	0	29,161	29,161	13,526	XXX...	..XXX...

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt B-Sn 1B-Broker List
NONE

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

QE07

Broker Name	Net Cash Deposits
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NONE

QE07FE

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
2. Average balance for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$:.....0 NAIC 2: \$:.....0 NAIC 3: \$:.....0 NAIC 4: \$:.....0 NAIC 5: \$:.....0 NAIC 6: \$:.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
2. Average balance for the year to date: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$:.....0 Book/Adjusted Carrying Value \$:.....0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

Huntington National Bank..... Columbus, OH.....					4,049	62,393	50,018	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	4,049	62,393	50,018	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	4,049	62,393	50,018	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	4,049	62,393	50,018	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE