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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

LIGHTNING ROD MUTUAL INSURANCE COMPANY

NAIC Group Code 0207 (Current Period), 0207 (Prior Period) NAIC Company Code 26123 Employer's ID Number 34-0359380

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Incorporated/Organized 01/01/1906 Commenced Business 03/01/1906

Statutory Home Office 1685 Cleveland Road (Street and Number), Wooster, OH, US 44691-0036 (City or Town, State, Country and Zip Code)

Main Administrative Office 1685 Cleveland Road (Street and Number), Wooster, OH, US 44691-0036 (City or Town, State, Country and Zip Code), 330-262-9060 (Area Code) (Telephone Number)

Mail Address 1685 Cleveland Road (Street and Number or P.O. Box), Wooster, OH, US 44691-0036 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1685 Cleveland Road (Street and Number), Wooster, OH, US 44691-0036 (City or Town, State, Country and Zip Code), 330-262-9060 (Area Code) (Telephone Number)

Internet Web Site Address www.wrg-ins.com

Statutory Statement Contact Brooke M. McVay, CPA (Name), 330-262-9060-2446 (Area Code) (Telephone Number) (Extension)

brooke_mcvay@wrg-ins.com (E-Mail Address), 330-264-7822 (Fax Number)

OFFICERS

Name	Title	Name	Title
KEVIN W. DAY	PRESIDENT AND SECRETARY - CHIEF EXECUTIVE OFFICER	MICHAEL A. SHUTT	VICE PRESIDENT AND TREASURER -CHIEF FINANCIAL OFFICER

OTHER OFFICERS

GREGORY A. BRUNN	VICE PRESIDENT -CHIEF MARKETING & UNDERWRITING OFFICER	GARY W. GWINN	VICE PRESIDENT -CHIEF CLAIMS OFFICER
GREGORY J. OWEN	VICE PRESIDENT -CHIEF INFORMATION OFFICER		

DIRECTORS OR TRUSTEES

KEVIN W. DAY	JEFFREY P. HASTINGS	RONALD E. HOLTMAN	JOHN P. MURPHY
C. MICHAEL REARDON	EDDIE L. STEINER	FLOYD A. TROUTEN III #	KENNETH L. VAGNINI

State of Ohio

County of Wayne ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

KEVIN W. DAY
PRESIDENT AND SECRETARY -CHIEF EXECUTIVE OFFICER

MICHAEL A. SHUTT
VICE PRESIDENT AND TREASURER -CHIEF FINANCIAL OFFICER

Subscribed and sworn to before me this 13th day of May, 2015

Michele Young, Notary Public
August 16, 2019

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
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	126,057,170	0	126,057,170	122,868,367
2. Stocks:				
2.1 Preferred stocks	540,738	0	540,738	536,976
2.2 Common stocks	71,799,047	316,716	71,482,331	72,873,395
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	5,236,882	0	5,236,882	5,286,140
4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ encumbrances)	0	0	0	0
5. Cash ($ 20,514,278), cash equivalents ($ 0) and short-term investments ($ 4,299,771)	24,814,049	0	24,814,049	30,574,152
6. Contract loans (including $ premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	8,978,246	0	8,978,246	5,758,731
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	237,426,132	316,716	237,109,416	237,897,761
13. Title plants less $ charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	1,307,851	0	1,307,851	1,271,938
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	15,921,141	40,751	15,880,391	15,878,930
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,078	0	5,078	28,903
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($)	607,105	607,105	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	109,389	109,389	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	255,376,696	1,073,961	254,302,735	255,077,533
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	255,376,696	1,073,961	254,302,735	255,077,533
DETAILS OF WRITE-INS				
1101.		0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid Asset	109,389	109,389	0	0
2502.			0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	109,389	109,389	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 8,968,550)	33,773,817	32,432,314
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	6,688,893	6,688,893
4.	Commissions payable, contingent commissions and other similar charges	2,161,252	3,333,497
5.	Other expenses (excluding taxes, licenses and fees)	2,787,851	5,254,444
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,691,937	1,285,499
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	1,423,240	312,270
7.2	Net deferred tax liability	3,790,543	4,306,585
8.	Borrowed money $ and interest thereon $	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	48,858,491	49,717,523
10.	Advance premium	1,170,510	740,175
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(376,679)	370,080
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,260,210	3,318,394
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance (including $ certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ and interest thereon $	0	0
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	104,230,065	107,759,674
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	104,230,065	107,759,674
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	0	0
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	0	0
35.	Unassigned funds (surplus)	150,072,670	147,317,859
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)	0	0
	36.2 shares preferred (value included in Line 31 $)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	150,072,670	147,317,859
38.	Totals (Page 2, Line 28, Col. 3)	254,302,735	255,077,533
	DETAILS OF WRITE-INS		
2501.		0	0
2502.		0	0
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 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 through 2903 plus 2998) (Line 29 above)	0	0
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 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 $ 22,029,588)	22,571,970	22,239,159	90,034,988
1.2 Assumed (written $ 25,710,962)	26,673,217	25,774,354	104,889,962
1.3 Ceded (written $ 22,168,034)	22,813,640	22,291,610	90,544,653
1.4 Net (written $ 25,572,516)	26,431,547	25,721,903	104,380,297
DEDUCTIONS:			
2. Losses incurred (current accident year $):			
2.1 Direct	7,631,373	11,718,990	46,527,297
2.2 Assumed	16,185,611	12,342,706	53,241,305
2.3 Ceded	10,568,885	10,793,782	44,991,684
2.4 Net	13,248,099	13,267,914	54,776,918
3. Loss adjustment expenses incurred	2,433,371	2,458,940	10,799,441
4. Other underwriting expenses incurred	8,117,020	8,106,650	33,929,428
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	23,798,490	23,833,504	99,505,787
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,633,057	1,888,399	4,874,510
INVESTMENT INCOME			
9. Net investment income earned	1,166,521	1,173,932	4,921,526
10. Net realized capital gains (losses) less capital gains tax of $ 711,892	1,381,907	187,035	2,825,233
11. Net investment gain (loss) (Lines 9 + 10)	2,548,428	1,360,967	7,746,759
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 28,613)	(28,613)	(22,226)	(127,945)
13. Finance and service charges not included in premiums	416,075	413,077	1,647,467
14. Aggregate write-ins for miscellaneous income	(686)	6,502	30,228
15. Total other income (Lines 12 through 14)	386,776	397,353	1,549,750
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	5,568,262	3,646,719	14,171,019
17. Dividends to policyholders	0	0	0
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)	5,568,262	3,646,719	14,171,019
19. Federal and foreign income taxes incurred	799,078	422,576	1,020,497
20. Net income (Line 18 minus Line 19)(to Line 22)	4,769,184	3,224,143	13,150,522
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	147,317,859	137,626,499	137,626,499
22. Net income (from Line 20)	4,769,184	3,224,143	13,150,522
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ (855,086)	(1,659,873)	322,839	(972,588)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(339,044)	(374,772)	(2,294,473)
27. Change in nonadmitted assets	(15,456)	(336,864)	(146,856)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	(45,245)
38. Change in surplus as regards policyholders (Lines 22 through 37)	2,754,811	2,835,346	9,691,360
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	150,072,670	140,461,845	147,317,859
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.		0	0
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Other Income (Expense)	550	(1,411)	2,743
1402. Gain/(Loss) Sale of Equipment	(1,236)	7,913	27,485
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(686)	6,502	30,228
3701. Change in Surplus Due to Prior Period Adjustment (see Footnote 2)	0	0	(45,245)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	(45,245)

