



QUARTERLY STATEMENT

As of September 30, 2014
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 US 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | |
| Main Administrative Office | 90 East Wilson Bridge Rd..... Worthington OH US 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 614-431-7889 <i>(Area Code) (Telephone Number)</i> |
| Mail Address | 90 East Wilson Bridge Rd..... Worthington OH US 43085 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i> | |
| Primary Location of Books and Records | 90 East Wilson Bridge Rd..... Worthington OH US 43085 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i> | 614-431-7889 <i>(Area Code) (Telephone Number)</i> |
| Internet Web Site Address | | |
| Statutory Statement Contact | Ronald Jay Carr <i>(Name)</i> rcarr@aaaohio.com <i>(E-Mail Address)</i> | 614-431-7805 <i>(Area Code) (Telephone Number) (Extension)</i> 614-431-7852 <i>(Fax Number)</i> |

OFFICERS

| Name | Title | Name | Title |
|---------------------------|-----------|------------------------|-----------|
| 1. David Matthew McMullen | 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) David Matthew McMullen 1. (Printed Name) President (Title) | _____ (Signature) Thomas Wesley Keyes 2. (Printed Name) Treasurer (Title) | _____ (Signature) Thomas Wesley Keyes 3. (Printed Name) Secretary (Title) |
|---|--|--|

Subscribed and sworn to before me
This _____ day of _____

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 _____

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 9,660,496 | | 9,660,496 | 9,680,453 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | | | .0 | |
| 2.2 Common stocks..... | 3,033,621 | | 3,033,621 | 3,038,103 |
| 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 (\$.....123,375), cash equivalents (\$.....0) and short-term investments (\$.....871,301)..... | 994,676 | | 994,676 | 619,796 |
| 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)..... | 13,688,793 | .0 | 13,688,793 | 13,338,352 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | .0 | |
| 14. Investment income due and accrued..... | 76,143 | | 76,143 | 83,551 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 67,533 | | 67,533 | 151,823 |
| 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 | 285 |
| 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 | |
| 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)..... | 13,832,469 | .0 | 13,832,469 | 13,574,011 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | .0 | |
| 28. Total (Lines 26 and 27)..... | 13,832,469 | .0 | 13,832,469 | 13,574,011 |

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 \$....55,300)..... | 66,425 | 86,847 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | | |
| 3. Loss adjustment expenses..... | | |
| 4. Commissions payable, contingent commissions and other similar charges..... | | |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 16,703 | 27,557 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | | |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))..... | | |
| 7.2 Net deferred tax liability..... | 172,947 | 209,088 |
| 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.....) | 511,198 | 664,622 |
| 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 (including \$.....0 certified)..... | | |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates..... | | |
| 18. Drafts outstanding..... | | |
| 19. Payable to parent, subsidiaries and affiliates..... | 120,448 | 107,140 |
| 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)..... | 887,721 | 1,095,254 |
| 27. Protected cell liabilities..... | | |
| 28. Total liabilities (Lines 26 and 27)..... | 887,721 | 1,095,254 |
| 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 | 2,039,943 |
| 35. Unassigned funds (surplus)..... | 9,904,805 | 9,438,814 |
| 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)..... | 12,944,748 | 12,478,757 |
| 38. Totals (Page 2, Line 28, Col. 3)..... | 13,832,469 | 13,574,011 |

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 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct..... (written \$.....793,853)..... | 947,315 | 997,567 | 1,320,791 |
| 1.2 Assumed..... (written \$.....0)..... | | | |
| 1.3 Ceded..... (written \$.....0)..... | | | |
| 1.4 Net..... (written \$.....793,853)..... | 947,315 | 997,567 | 1,320,791 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....56,003): | | | |
| 2.1 Direct..... | 40,304 | 112,017 | 156,514 |
| 2.2 Assumed..... | | (3,612) | (10,714) |
| 2.3 Ceded..... | | | |
| 2.4 Net..... | 40,304 | 108,405 | 145,800 |
| 3. Loss adjustment expenses incurred..... | | 528 | 116,345 |
| 4. Other underwriting expenses incurred..... | 564,421 | 561,347 | 626,103 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 604,725 | 670,280 | 888,248 |
| 7. Net income of protected cells..... | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 342,590 | 327,287 | 432,543 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 178,202 | 179,278 | 269,247 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....0..... | 320,708 | 223,467 | 228,756 |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 498,910 | 402,745 | 498,003 |
| 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)..... | 841,500 | 730,032 | 930,546 |
| 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)..... | 841,500 | 730,032 | 930,546 |
| 19. Federal and foreign income taxes incurred..... | 273,000 | 240,000 | 313,000 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 568,500 | 490,032 | 617,546 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 12,478,757 | 12,595,511 | 12,595,511 |
| 22. Net income (from Line 20)..... | 568,500 | 490,032 | 617,546 |
| 23. Net transfers (to) from Protected Cell accounts..... | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0..... | (138,650) | 239,594 | 335,571 |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | | | |
| 26. Change in net deferred income tax..... | 36,141 | (89,462) | (118,094) |
| 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..... | | | (1) |
| 33.2 Transferred to capital (Stock Dividend)..... | | | |
| 33.3 Transferred from capital..... | | | |
| 34. Net remittances from or (to) Home Office..... | | | 981 |
| 35. Dividends to stockholders..... | | (952,757) | (952,757) |
| 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)..... | 465,991 | (312,593) | (116,754) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 12,944,748 | 12,282,918 | 12,478,757 |
| 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..... | .878,181 | .979,697 | 1,279,249 |
| 2. Net investment income..... | .253,344 | .241,444 | .331,617 |
| 3. Miscellaneous income..... | | | |
| 4. Total (Lines 1 through 3)..... | 1,131,525 | 1,221,141 | 1,610,866 |
| 5. Benefit and loss related payments..... | .60,441 | .135,874 | .192,799 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | .575,275 | .561,942 | .740,840 |
| 8. Dividends paid to policyholders..... | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | .273,000 | .240,000 | .313,000 |
| 10. Total (Lines 5 through 9)..... | .908,716 | .937,816 | 1,246,639 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | .222,809 | .283,325 | .364,227 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | .5,258,388 | .7,759,800 | 10,508,081 |
| 12.2 Stocks..... | .956,300 | .769,200 | .866,890 |
| 12.3 Mortgage loans..... | | | |
| 12.4 Real estate..... | | | |
| 12.5 Other invested assets..... | | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | | | |
| 12.7 Miscellaneous proceeds..... | | | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | .6,214,688 | .8,529,000 | 11,374,971 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | .5,258,773 | .8,188,991 | 10,272,092 |
| 13.2 Stocks..... | .817,152 | .448,624 | .655,144 |
| 13.3 Mortgage loans..... | | | |
| 13.4 Real estate..... | | | |
| 13.5 Other invested assets..... | | | |
| 13.6 Miscellaneous applications..... | | .11,891 | |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | .6,075,925 | .8,649,506 | 10,927,236 |
| 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)..... | .138,763 | .(120,506) | .447,735 |
| 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..... | | | .(1) |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | | |
| 16.5 Dividends to stockholders..... | | .952,757 | .952,757 |
| 16.6 Other cash provided (applied)..... | .13,308 | .(42,656) | .(5,874) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | .13,308 | .(995,413) | .(958,632) |
| 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)..... | .374,880 | .(832,594) | .(146,670) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | .619,796 | .766,466 | .766,466 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | .994,676 | .(66,128) | .619,796 |

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

| | | | |
|---------|--|--|--|
| 20.0001 | | | |
|---------|--|--|--|

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies**

A. Accounting Practices

| | State of Domicile | 2014 | 2013 |
|---|-------------------|------------|------------|
| NET INCOME | | | |
| (1) Club Insurance Company state basis (Page 4, Line 20, Columns 1 & 3) | OH | 568,500 | 617,546 |
| (2) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| (3) State Permitted Practices that increase/decrease NAIC SAP | | | |
| (4) NAIC SAP (1 - 2 - 3 = 4) | OH | 568,500 | 617,546 |
| SURPLUS | | | |
| (5) Club Insurance Company state basis (Page 3, line 37, Columns 1 & 2) | OH | 12,944,748 | 12,478,757 |
| (6) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| (7) State Permitted Practices that increase/decrease NAIC SAP | | | |
| (8) NAIC SAP (5 - 6 - 7 = 8) | OH | 12,944,748 | 12,478,757 |

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

We stopped new writing policies as of 10/1/14. All policies with an effective date prior to 10/1/14 will remain in effect through their normal term. Offers have been extended to policyholders for alternative products through Chubb or Hartford so that policyholders will not have a gap in coverage. We expect all financial obligations to be satisfied by 3rd quarter 2016.

Note 5 - Investments

D. Loan-Backed Securities

(1) Not Applicable

| | | 1 | 2 | 3 |
|---|--|---|--|------------------|
| (2) | | Amortized Cost Basis Before Other-than-Temporary Impairment | Other-than-Temporary Impairment Recognized in Loss | Fair Value 1 - 2 |
| OTTI recognized 1 st Quarter | | | | |
| a. | Intent to sell | | | |
| b. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | |
| c. | Total 1 st Quarter | | | |
| OTTI recognized 2 nd Quarter | | | | |
| d. | Intent to sell | | | |
| e. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | |
| f. | Total 2 nd Quarter | | | |
| OTTI recognized 3 rd Quarter | | | | |
| g. | Intent to sell | | | |
| h. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | |
| i. | Total 3 rd Quarter | | | |
| OTTI recognized 4 th Quarter | | | | |
| j. | Intent to sell | | | |
| k. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | | | |
| l. | Total 4 th Quarter | | | |
| m. | Annual aggregate total | XXX | | XXX |

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI securities

| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized Other-Than-Temporary Impairment | Amortized Cost After Other-Than-Temporary Impairment | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
|-------|--|---------------------------------------|--|--|----------------------------|--|
| | | | | | | |
| Total | | | | | | |

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

| | | | | |
|----|--|----|---------------------|--|
| a. | The aggregate amount of unrealized losses: | 1. | Less than 12 Months | |
| | | 2. | 12 Months or Longer | |
| b. | The aggregate related fair value of securities with unrealized losses: | 1. | Less than 12 Months | |
| | | 2. | 12 Months or Longer | |

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

I. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

| | Book/Adjusted Carrying Value |
|---------------------|------------------------------|
| (a) Up to 180 Days | |
| (b) 181 to 365 Days | |
| (c) Total | |

(3) Not Applicable

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) Not Applicable

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Year

| | | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Accounts |
|-----|---|---------------------|-------------------------|---------------------------------|
| (a) | Membership Stock – Class A | | | |
| (b) | Membership Stock – Class B | | | |
| (c) | Activity Stock | | | |
| (d) | Excess Stock | | | |
| (e) | Aggregate Total | | | |
| (f) | Actual or estimated borrowing capacity as determined by the insurer | | XXX | XXX |

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

| | | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Accounts |
|-----|---|---------------------|-------------------------|---------------------------------|
| (a) | Membership Stock – Class A | | | |
| (b) | Membership Stock – Class B | | | |
| (c) | Activity Stock | | | |
| (d) | Excess Stock | | | |
| (e) | Aggregate Total | | | |
| (f) | Actual or estimated borrowing capacity as determined by the insurer | | XXX | XXX |

b. Membership Stock (Class A and B) Eligible for Redemption

| | | Current Period Total | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less than 1 Year | 1 to Less than 3 Years | 3 to 5 Years |
|----|---------|-------------------------|--------------------------------|-----------------------|------------------------------------|---------------------------|--------------|
| 1. | Class A | | | | | | |
| 2. | Class B | | | | | | |

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Protected Cell Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|--------------------------|------------|----------------|---------------------------|
| Total Collateral Pledged | | | |

2. Current Period General Account

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|--------------------------|------------|----------------|---------------------------|
| Total Collateral Pledged | | | |

3. Current Period Protected Cell Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|--------------------------|------------|----------------|---------------------------|
| Total Collateral Pledged | | | |

4. Prior Year Total General and Protected Cell Accounts

| | Fair Value | Carrying Value | Aggregate Total Borrowing |
|--------------------------|------------|----------------|---------------------------|
| Total Collateral Pledged | | | |