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	25,256,091	24,473,107	105,806,126
2. Net investment income	1,186,265	1,111,225	5,579,919
3. Miscellaneous income	386,776	397,353	1,549,750
4. Total (Lines 1 to 3)	26,829,132	25,981,685	112,935,795
5. Benefit and loss related payments	11,882,771	13,200,015	54,538,576
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	13,628,006	14,596,551	44,720,511
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	400,000	0	880,000
10. Total (Lines 5 through 9)	25,910,777	27,796,566	100,139,087
11. Net cash from operations (Line 4 minus Line 10)	918,355	(1,814,881)	12,796,708
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,730,529	1,821,594	15,675,703
12.2 Stocks	11,550,191	17,641	19,930,176
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	1,299,660	6,956,290
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	63,247	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,280,720	3,202,142	42,562,169
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,138,815	3,999,840	21,512,935
13.2 Stocks	10,584,855	397,036	17,464,632
13.3 Mortgage loans	0	0	0
13.4 Real estate	13,908	0	15,099
13.5 Other invested assets	3,150,000	0	8,570,483
13.6 Miscellaneous applications	0	1	10
13.7 Total investments acquired (Lines 13.1 to 13.6)	19,887,578	4,396,877	47,563,159
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,606,858)	(1,194,735)	(5,000,990)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(1,071,600)	(1,582,928)	(1,280,353)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,071,600)	(1,582,928)	(1,280,353)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(5,760,103)	(4,592,544)	6,515,364
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,574,152	24,052,486	24,058,788
19.2 End of period (Line 18 plus Line 19.1)	24,814,049	19,459,942	30,574,152

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Lightning Rod Mutual Insurance Company (LRMIC) are presented on the basis of accounting principles prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

The financial statements of the Company are presented solely on the basis of accounting principles prescribed by the Ohio Department of Insurance. As such, there are no increases or decreases to net income nor surplus on a statutory accounting basis as shown by the reconciliation below:

		State of Domicile	2015	2014
	NET INCOME			
(1)	LRMIC state basis (Page 4, Line 20, Columns 1 & 2)	Ohio	$ 4,769,184	$ 13,150,522
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
(1)	NAIC SAP (1-2-3=4)		$ 4,769,184	$ 13,150,522
	SURPLUS			
(2)	LRMIC state basis (Page 3, Line 37, Columns 1 & 2)	Ohio	$ 150,072,670	$ 147,317,859
(3)	State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
(4)	State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
(5)	NAIC SAP (5-6-7=8)		$ 150,072,670	$ 147,317,859

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

No significant changes.

C. Accounting Policy

No significant changes.

2. Accounting Changes and Corrections of Errors

Accounting changes adopted to conform to the provisions of the NAIC Accounting Practices and Procedures Manual are reported as changes in accounting principles. The cumulative effect of the changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all periods.

In accordance with SSAP No. 3 *Accounting Changes and Errors,* the Company recorded a prior period adjustment in December 2014 to true—up the liability for the nonqualified, unfunded directors' retirement plan. The net impact to surplus was a decrease of $45,245.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger

Not applicable.

C. Impairment Loss

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable.

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan—Backed Securities

Not applicable.

E. Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Real Estate

Not applicable.

G. Low—income Housing Tax Credits (LIHTC)

Not applicable.

H. Restricted Assets

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The stock owned is carried at $364,000 as reported on Schedule D, Part 2, Section 2. The Company has no outstanding loans at March 31, 2015.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

Not applicable.

K. Structured Notes

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes.

7. Investment Income

No significant changes.

8. Derivative Instruments

No significant changes.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at March 31, 2015 and December 31, 2014 are as follows:

1.