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Protected Cell Accounts

| | Fair Value | Carrying Value | Amount of Borrowed at Time of Maximum Collateral |
|--------------------------|------------|----------------|---|
| Total Collateral Pledged | | | |

2. Current Period General Account

| | Fair Value | Carrying Value | Amount of Borrowed at Time of Maximum Collateral |
|--------------------------|------------|----------------|---|
| Total Collateral Pledged | | | |

3. Current Period Protected Cell Accounts

| | Fair Value | Carrying Value | Amount of Borrowed at Time of Maximum Collateral |
|--------------------------|------------|----------------|---|
| Total Collateral Pledged | | | |

4. Prior Year Total General and Protected Cell Accounts

| | Fair Value | Carrying Value | Amount of Borrowed at Time of Maximum Collateral |
|--------------------------|------------|----------------|---|
| Total Collateral Pledged | | | |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

| | | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Account | 4 Funding Agreements Established |
|-----|--------------------|---------------------|-------------------------|--------------------------------|--|
| (a) | Debt | | | | |
| (b) | Funding Agreements | | | | |
| (c) | Other | | | | |
| (d) | Aggregate Total | | | | |

2. Prior Year-end

| | | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Account | 4 Funding Agreements Established |
|-----|--------------------|---------------------|-------------------------|--------------------------------|--|
| (a) | Debt | | | | |
| (b) | Funding Agreements | | | | |
| (c) | Other | | | | |
| (d) | Aggregate Total | | | | |

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount During Reporting Period (Current Year)

| | | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Account |
|----|--------------------|---------------------|-------------------------|--------------------------------|
| 1. | Debt | | | |
| 2. | Funding Agreements | | | |
| 3. | Other | | | |
| 4. | Aggregate Total | | | |

c. FHLB Prepayment Obligations

| | | Does the company have prepayment obligations under the following arrangements? |
|----|--------------------|--|
| 1. | Debt | |
| 2. | Funding Agreements | |
| 3. | Other | |

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

A. Defined Benefit Plan

- (1) Not Applicable
- (2) Not Applicable
- (3) Not Applicable

| (4) | Components of net periodic benefit cost | Pension Benefits | | Postretirement Benefits | | Postemployment | |
|-----|--|------------------|------|-------------------------|------|----------------|------|
| | | 2014 | 2013 | 2014 | 2013 | 2014 | 2013 |
| a. | Service cost | | | | | | |
| b. | Interest cost | | | | | | |
| c. | Expected return on plan assets | | | | | | |
| d. | Transition asset or obligation | | | | | | |
| e. | Gains and losses | | | | | | |
| f. | Prior service cost or credit | | | | | | |
| g. | Gain or loss recognized due to a settlements curtailment | | | | | | |
| h. | Total net periodic benefit cost | | | | | | |

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.

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

B. Transfer and Servicing of Financial Assets

- (2) Not Applicable
 - b. Not Applicable
- (4) Not Applicable
 - a. Not Applicable
 - b. Not Applicable

C. Wash Sales

- (1) Not Applicable

NOTES TO FINANCIAL STATEMENTS

- (2) The details by NAIC designation 3 or below, or unrated of securities sold during the current period, 2014 and reacquired within 30 days of the sale date are:

| Description | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain/(Loss) |
|-------------|------------------|------------------------|-------------------------------|--------------------------------|-------------|
| | | | | | |

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

A.

- (1) Fair Value Measurements at Reporting Date

| Assets at Fair Value | Level 1 | Level 2 | Level 3 | Total |
|------------------------------|------------|-----------|---------|------------|
| Bonds US Government | 2,535,393 | | | 2,535,393 |
| Bonds US Government Agencies | 2,653,073 | | | 2,653,073 |
| Bonds Industrial & Misc | 3,044,338 | 1,491,700 | | 4,536,038 |
| Stocks (Publicly Traded) | 1,903,200 | | | 1,903,200 |
| Stocks (Privately Held) | 269,472 | | | 269,472 |
| Mutual Funds | 860,949 | | | 860,949 |
| Total | 11,266,425 | 1,491,700 | | 12,758,125 |

| Liabilities at Fair Value | Level 1 | Level 2 | Level 3 | Total |
|---------------------------|---------|---------|---------|-------|
| | | | | |
| Total | | | | |

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

| | Beginning Balance at Period | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at Period |
|-----------|-----------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|--------------------------|
| a. Assets | | | | | | | | | | |
| Total | | | | | | | | | | |

| | Beginning Balance at Period | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at Period |
|----------------|-----------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|--------------------------|
| b. Liabilities | | | | | | | | | | |
| Total | | | | | | | | | | |

- (3) Not Applicable

- (4) Not Applicable

- (5) Not Applicable

B. Not Applicable

C.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|-----------------|-----------|-----------|-----------|----------------------------------|
| Total | | | | | | |

D. Not Practicable to Estimate Fair Value

| Type of Class or Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|---------------------------------------|----------------|-------------------------|---------------|-------------|
| | | 0.000 | | |
| Total | | | | |

Note 21 - Other Items

G. Offsetting and Netting of Assets and Liabilities

I. Risk Sharing Provisions of the Affordable Care Act

- (1) Permanent Risk Adjustment Program

Assets

Amount

NOTES TO FINANCIAL STATEMENTS

| | | |
|---|----|-----------|
| a. Premium adjustments receivable | \$ | |
| Liabilities | | |
| b. Risk adjustment user fees payable | \$ | |
| c. Premium adjustments payable | \$ | |
| Operations (Revenue & Expense) | | |
| d. Premium for accident and health contracts (written/collected) | \$ | |
| (2) Transitional Reinsurance Program | | |
| Assets | | |
| a. Amounts recoverable for claims paid | \$ | |
| b. Amounts recoverable for claims unpaid | \$ | |
| c. Amounts receivable relating to uninsured plans | \$ | |
| Liabilities | | |
| d. Claims unpaid-ceded | \$ | |
| e. Contributions payable-not reported as ceded premium | \$ | |
| f. Ceded reinsurance premiums payable | \$ | |
| g. Liability for amounts held under uninsured plans | \$ | |
| Operations (Revenue & Expense) | | |
| h. Ceded reinsurance premiums | \$ | |
| i. Reinsurance recoveries | \$ | |
| j. Contributions-not reported as ceded premium | \$ | |
| (3) Temporary Risk Corridors Program | | |
| Assets | | |
| a. Accrued retrospective premium | \$ | |
| Liabilities | | |
| b. Reserve for rate credits or policy experience rating refunds | \$ | |
| Operations (Revenue & Expense) | | |
| c. Net premium income (paid/received) | \$ | |
| d. Change in reserves for rate credits | \$ | |
| (4) Have there been any material re-estimations and/or impairments for the reporting period | | No |

Note 22 - Events Subsequent

An extraordinary dividend was declared on August 22, 2014 to be paid after October 10, 2014. This was approved by the Ohio Department of Insurance in the amount of \$4.5 million. As of September 30, 2014 those funds were still part of CIC's balance sheet.

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.

Note 31 - High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

B. Schedule of Insured Financial Obligations at the End of the Period:

| | | Surveillance Categories | | | | Total |
|------|---|-------------------------|---|---|---|-------|
| | | A | B | C | D | |
| 1. | Number of policies | | | | | |
| 2. | Remaining weighted average contract period (in years) | | | | | |
| 3. | Insured contractual payments outstanding: | | | | | |
| | a. Principal | | | | | |
| | b. Interest | | | | | |
| | c. Total | | | | | |
| 4. | Gross claim liability | | | | | |
| Less | | | | | | |
| 5. | a. Gross potential recoveries | | | | | |
| | b. Discount, net | | | | | |
| 6. | Net claim liability | | | | | |
| 7. | Unearned premium revenue | | | | | |
| 8. | Reinsurance recoverables | | | | | |

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

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide 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.12/31/2009.....
- 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 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 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? 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]

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 [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....67,533

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 [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 [] No [X]

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 [X]

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. For the reporting entity's security lending program, state the amount of the following as of 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 |
|---------------------------|------------------------------------|
| Fidelity Investments | PO Box 77001, Cincinnati, OH 45277 |

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 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 |
|--------------------------------------|--------------|--|
| Mannig & Napier Advisors Inc | Kevin Kale | 6099 Riverside Dr, Ste 207, Dublin, OH 43017 |

PART 1 - INVESTMENT

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

Yes No

18.2 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? Yes [] No [] N/A [X]
 If yes, attach an explanation.

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? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 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 [X]
 4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 4.3 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 59.6 %

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

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 [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 ID Number | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Type of Reinsurer | 6 Certified Reinsurer Rating (1 through 6) | 7 Effective Date of Certified Reinsurer Rating |
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| | 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 | 793,853 | 897,523 | 60,726 | 135,062 | (20,422) | (23,045) |
| 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..... | CAN | N | | | | | | |
| 58. Aggregate Other Alien..... | OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | (a)..... | 1 | 793,853 | 897,523 | 60,726 | 135,062 | (20,422) | (23,045) |

DETAILS OF WRITE-INS

| | | | | | | | |
|---|-----|---|---|---|---|---|---|
| 58001..... | XXX | | | | | | |
| 58002..... | XXX | | | | | | |
| 58003..... | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page.... | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)..... | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

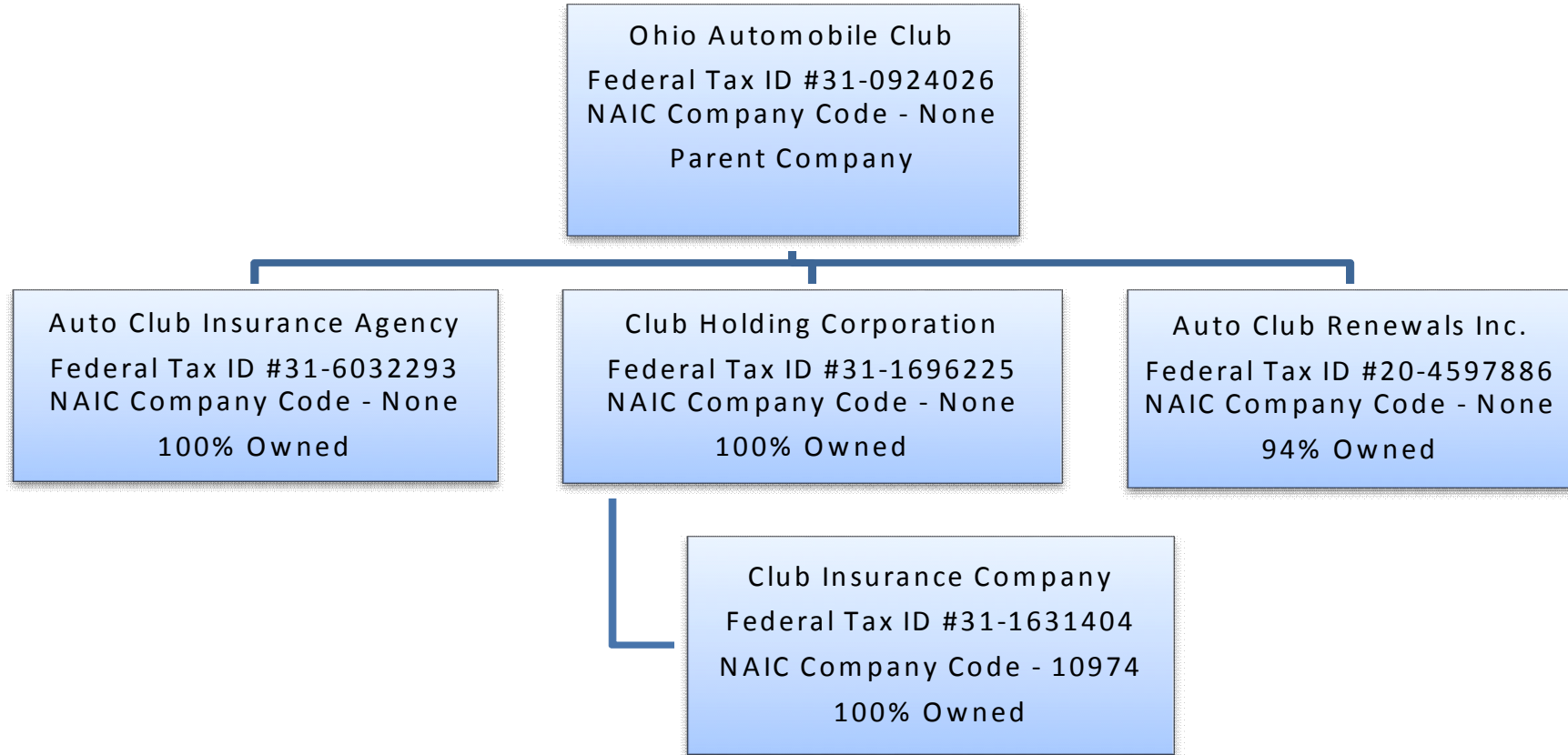
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(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 Group Code | 2 Group Name | 3 NAIC Company Code | 4 Federal 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 * |
|-----------------|-----------------|------------------------|------------------------|-------------------|----------|---|--|---------------------------|--|--|--|--|--|---------|
| Members | | | | | | | | | | | | | | |
| | | | 31-0924026 | | | | The Ohio Automobile Club..... | OH..... | UIP..... | Ohio Automobile Club Directors..... | Board of Directors | | Ohio Automobile Club Directors..... | |
| | | | 31-6032293 | | | | Automobile Club Insurance Agency..... | OH..... | NIA..... | The Ohio Automobile Club..... | Ownership..... | 100.000 | Ohio Automobile Club Directors..... | |
| | | | 20-4597886 | | | | Auto Club Renewals..... | OH..... | NIA..... | The Ohio Automobile Club..... | Ownership..... | 94.000 | Ohio Automobile Club Directors..... | |
| | | | 31-1696225 | | | | Club Holding Corporation..... | OH..... | UDP..... | The Ohio Automobile Club..... | Ownership..... | 100.000 | Ohio Automobile Club Directors..... | |
| | | 10974..... | 31-1631404 | | | | Club Insurance Company..... | OH..... | IA..... | Club Holding Corporation..... | Ownership..... | 100.000 | Ohio Automobile Club Directors..... | |