		03/31/2015		
		(1)	(2)	(3)
		Ordinary	Capital	(Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 6,832,746	$ 470,425	$ 7,303,171
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted Gross Deferred Tax Assets (1a – 1b)	6,832,746	$ 470,425	$ 7,303,171
(d)	Deferred Tax Assets Nonadmitted	—	—	—
(e)	Subtotal Net Deferred Tax Asset (1c – 1d)	6,832,746	$ 470,425	$ 7,303,171
(f)	Deferred Tax Liabilities	(529,864)	(10,563,850)	(11,093,714)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ 6,302,882	$ (10,093,425)	$ (3,790,543)

NOTES TO FINANCIAL STATEMENTS

		12/31/2014		
		(4)	(5)	(6)
		Ordinary	Capital	(Col 4+5) Total
(h)	Gross Deferred Tax Assets	$ 7,122,410	$ 553,453	$ 7,675,863
(a)	Statutory Valuation Allowance Adjustments	—	—	—
(b)	Adjusted Gross Deferred Tax Assets (1a – 1b)	7,122,410	553,453	7,675,863
(c)	Deferred Tax Assets Nonadmitted	—	—	—
(d)	Subtotal Net Deferred Tax Asset (1c – 1d)	7,122,410	553,453	7,675,863
(e)	Deferred Tax Liabilities	(563,512)	(11,418,936)	(11,982,448)
(f)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ 6,558,898	$ (10,865,483)	$ (4,306,585)

		Change		
		(7)	(8)	(9)
		(Col 1—4) Ordinary	(Col 2—5) Capital	(Co 7+8) Total
(a)	Gross Deferred Tax Assets	$ (289,664)	$ (83,028)	$ (372,692)
(b)	Statutory Valuation Allowance Adjustments	—	—	—
(c)	Adjusted Gross Deferred Tax Assets (1a – 1b)	(289,664)	$ (83,028)	$ (372,692)
(d)	Deferred Tax Assets Nonadmitted	—	—	—
(e)	Subtotal Net Deferred Tax Asset (1c – 1d)	(289,664)	$ (83,028)	$ (372,692)
(f)	Deferred Tax Liabilities	33,647	855,0860	888,734
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ (256,016)	$ 772,058	$ 516,042

2. Admission Calculation Components SSAP No. 101

		03/31/2015		
		(1)	(2)	(3)
		Ordinary	Capital	(Col 1+2) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 2,541,776	$ 0	$ 2,541,776
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 Below)	4,515,548	—	4,515,548
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	4,515,548	—	4,515,548
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	22,510,901
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	2,317,198	470,425	2,787,623
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. (2(a) + 2(b) + 2(c))	$ 6,832,746	$ 470,425	$ 7,303,171

NOTES TO FINANCIAL STATEMENTS

		12/31/2014		
		(4)	(5)	(6)
		Ordinary	Capital	(Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ —	$ —	$ —
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 Below)	4,515,548	—	4,515,548
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	4,515,548	—	4,515,548
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	22,097,679
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	2,606,862	553,453	3,160,315
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. (2(a) + 2(b) + 2(c))	$ 8,876,317	$ 1,210,887	$ 10,087,204

		Change		
		(7)	(8)	(9)
		(Col 1—4) Ordinary	(Col 2—5) Capital	(Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 2,541,776	$ 0	$ 2,541,776
(b)	Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 Below)	—	—	—
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	0	—	0
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	413,222
(c)	Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	(289,664)	(83,028)	(372,692)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. (2(a) + 2(b) + 2(c))	$ (289,664)	$ (83,028)	$ (372,692)

3.

		2015	2014
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	15%	15%
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b) 2 Above.	$ 150,072,670	$ 147,317,859

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax—Planning Strategies

		03/31/2015 (1) Ordinary	03/31/2015 (2) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	$ 6,832,746	$ 470,425
2.	Percentage of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9A1(e)	$ 6,832,746	$ 470,425
4.	Percentage of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%

		12/31/2014 (3) Ordinary	12/31/2014 (4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	$ 7,122,410	$ 553,453
2.	Percentage of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9A1(e)	$ 7,122,410	$ 553,453
4.	Percentage of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%

		Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	$ (289,664)	$ (83,028)
2.	Percentage of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3.	Net Admitted Adjusted Gross DTAs Amount from Note 9A1(c)	$ (289,664)	$ (83,028)
4.	Percentage of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%

(b) Does the Company's tax—planning strategies include the use of reinsurance? Yes _____ No __X__

B. The Company has no temporary differences for which deferred tax liabilities are not recognized.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