Q12

| Asterisk | Explanation |
|----------|-------------|
| | |

NONE

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..... | 947,315 | 40,304 | 4.3 | 11.2 |
| 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..... | 947,315 | 40,304 | 4.3 | 11.2 |
| 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 | 2 | 3 |
|---|--------------------|-------------------------|----------------------------|
| | Current Quarter | Current Year to Date | 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..... | 173,351 | 793,853 | 897,523 |
| 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..... | 173,351 | 793,853 | 897,523 |
| 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 |

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|--|--|--|--|---|--|--------------------------------------|--|---|---|--|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2014 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
| 1. 2011 + Prior..... | | | .0 | | | .0 | | | | .0 | .0 | .0 | .0 |
| 2. 2012..... | 5 | 2 | .7 | | | .0 | 1 | | | .1 | (.4) | (.2) | (.6) |
| 3. Subtotals 2012 + Prior..... | 5 | 2 | .7 | .0 | .0 | .0 | 1 | .0 | .0 | .1 | (.4) | (.2) | (.6) |
| 4. 2013..... | .55 | .25 | .80 | .27 | .13 | .40 | .4 | .4 | .2 | .10 | (.24) | (.6) | (.30) |
| 5. Subtotals 2013 + Prior..... | .60 | .27 | .87 | .27 | .13 | .40 | .5 | .4 | .2 | .11 | (.28) | (.8) | (.36) |
| 6. 2014..... | .XXX | .XXX | .XXX | .XXX | .21 | .21 | .XXX | .35 | .20 | .55 | .XXX | .XXX | .XXX |
| 7. Totals..... | .60 | .27 | .87 | .27 | .34 | .61 | .5 | .39 | .22 | .66 | (.28) | (.8) | (.36) |
| 8. Prior Year-End's Surplus As Regards Policyholders..... | 12,479 | | | | | | | | | | | | |
| | | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1.(46.7)% | 2.(29.6)% | 3.(41.4)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4.(0.3)% |

Q14

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? | YES |

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



NONE

Club Insurance Company
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..... | 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 Year to Date | 2 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 Year to Date | 2 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 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 12,718,555 | 12,672,782 |
| 2. Cost of bonds and stocks acquired..... | 6,075,925 | 10,927,236 |
| 3. Accrual of discount..... | 7,386 | 10,748 |
| 4. Unrealized valuation increase (decrease)..... | (138,650) | 335,569 |
| 5. Total gain (loss) on disposals..... | 306,058 | 228,755 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 6,214,688 | 11,374,971 |
| 7. Deduct amortization of premium..... | 60,469 | 81,564 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | |
| 9. Deduct current year's other than temporary impairment recognized..... | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 12,694,117 | 12,718,555 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 12,694,117 | 12,718,555 |

SCHEDULE D - PART 1B

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|--|---|-------------------------------------|-------------------------------------|---|---|--|---|--|
| NAIC Designation | Book/Adjusted Carrying Value Beginning of Current Quarter | Acquisitions During Current Quarter | Dispositions During Current Quarter | Non-Trading Activity During Current Quarter | Book/Adjusted Carrying Value End of First Quarter | Book/Adjusted Carrying Value End of Second Quarter | Book/Adjusted Carrying Value End of Third Quarter | Book/Adjusted Carrying Value End of December 31 Prior Year |
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 8,152,696 | 528,039 | 492,660 | (13,901) | 7,985,318 | 8,152,696 | 8,174,175 | 8,292,314 |
| 2. NAIC 2 (a)..... | 1,684,843 | 161,984 | 378,790 | 18,283 | 1,864,405 | 1,684,843 | 1,486,321 | 1,388,139 |
| 3. NAIC 3 (a)..... | | | | | | | | |
| 4. NAIC 4 (a)..... | | | | | | | | |
| 5. NAIC 5 (a)..... | | | | | | | | |
| 6. NAIC 6 (a)..... | | | | | | | | |
| 7. Total Bonds..... | 9,837,539 | 690,023 | 871,450 | 4,382 | 9,849,723 | 9,837,539 | 9,660,496 | 9,680,453 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | | | | | | | | |
| 9. NAIC 2..... | | | | | | | | |
| 10. NAIC 3..... | | | | | | | | |
| 11. NAIC 4..... | | | | | | | | |
| 12. NAIC 5..... | | | | | | | | |
| 13. NAIC 6..... | | | | | | | | |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock..... | 9,837,539 | 690,023 | 871,450 | 4,382 | 9,849,723 | 9,837,539 | 9,660,496 | 9,680,453 |

QS102

(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.