		(1) 03/31/2015	(2) 12/31/2014	(3) (Col 1-2) Change
1.	Current Income Tax			
	(a) Federal	$ 799,078	$ 1,020,497	$ (221,419)
	(b) Foreign	$ —	$ —	$ —
	(c) Subtotal	$ 799,078	$ 1,020,497	$ (221,419)
	(d) Federal income tax on net capital gains	$ 711,892	$ 1,521,279	$ (809,387)
	(e) Utilization of operating loss carry—forwards	$ —	$ —	$ —
	(f) Other	$ —	$ —	$ —
	(g) Federal and foreign income taxes incurred	$ 1,510,970	$ 2,541,776	$ (1,030,806)
2.	Deferred Tax Assets:			
	(a) Ordinary			
	(1) Discounting of unpaid losses	$ 500,222	$ 500,222	$ —
	(2) Unearned premium reserve	$ 3,322,376	$ 3,380,790	$ (58,414)
	(3) Policyholder reserves	$ —	$ —	$ —
	(4) Investments	$ —	$ —	$ —
	(5) Deferred acquisition costs	$ —	$ —	$ —
	(6) Policyholder dividends accrual	$ —	$ —	$ —
	(7) Fixed assets	$ 243,609	$ 239,048	$ 4,561
	(8) Compensation and benefits accrual	$ 738,304	$ 785,355	$ (47,051)
	(9) Pension accrual	$ 266,246	$ 279,026	$ (12,780)
	(10) Receivables – nonadmitted	$ 13,855	$ 14,352	$ (497)
	(11) Net operating loss carry—forward	$ —	$ —	$ —
	(12) Tax credit carry—forward	$ —	$ 256,462	$ (256,462)
	(13) Other (including items <5% of total ordinary tax assets):			
	(14) Salvage and subrogation anticipated	$ 1,115,076	$ 1,115,076	$ —
	(15) Software capitalized	$ 553,463	$ 501,747	$ 51,716
	(16) Other	$ 79,595	$ 50,332	$ 29,263
	(99) Subtotal	$ 6,832,746	$ 7,122,410	$ (289,664)
	(b) Statutory valuation allowance adjustment	$ —	$ —	$ —
	(c) Nonadmitted	$ —	$ —	$ —
	(d) Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	$ 6,832,746	$ 7,122,410	$ (289,664)
	(e) Capital:			
	(1) Investments	$ 4,635	$ 4,635	$ —
	(2) Net capital loss carry—forward	$ —	$ —	$ —
	(3) Real estate	$ —	$ —	$ —
	(4) Other (including items <5% of total capital tax assets):			
	(5) Unrealized capital losses for impaired securities	$ 465,790	$ 548,818	$ (83,028)
	(99) Subtotal	$ 470,425	$ 553,453	$ (83,028)
	(f) Statutory valuation allowance adjustment	$ —	$ —	$ —
	(g) Nonadmitted	$ —	$ —	$ —
	(h) Admitted capital deferred tax assets (2e99 – 2f – 2g)	$ 470,425	$ 553,453	$ (83,028)
	(i) Admitted deferred tax assets (2d + 2h)	$ 7,303,171	$ 7,675,863	$ (372,692)
3.	Deferred Tax Liabilities:			
	(a) Ordinary:			
	(1) Investments	$ (270,645)	$ (311,293)	$ 40,648
	(2) Fixed assets	$ —	$ —	$ —
	(3) Deferred and uncollected premium	$ —	$ —	$ —
	(4) Policyholder reserves	$ —	$ —	$ —
	(5) Other (including items <5% of total ordinary tax liabilities):			
	(6) Accumulated amortization software	$ (251,167)	$ (229,543)	$ (21,624)
	(7) Tax over book depreciation	$ (8,052)	$ (22,676)	$ 14,624
	(99) Subtotal	$ (529,864)	$ (563,512)	$ 33,648
	(b) Capital:			
	(1) Investments	$ —	$ —	$ —
	(2) Real estate	$ —	$ —	$ —
	(3) Other (including items <5% of total capital tax liabilities):			
	(4) Unrealized capital gains	$ (10,563,850)	$ (11,418,936)	$ 855,086
	(99) Subtotal	$ (10,563,850)	$ (11,418,936)	$ 855,086
	(c) Deferred tax liabilities (3a99 + 3b99)	$ (11,093,714)	$ (11,982,448)	$ 888,734
4.	Net deferred tax assets/liabilities (2i – 3c)	$ (3,790,543)	$ (4,306,585)	$ 516,042

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes. Among the more significant book to tax adjustments were the following:

	03/31/2015	Effective Tax Rate
Provision computed at statutory rate	$ 2,135,252	34.0%
Tax exempt interest	(81,031)	(1.3%)
Dividends received deduction	(85,408)	(1.4%)
Change in deferred tax on nonadmitted assets	(4,065)	(0.1%)
Other	(114,733)	(1.7%)
Total	$ 1,850,015	29.5%
Federal and foreign income taxes incurred	$ 799,078	12.7%
Tax on capital gains (losses)	711,892	11.3%
Change in net deferred income taxes	339,045	5.5%
Total statutory income taxes	$ 1,850,015	29.5%

(1) Carry—forwards, recoverable taxes, and IRC §6603 deposits: As of March 31, 2015, the Company had no net operating loss or net capital loss carry—forwards available for tax purposes.

As of March 31, 2015, the Company had no alternative minimum tax (AMT) credit carry—forwards.

(2) As of March 31, 2015, the Company had federal income taxes incurred available for recoupment in the event of future net losses of $2,541,776.

(3) The Company has no deposits reported as admitted assets under IRC §6603 as of March 31, 2015.

E. The Company files an individual federal income tax return.

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

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. At March 31, 2015, there were no intercompany balances due to and/or due from its Subsidiaries and Affiliates. The intercompany balances due from and/or due to its Subsidiaries and Affiliates are reimbursed quarterly on an as made basis.

E. Not applicable.

F. No significant changes.

G. No significant changes.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. No significant changes.

11. Debt

A. The Company has no outstanding debentures at March 31, 2015 nor December 31, 2014.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. As of March 31, 2015, the Company has not issued debt to the FHLB in exchange for cash. It is part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Cincinnati for use in general operations would be accounted for consistent with SSAP No. 15, *Debt and Holding Company Obligations* as borrowed money. The Company has determined the estimated maximum borrowing capacity as $73,962,171. The Company calculated this amount in accordance with the Company's holdings of U.S. Treasuries, U.S. Agencies, U.S. Agency residential and commercial mortgage backed securities, and eligible municipal securities including both revenue and general obligation bonds that meet minimum FHLB credit risk requirements.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		(1) Total 2 + 3	(2) General Account	(3) Separate Accounts
a.	Membership Stock – Class A	$ —	$ —	$ —
b.	Membership Stock – Class B	$ 364,000	$ 364,000	$ —
c.	Activity Stock	$ —	$ —	$ —
d.	Excess Stock	$ —	$ —	$ —
e.	Aggregate Total	$ 364,000	$ 364,000	$ —
f.	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 73,962,171	$ XXX	$ XXX

2. Prior Year

		(1) Total 2 + 3	(2) General Account	(3) Separate Accounts
a.	Membership Stock – Class A	$ —	$ —	$ —
b.	Membership Stock – Class B	$ 364,000	$ 364,000	$ —
c.	Activity Stock	$ —	$ —	$ —
d.	Excess Stock	$ —	$ —	$ —
e.	Aggregate Total	$ 364,000	$ 364,000	$ —
g.	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 72,335,590	$ XXX	$ XXX

b. Membership Stock Eligible for Redemption

Membership Stock		Current Year Total	Not Eligible For Redemption	Less Than Six Months	Six Months to Less Than a Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	$ —	$ —	$ —	$ —	$ —	$ 364,000

C. Collateral pledged to the FHLB

Not applicable.

D. Borrowing from FHLB

Not applicable.

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

A. Defined Benefit Plans

The Company has a non—qualified, unfunded, directors' retirement plan and a retiree healthcare plan both of which are closed to new participants. The related liabilities and expenses are not material to the Company's financial position.

The Company also has a non—qualified voluntary deferred compensation plan for senior executive officers. The plan allows for deferral of payouts from the Annual Cash Bonus Plan and Performance Share Plan for Key Executives. As of March 31, 2015 and December 31, 2014, amounts held for these deferrals were $2.1 million and $3.2 million, respectively.

B. Investment Policies and Strategies

Not applicable.

C. Fair Value of Plan Assets

Not applicable.

D. Basis of Rates of Returns on Assets

Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans

No significant changes.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

Not applicable.

H. Postemployment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04—17)

Not applicable.

13. Capital and Surplus, Dividend Restrictions and Quasi—Reorganizations

(1) Not applicable.

(2) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) Not applicable.

(6) Not applicable.

(7) Not applicable.

(8) Not applicable.

(9) Not applicable.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains net of losses before tax is $30.6 million and $33.6 million at March 31, 2015 and 2014, respectively.

(11) Not applicable.

(12) Not applicable.

(13) Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not applicable.

B. Assessments

No significant changes.

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No significant changes.

E. Product Warranties

Not applicable.

F. Joint and Several Liabilities

Not applicable.

G. All Other Contingencies

Not applicable.

15. Leases

No significant changes.

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Instruments With Off—Balance—Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

Not applicable.

C. Wash Sales

Not applicable.

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

A. ASO Plans

Not applicable.

B. ASC Plans

Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable.

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

Not applicable.

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by FASB ASC 820 (SFAS No. 157), *Fair Value Measurements.* The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).The levels of the fair value hierarchy are as follows:

Level 1:

Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

Level 2:

Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3:

Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to `determine a transaction price for the asset or liability at the reporting date.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at March 31, 2015:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value:				
Perpetual Preferred Stock:				
Industrial and Misc	$ 540,738	$ —	$ —	$ 540,738
Total Perpetual Preferred Stocks	540,738	—	—	540,738
Common Stock:				
Mutual Funds	4,141,803			4,141,803
Industrial and Misc	66,753,787	364,000	222,741	67,340,528
Total Common Stocks	70,895,590	364,000	222,741	71,482,331
Other Invested Assets	—	8,978,246	—	8,978,246
Total assets at fair value	$ 71,436,628	$ 9,342,246	$ 222,741	$ 81,001,315
b. Liabilities at fair value:				
Not applicable.				

Fair Value Measurements at December 31, 2014:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value:				
Perpetual Preferred Stock:				
Industrial and Misc	$ 536,976	$ —	$ —	$ 536,976
Total Perpetual Preferred Stock	536,976	—	—	536,976
Common Stock:				
Mutual Funds	12,903,223			12,903,223
Industrial and Misc	59,383,431	364,000	222,741	59,970,172
Total Common Stocks	72,286,654	364,000	222,741	72,873,395
Other Invested Assets	—	5,758,731	—	5,758,731
Total assets at fair value	$ 72,823,630	$ 6,122,731	$ 222,741	$ 79,169,102
b. Liabilities at fair value:				
Not applicable.				

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

	Beginning Balance at 01/01/2015	Transfers In/(out) Level 3	Total Gains/(Losses) Included in Net Income	Total Gains/(Losses) Included in Surplus	Purchases (Sales)	Ending Balance at 03/31/2015
a. Assets:						
Common Stock:						
Industrial and Misc	$ 222,741	$ —	$ —	$ —	$ —	$ 222,741
Other Invested Assets	—	—	—	—	—	—
Total Assets	$ 222,741	$ —	$ —	$ —	$ —	$ 222,741
b. Liabilities:						
Not applicable.						

(3) The Company's policy is to recognize transfers in and out as of the end of the reporting period.

(4) As of March 31, 2015, the reported fair value of the entity's investments categorized within Level 3 of the fair value hierarchy is as follows:

Common Stocks – The Company holds an investment in NAMIC common stock.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Fair Value of All Financial Instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 131,659,714	$ 126,057,170	$ 10,982,761	$ 120,676,953	$ —	$ —
Perpetual Preferred Stock	540,738	540,738	540,738	—	—	—
Common Stock	71,482,331	71,482,331	70,895,590	364,000	222,741	—
Other Invested Assets	8,978,246	8,978,246	—	8,978,246	—	—

D. The Company has no assets for which it was not practicable to estimate fair value.

21. Other Items

A. Extraordinary Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures and Unusual Items

Not applicable.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non—Transferrable Tax Credits

Not applicable.

F. Subprime Mortgage Related Risk Exposure

Not applicable.

22. Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 15, 2015 for the statutory statement issued on May 15, 2015 for the quarter ending March 31, 2015. No Type I events were identified that would have a material effect on the financial condition of the Company.

Type II – Non-recognized Subsequent Events:

Subsequent events have been considered through May 15, 2015 for the statutory statement issued on May 15, 2015 for the quarter ending March 31, 2015. No Type II events were identified that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

Not applicable.

B. Reinsurance Recoverable in Dispute

Not applicable.

C. Reinsurance Assumed and Ceded

No significant changes.

D. Uncollectible Reinsurance

No significant changes.

E. Commutation of Ceded Reinsurance

Not applicable.

F. Retroactive Reinsurance

Not applicable.