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..... | 871,301 | XXX..... | 871,301 | 45 | |

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..... | 548,509 | 681,271 |
| 2. Cost of short-term investments acquired..... | 6,491,781 | 12,550,977 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 6,168,989 | 12,683,739 |
| 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)..... | 871,301 | 548,509 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 871,301 | 548,509 |

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 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. Government | | | | | | | | | |
| 912828 WP 1 | US Treasury Note..... | | 07/01/2014 | Fidelity..... | | 178,132 | 178,000 | 68 | 1 |
| 912828 WE 6 | US Treasury Note..... | | 07/25/2014 | FBCO..... | | 17,480 | 17,000 | 90 | 1 |
| 0599999 | Total Bonds - U.S. Government..... | | | | | 195,612 | 195,000 | 158 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | |
| 3128MJ UX 6 | FHLMC..... | | 07/23/2014 | FBCO..... | | 166,906 | 162,895 | 351 | 1 |
| 3128MJ UX 6 | FHLMC..... | | 07/23/2014 | FBCO..... | | 425 | 425 | | 1 |
| 3128MJ UX 6 | FHLMC..... | | 07/23/2014 | FBCO..... | | 679 | 679 | | 1 |
| 3199999 | Total Bonds - U.S. Special Revenue and Special Assessment..... | | | | | 168,010 | 163,999 | 351 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | |
| 40414L AK 5 | HCP Inc..... | | 07/15/2014 | WCHV..... | | 161,984 | 157,000 | 2,638 | 2 |
| 46625H GY 0 | JPMorgan Chase & Co..... | | 07/28/2014 | NMRA..... | | 164,418 | 144,000 | 312 | 1 |
| 3899999 | Total Bonds - Industrial and Miscellaneous..... | | | | | 326,402 | 301,000 | 2,950 | XXX |
| 8399997 | Total Bonds - Part 3..... | | | | | 690,024 | 659,999 | 3,459 | XXX |
| 8399999 | Total Bonds..... | | | | | 690,024 | 659,999 | 3,459 | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | |
| 148887 10 2 | Catamaran Corp..... | | 07/15/2014 | Fidelity..... | 570.000 | 24,670 | XXX | | L |
| 704549 10 4 | Peabody Energy Corp..... | | 07/17/2014 | Fidelity..... | 890.000 | 14,167 | XXX | | L |
| 733174 70 0 | Popular Inc..... | | 07/24/2014 | Fidelity..... | 540.000 | 18,248 | XXX | | L |
| 733174 70 0 | Popular Inc..... | | 08/04/2014 | Fidelity..... | 10.000 | 342 | XXX | | L |
| 9099999 | Total Common Stocks - Industrial and Miscellaneous..... | | | | | 57,427 | XXX | 0 | XXX |
| Common Stocks - Mutual Funds | | | | | | | | | |
| 56382P 56 7 | M & N Emerging Mkts..... | | 09/15/2014 | Fidelity..... | 44,545 | 519 | XXX | | L |
| 56382P 57 5 | M & N Inflation Focus..... | | 09/15/2014 | Fidelity..... | 36,489 | 443 | XXX | | L |
| 56382P 64 1 | M & N Real Estate..... | | 09/15/2014 | Fidelity..... | 111,341 | 1,671 | XXX | | L |
| 301722 51 8 | M & N International Series..... | | 09/15/2014 | Fidelity..... | 86,741 | 856 | XXX | | L |
| 301722 49 2 | M & N World Opportunity..... | | 09/15/2014 | Fidelity..... | 96,801 | 861 | XXX | | L |
| 563821 68 5 | M & N Ohio Tax Exempt..... | | 09/15/2014 | Fidelity..... | 43,546 | 463 | XXX | | L |
| 9299999 | Total Common Stocks - Mutual Funds..... | | | | | 4,813 | XXX | 0 | XXX |
| 9799997 | Total Common Stocks - Part 3..... | | | | | 62,240 | XXX | 0 | XXX |
| 9799999 | Total Common Stocks..... | | | | | 62,240 | XXX | 0 | XXX |
| 9899999 | Total Preferred and Common Stocks..... | | | | | 62,240 | XXX | 0 | XXX |
| 9999999 | Total Bonds, Preferred and Common Stocks..... | | | | | 752,264 | XXX | 3,459 | XXX |