G. Reinsurance Accounted for as a Deposit

Not applicable.

NOTES TO FINANCIAL STATEMENTS

H. Disclosures for the Transfer of Property and Casualty Run—off Agreements

Not applicable.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expense

Reserves as of December 31, 2014 were $39.1 million. During 2015, $7.1 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $29.8 million as a result of re-estimation of unpaid claims and claim adjusting expenses. Therefore, there has been a $2.2 million favorable prior year development from December 31, 2014 to March 31, 2015. Favorable development in auto physical damage, commercial auto liability, commercial multi-peril, other property and other liability lines of insurance, were offset, in part, by unfavorable development in homeowner and farmowner lines of insurance. The re-estimation is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The estimates are not affected by prior year loss development on retrospectively rated policies, as the Company does not write this type of policy.

26. Intercompany Pooling Agreements

No significant changes.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

No significant changes.

31. High Deductibles

Not applicable.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes.

33. Asbestos/Environmental Reserves

A. Does the Company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes ( ) No (x)

B. Not applicable.

C. Not applicable.

D. Does the Company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (x) No ( )

		2011	2012	2013	2014	2015
(1) Direct –						
1)	Beginning reserves:	$ 14	$ 14	$ 41	$ 86	$ 45
2)	Incurred losses and loss adjustment expense:	27	39	95	39	0
3)	Calendar year payments for losses and loss adjustment expenses:	27	12	50	80	0
4)	Ending reserves:	$ 14	$ 41	$ 86	$ 45	$ 45

NOTES TO FINANCIAL STATEMENTS

(2) Assumed Reinsurance:						
1) Beginning reserves:	$ —	$ —	$ —	$ —	$ —
2) Incurred losses and loss adjustment expense:	—	—	—	—	—
3) Calendar year payments for losses and loss adjustment expenses:	—	—	—	—	—
4) Ending reserves:	$ —	$ —	$ —	$ —	$ —
(3) Net of Ceded Reinsurance:					
1) Beginning reserves:	$ 14	$ 14	$ 41	$ 86	$ —
2) Incurred losses and loss adjustment expense:	27	39	54	(86)	—
3) Calendar year payments for loss and loss adjustment expenses:	27	12	10	—	—
4) Ending reserves:	$ 14	$ 41	$ 86	$ —	$ —

The Company's exposure to environmental losses arises from the sale of general liability insurance. The Company estimates the full impact of the environmental exposure by establishing full case basis reserves on all known losses and computing incurred but not reported losses based on previous experience. The Company's estimate of the environmental related losses for each of the five most recent years after intercompany pooling are displayed above.

E. State the amount of ending reserves for Bulk + IBNR included in D (Loss and LAE):

(1) Direct Basis:	$ —
(2) Assumed Reinsurance Basis:	$ —
(3) Net of Ceded Reinsurance Basis:	$ —

F. State the amount of ending reserves for loss adjustment expenses included in D (Case, Bulk + IBNR):

(1) Direct Basis:	$ —
(2) Assumed Reinsurance Basis:	$ —
(3) Net of Ceded Reinsurance Basis:	$ —

34. Subscriber Savings Accounts

Not applicable.

35. Multiple Peril Crop Insurance

Not applicable.

36. Financial Guaranty Insurance

Not applicable.

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

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

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

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. 12/31/2011

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. 12/31/2011

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). 11/26/2012

6.4 By what department or departments?

Ohio.....

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 [ ] NA [X]

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

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

7.2 If yes, give full information:

.....

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

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

.....

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

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

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

GENERAL INTERROGATORIES

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 313,215	$ 316,716
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 313,215	$ 316,716
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.

GENERAL INTERROGATORIES

16 For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$.....0
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$.....0
16.3	Total payable for securities lending reported on the liability page	$.....0

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

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

1 Name of Custodian(s)	2 Custodian Address
Northern Trust Company	Chicago, Illinois

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
154425	Harvest Fund Advisors	100 W. Lancaster Ave. Second Floor, Wayne, PA 19087

18.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

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 [X] NA [ ]

   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:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent ..... 0.0 %

   5.2 A&H cost containment percent ..... 0.0 %

   5.3 A&H expense percent excluding cost containment expenses ..... 0.0 %

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 ..... $

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

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

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
		PROPERTY/CASUALTY – AFFILIATES				
		PROPERTY/CASUALTY – U.S. INSURERS				
13056	37-0915434	RLI INS CO	IL	Authorized		
30058	75-1444207	SCOR REINS CO	NY	Authorized		
		PROPERTY/CASUALTY – POOLS AND ASSOCIATIONS				
		PROPERTY/CASUALTY – ALL OTHER INSURERS				
00000	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

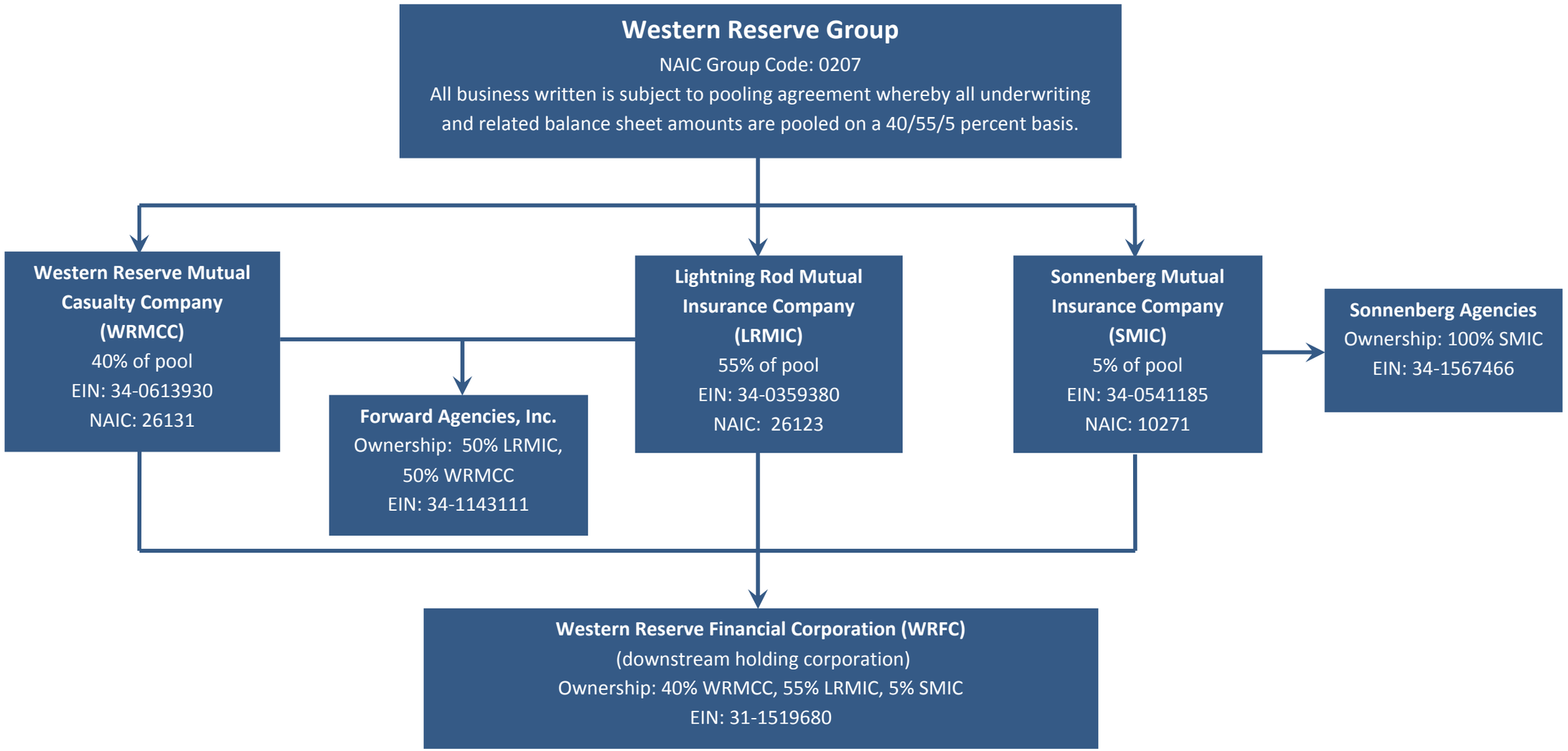
States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	N		0		0		0
2. Alaska AK	N		0		0		0
3. Arizona AZ	N		0		0		0
4. Arkansas AR	N		0		0		0
5. California CA	N		0		0		0
6. Colorado CO	N		0		0		0
7. Connecticut CT	N		0		0		0
8. Delaware DE	N		0		0		0
9. Dist. Columbia DC	N		0		0		0
10. Florida FL	N		0		0		0
11. Georgia GA	N		0		0		0
12. Hawaii HI	N		0		0		0
13. Idaho ID	N		0		0		0
14. Illinois IL	L		0		0		0
15. Indiana IN	L	6,162,911	6,470,454	2,510,257	3,795,652	5,371,571	6,304,649
16. Iowa IA	N		0		0		0
17. Kansas KS	N		0		0		0
18. Kentucky KY	N		0		0		0
19. Louisiana LA	N		0		0		0
20. Maine ME	N		0		0		0
21. Maryland MD	N		0		0		0
22. Massachusetts MA	N		0		0		0
23. Michigan MI	N		0		0		0
24. Minnesota MN	N		0		0		0
25. Mississippi MS	N		0		0		0
26. Missouri MO	N		0		0		0
27. Montana MT	N		0		0		0
28. Nebraska NE	N		0		0		0
29. Nevada NV	N		0		0		0
30. New Hampshire NH	N		0		0		0
31. New Jersey NJ	N		0		0		0
32. New Mexico NM	N		0		0		0
33. New York NY	N		0		0		0
34. No. Carolina NC	N		0		0		0
35. No. Dakota ND	N		0		0		0
36. Ohio OH	L	15,866,677	15,767,135	6,348,715	6,570,121	19,022,999	16,343,592
37. Oklahoma OK	N		0		0		0
38. Oregon OR	N		0		0		0
39. Pennsylvania PA	N		0		0		0
40. Rhode Island RI	N		0		0		0
41. So. Carolina SC	N		0		0		0
42. So. Dakota SD	N		0		0		0
43. Tennessee TN	L		0		0		0
44. Texas TX	N		0		0		0
45. Utah UT	N		0		0		0
46. Vermont VT	N		0		0		0
47. Virginia VA	N		0		0		0
48. Washington WA	N		0		0		0
49. West Virginia WV	N		0		0		0
50. Wisconsin WI	N		0		0		0
51. Wyoming WY	N		0		0		0
52. American Samoa AS	N		0		0		0
53. Guam GU	N		0		0		0
54. Puerto Rico PR	N		0		0		0
55. U.S. Virgin Islands VI	N		0		0		0
56. Northern Mariana Islands MP	N		0		0		0
57. Canada CAN	N		0		0		0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 4	22,029,588	22,237,589	8,858,972	10,365,773	24,394,570	22,648,241
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 through 58003 plus 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 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Name 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 *
00207	Western Reserve Group	26123	34-0359380				Western Reserve Mutual Casualty, Sonnenberg Mutual	OH	IA		Other	0.0		1