QE04

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

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) | |
|---|-----------------------------------|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|---|--|--------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | | |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | | |
| 912828 | WH 9 US Treasury Note..... | | 07/24/2014 | FBCO..... | | 136,959 | 137,000 | 137,111 | | | | (4) | | (4) | | 137,107 | | (148) | (148) | 151 | 05/15/2017 | 1..... |
| 912828 | WH 9 US Treasury Note..... | | 07/24/2014 | GSCO..... | | 6,998 | 7,000 | 7,028 | | | | (1) | | (1) | | 7,028 | | (30) | (30) | 89 | 05/15/2017 | 1..... |
| 0599999. Total Bonds - U.S. Government..... | | | | | | 143,957 | 144,000 | 144,139 | 0 | 0 | (5) | 0 | (5) | 0 | 144,135 | 0 | (178) | (178) | 240 | XXX... | XXX... | |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | | |
| 3128M6 | T7 3 FHLMC..... | | 07/15/2014 | Fidelity..... | | 1,193 | 1,273 | 1,273 | 1,273 | | | | | 0 | | 1,273 | | (80) | (80) | | 01/01/2038 | 1..... |
| 3128M6 | T7 3 FHLMC..... | | 08/15/2014 | Fidelity..... | | 1,406 | 1,501 | 1,501 | 1,501 | | | | | 0 | | 1,501 | | (95) | (95) | | 01/01/2038 | 1..... |
| 3128M6 | T7 3 FHLMC..... | | 09/15/2014 | Fidelity..... | | 1,353 | 1,445 | 1,445 | 1,445 | | | | | 0 | | 1,445 | | (91) | (91) | | 01/01/2038 | 1..... |
| 31292S | AG 5 FHLMC..... | | 07/15/2014 | Fidelity..... | | 1,795 | 1,795 | 1,795 | 1,795 | | | | | 0 | | 1,795 | | 0 | 0 | | 08/01/2042 | 1..... |
| 31292S | AG 5 FHLMC..... | | 08/15/2014 | Fidelity..... | | 1,862 | 1,862 | 1,862 | 1,862 | | | | | 0 | | 1,862 | | 0 | 0 | | 08/01/2042 | 1..... |
| 31292S | AG 5 FHLMC..... | | 09/15/2014 | Fidelity..... | | 1,962 | 1,962 | 1,962 | 1,962 | | | | | 0 | | 1,962 | | 0 | 0 | | 08/01/2042 | 1..... |
| 3128MM | Q3 0 FHLMC..... | | 07/15/2014 | Fidelity..... | | 2,093 | 2,143 | 2,143 | 2,143 | | | | | 0 | | 2,143 | | (50) | (50) | | 07/01/2028 | 1..... |
| 3128MM | Q3 0 FHLMC..... | | 08/15/2014 | Fidelity..... | | 2,741 | 2,807 | 2,807 | 2,807 | | | | | 0 | | 2,807 | | (65) | (65) | | 07/01/2028 | 1..... |
| 3128MM | Q3 0 FHLMC..... | | 09/15/2014 | Fidelity..... | | 2,285 | 2,339 | 2,339 | 2,339 | | | | | 0 | | 2,339 | | (54) | (54) | | 07/01/2028 | 1..... |
| 31416C | JV 9 FNMA..... | | 07/25/2014 | Fidelity..... | | 719 | 785 | 785 | 785 | | | | | 0 | | 785 | | (66) | (66) | | 11/01/2038 | 1..... |
| 31416C | JV 9 FNMA..... | | 08/25/2014 | Fidelity..... | | 670 | 731 | 731 | 731 | | | | | 0 | | 731 | | (62) | (62) | | 11/01/2038 | 1..... |
| 31416C | JV 9 FNMA..... | | 09/25/2014 | Fidelity..... | | 552 | 602 | 602 | 602 | | | | | 0 | | 602 | | (51) | (51) | | 11/01/2038 | 1..... |
| 3128MJ | UX 6 FHLMC..... | | 08/15/2014 | FBCO..... | | 415 | 425 | 425 | 425 | | | | | 0 | | 425 | | (10) | (10) | | 07/01/2044 | 1..... |
| 3128MJ | UX 6 FHLMC..... | | 09/15/2014 | FBCO..... | | 663 | 679 | 679 | 679 | | | | | 0 | | 679 | | (16) | (16) | | 07/01/2044 | 1..... |
| 31416W | H3 9 FNMA..... | | 07/25/2014 | BOFA..... | | 1,511 | 1,598 | 1,598 | 1,598 | | | | | 0 | | 1,598 | | (87) | (87) | | 06/01/2040 | 1..... |
| 31416W | H3 9 FNMA..... | | 08/25/2014 | BOFA..... | | 883 | 934 | 934 | 934 | | | | | 0 | | 934 | | (51) | (51) | | 06/01/2040 | 1..... |
| 31416W | H3 9 FNMA..... | | 09/25/2014 | BOFA..... | | 771 | 815 | 815 | 815 | | | | | 0 | | 815 | | (44) | (44) | | 06/01/2040 | 1..... |
| 3138XQ | DQ 1 FNMA..... | | 07/25/2014 | CHSI..... | | 688 | 727 | 727 | 727 | | | | | 0 | | 727 | | (38) | (38) | | 05/01/2044 | 1..... |
| 3138XQ | DQ 1 FNMA..... | | 08/25/2014 | CHSI..... | | 1,562 | 1,649 | 1,649 | 1,649 | | | | | 0 | | 1,649 | | (87) | (87) | | 05/01/2044 | 1..... |
| 3138XQ | DQ 1 FNMA..... | | 09/25/2014 | CHSI..... | | 1,318 | 1,392 | 1,392 | 1,392 | | | | | 0 | | 1,392 | | (74) | (74) | | 05/01/2044 | 1..... |
| 3138YR | YE 3 FNMA..... | | 07/25/2014 | NMRA..... | | 72 | 74 | 74 | 74 | | | | | 0 | | 74 | | (2) | (2) | | 07/01/2044 | 1..... |
| 3138YR | YE 3 FNMA..... | | 08/25/2014 | NMRA..... | | 388 | 399 | 399 | 399 | | | | | 0 | | 399 | | (11) | (11) | | 07/01/2044 | 1..... |
| 3138YR | YE 3 FNMA..... | | 09/25/2014 | NMRA..... | | 499 | 514 | 514 | 514 | | | | | 0 | | 514 | | (15) | (15) | | 07/01/2044 | 1..... |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... | | | | | | 27,401 | 28,451 | 28,451 | 22,592 | 0 | 0 | 0 | 0 | 0 | 28,451 | 0 | (1,049) | (1,049) | 0 | XXX... | XXX... | |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | | |
| 079860 | AG 7 BellSouth Corp..... | | 07/15/2014 | PERT..... | | 156,277 | 155,000 | 161,578 | 160,774 | | | (4,044) | | (4,044) | | 156,730 | | (453) | (453) | 6,717 | 09/15/2014 | 1..... |
| 14040H | AV 7 Capital One..... | | 07/15/2014 | Maturity..... | | 11,000 | 11,000 | 11,005 | 11,005 | | | (105) | | (105) | | 11,000 | | 0 | 0 | 1,711 | 07/15/2014 | 2..... |
| 14040H | AV 7 Capital One..... | | 07/15/2014 | Maturity..... | | 69,000 | 69,000 | 69,555 | 69,555 | | | (555) | | (555) | | 69,000 | | 0 | 0 | | 07/15/2014 | 2..... |
| 14040H | AV 7 Capital One..... | | 07/15/2014 | Maturity..... | | 81,000 | 81,000 | 81,643 | 81,643 | | | (643) | | (643) | | 81,000 | | 0 | 0 | | 07/15/2014 | 2..... |
| 35671D | AZ 8 Freeport-McMoran Copper..... | | 07/25/2014 | PERT..... | | 8,035 | 8,000 | 7,829 | 7,829 | | | 3 | | 3 | | 7,832 | | 203 | 203 | | 03/15/2023 | 2..... |
| 40414L | AD 1 HCP Inc..... | | 07/15/2014 | MSCO..... | | 192,838 | 170,000 | 174,707 | 173,366 | | | (240) | | (240) | | 173,126 | | 19,712 | 19,712 | 12,212 | 12/01/2020 | 2..... |

QE05

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 | For i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 46625H JH 4 | JPMorgan Cahse & Co..... | | 07/23/2014 | CHSI..... | | 165,025 | 166,000 | 162,710 | | | 76 | | 76 | | 162,786 | | 2,240 | 2,240 | 2,626 | 01/15/2023 | 1..... |
| 68268N AJ 2 | Oneok Partners..... | | 07/25/2014 | FBCO..... | | 16,917 | 17,000 | 17,051 | 17,051 | | (3) | | (3) | | 17,048 | | (131) | (131) | | 10/01/2022 | 2..... |
| 3899999 | Total Bonds - Industrial and Miscellaneous..... | | | | | 700,092 | 677,000 | 686,078 | 351,191 | 0 | (5,511) | 0 | (5,511) | 0 | 678,522 | 0 | 21,571 | 21,571 | 23,266 | XXX... | XXX... |
| 8399997 | Total Bonds - Part 4..... | | | | | 871,450 | 849,451 | 858,668 | 373,783 | 0 | (5,516) | 0 | (5,516) | 0 | 851,108 | 0 | 20,344 | 20,344 | 23,506 | XXX... | XXX... |
| 8399999 | Total Bonds..... | | | | | 871,450 | 849,451 | 858,668 | 373,783 | 0 | (5,516) | 0 | (5,516) | 0 | 851,108 | 0 | 20,344 | 20,344 | 23,506 | XXX... | XXX... |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 12541W 20 9 | C H Robinson..... | | 07/23/2014 | Fidelity..... | | 210,000 | | 13,551 | XXX | | 11,447 | | 0 | | 11,447 | | 2,105 | 2,105 | | XXX... | L..... |
| 478160 10 4 | Johnson & Johnson..... | | 07/18/2014 | Fidelity..... | | 300,000 | | 31,024 | XXX | | 20,797 | | (6,680) | | 20,797 | | 10,227 | 10,227 | | XXX... | L..... |
| 580645 10 9 | McGraw-Hill Cos Inc..... | | 07/10/2014 | Fidelity..... | | 210,000 | | 17,531 | XXX | | 10,543 | | (5,879) | | 10,543 | | 6,988 | 6,988 | 198 | XXX... | L..... |
| 580645 10 9 | McGraw-Hill Cos Inc..... | | 07/10/2014 | Fidelity..... | | 120,000 | | 10,018 | XXX | | 5,357 | | (4,027) | | 5,357 | | 4,661 | 4,661 | | XXX... | L..... |
| 733174 70 0 | Popular Inc..... | | 09/01/2014 | Fidelity..... | | 10,000 | | 342 | XXX | | 342 | | 0 | | 342 | | | 0 | | XXX... | L..... |
| 887317 30 3 | Time Warner Inc..... | | 07/29/2014 | Fidelity..... | | 210,000 | | 17,547 | XXX | | 5,969 | | (8,563) | | 5,969 | | 11,578 | 11,578 | | XXX... | L..... |
| 015271 10 9 | Alexandria RE Equities Inc..... | | 07/25/2014 | Fidelity..... | | 30,000 | | 2,367 | XXX | | 1,812 | | (97) | | 1,812 | | 555 | 555 | 209 | XXX... | L..... |
| 9099999 | Total Common Stocks - Industrial and Miscellaneous..... | | | | | 92,380 | | 56,267 | XXX | | 69,724 | | (25,246) | | 56,267 | | 36,114 | 36,114 | 407 | XXX... | XXX... |
| 9799997 | Total Common Stocks - Part 4..... | | | | | 92,380 | | 56,267 | XXX | | 69,724 | | (25,246) | | 56,267 | | 36,114 | 36,114 | 407 | XXX... | XXX... |
| 9799999 | Total Common Stocks..... | | | | | 92,380 | | 56,267 | XXX | | 69,724 | | (25,246) | | 56,267 | | 36,114 | 36,114 | 407 | XXX... | XXX... |
| 9899999 | Total Preferred and Common Stocks..... | | | | | 92,380 | | 56,267 | XXX | | 69,724 | | (25,246) | | 56,267 | | 36,114 | 36,114 | 407 | XXX... | XXX... |
| 9999999 | Total Bonds, Preferred and Common Stocks..... | | | | | 963,830 | | 914,935 | XXX | | 443,507 | | (25,246) | | 907,375 | | 56,458 | 56,458 | 23,913 | XXX... | XXX... |

QE05.1

(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 A-Sn 1-Footer A
NONE**

**Sch. DB-Pt A-Sn 1-Footer B
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1-Footer A
NONE**

**Sch. DB-Pt B-Sn 1-Footer B
NONE**

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

**Sch. DB-Pt D-Sn 1
NONE**

**Sch. DB-Pt D-Sn 2
NONE**

**Sch. DL-Pt. 1
NONE**

**Sch. DL-Pt. 2
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 | | | | |111,990 |119,843 |123,375 | XXX.. |
| 0199999. Total Open Depositories..... | ...XXX..... | ...XXX..... |0 |0 |111,990 |119,843 |123,375 | XXX.. |
| 0399999. Total Cash on Deposit..... | ...XXX..... | ...XXX..... |0 |0 |111,990 |119,843 |123,375 | XXX.. |
| 0599999. Total Cash..... | ...XXX..... | ...XXX..... |0 |0 |111,990 |119,843 |123,375 | XXX.. |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2014

NAIC Group Code.....0

NAIC Company Code.....10974

Company Name: Club Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

| 1 | 2 | 3 |
|-------------------------------|------------------------------|------------------------------|
| Direct Written Premiums | Direct Earned Premiums | Direct Losses Incurred |
| | | |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: _____
- 2.32 Amount estimated using reasonable assumptions: _____
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: _____