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	2,297		0.0	0.0
2.	Allied lines	2,593		0.0	0.0
3.	Farmowners multiple peril	5,124,388	1,405,266	27.4	24.2
4.	Homeowners multiple peril	8,317,533	2,344,156	28.2	48.8
5.	Commercial multiple peril	2,707,221	215,654	8.0	114.9
6.	Mortgage guaranty	0		0.0	0.0
8.	Ocean marine	0		0.0	0.0
9.	Inland marine	254,344	17,551	6.9	16.9
10.	Financial guaranty	0		0.0	0.0
11.1	Medical professional liability -occurrence	0		0.0	0.0
11.2	Medical professional liability -claims made	0		0.0	0.0
12.	Earthquake	5,187		0.0	0.0
13.	Group accident and health	0		0.0	0.0
14.	Credit accident and health	0		0.0	0.0
15.	Other accident and health	0		0.0	0.0
16.	Workers' compensation	0		0.0	0.0
17.1	Other liability occurrence	134,301	(20,000)	(14.9)	(122.4)
17.2	Other liability-claims made	12,918		0.0	0.0
17.3	Excess Workers' Compensation	0		0.0	0.0
18.1	Products liability-occurrence	8,645	25,000	289.2	335.9
18.2	Products liability-claims made	0		0.0	0.0
19.1,19.2	Private passenger auto liability	2,354,345	1,572,558	66.8	65.0
19.3,19.4	Commercial auto liability	1,095,809	354,372	32.3	68.7
21.	Auto physical damage	2,411,998	1,716,711	71.2	48.8
22.	Aircraft (all perils)	0		0.0	0.0
23.	Fidelity	0		0.0	0.0
24.	Surety	0		0.0	0.0
26.	Burglary and theft	11,997		0.0	0.0
27.	Boiler and machinery	128,394	105	0.1	57.2
28.	Credit	0		0.0	0.0
29.	International	0		0.0	0.0
30.	Warranty	0		0.0	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	0.0
35.	TOTALS	22,571,970	7,631,373	33.8	52.7
	DETAILS OF WRITE-INS				
3401.		0		0.0	
3402.		0		0.0	
3403.		0		0.0	
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	14,626	14,626	911
2.	Allied lines	14,291	14,291	845
3.	Farmowners multiple peril	5,144,927	5,144,927	4,980,487
4.	Homeowners multiple peril	6,749,394	6,749,394	6,855,924
5.	Commercial multiple peril	3,004,337	3,004,337	2,776,343
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	297,123	297,123	269,636
10.	Financial guaranty	0		0
11.1	Medical professional liability-occurrence	0		0
11.2	Medical professional liability-claims made	0		0
12.	Earthquake	8,563	8,563	8,736
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	0	0	0
17.1	Other liability occurrence	150,539	150,539	141,162
17.2	Other liability-claims made	9,354	9,354	7,923
17.3	Excess Workers' Compensation	0	0	0
18.1	Products liability-occurrence	7,006	7,006	5,061
18.2	Products liability-claims made	0	0	0
19.1,19.2	Private passenger auto liability	2,550,771	2,550,771	2,795,836
19.3,19.4	Commercial auto liability	1,263,738	1,263,738	1,178,421
21.	Auto physical damage	2,655,448	2,655,448	3,077,658
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	13,606	13,606	15,102
27.	Boiler and machinery	145,865	145,865	123,544
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
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	22,029,588	22,029,588	22,237,589
	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
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2015 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2012 + Prior	7,714	980	8,694	615	4	619	5,811	18	437	6,266	(1,288)	(521)	(1,809)
2. 2013	9,587	705	10,292	1,061	21	1,082	7,309	44	558	7,911	(1,217)	(82)	(1,299)
3. Subtotals 2013 + prior	17,301	1,685	18,986	1,676	25	1,701	13,120	62	995	14,177	(2,505)	(603)	(3,108)
4. 2014	15,253	4,885	20,138	4,765	625	5,390	12,319	362	2,960	15,641	1,831	(938)	893
5. Subtotals 2014 + prior	32,554	6,570	39,124	6,441	650	7,091	25,439	424	3,955	29,818	(674)	(1,541)	(2,215)
6. 2015	XXX	XXX	XXX	XXX	7,249	7,249	XXX	8,236	2,409	10,645	XXX	XXX	XXX
7. Totals	32,554	6,570	39,124	6,441	7,899	14,340	25,439	8,660	6,364	40,463	(674)	(1,541)	(2,215)
8. Prior Year-End Surplus As Regards Policy-holders	147,318										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. (2.1)	2. (23.5)	3. (5.7)
													Col. 13, Line 7 Line 8
													4. (1.5)

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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.

2.

3.

Bar Code:

1. 2 6 1 2 3 2 0 1 5 4 9 0 0 0 0 0 1

2. 2 6 1 2 3 2 0 1 5 4 5 5 0 0 0 0 1

3. 2 6 1 2 3 2 0 1 5 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,286,140	5,523,140
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	13,908	15,099
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation	63,166	252,099
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,236,882	5,286,140
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	5,236,882	5,286,140

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	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized		0
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		0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
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	5,758,731	4,785,707
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,150,000	8,570,483
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	69,515	(927,605)
6. Total gain (loss) on disposals		286,436
7. Deduct amounts received on disposals		6,956,290
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,978,246	5,758,731
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	8,978,246	5,758,731

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	196,591,953	190,145,832
2. Cost of bonds and stocks acquired	16,723,670	38,977,567
3. Accrual of discount	18,520	112,964
4. Unrealized valuation increase (decrease)	(2,584,474)	(546,012)
5. Total gain (loss) on disposals	2,093,799	4,060,077
6. Deduct consideration for bonds and stocks disposed of	14,280,720	35,605,879
7. Deduct amortization of premium	165,794	552,596
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	198,396,954	196,591,953
11. Deduct total nonadmitted amounts	316,716	313,215
12. Statement value at end of current period (Line 10 minus Line 11)	198,080,238	196,278,738

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	128,375,726	22,681,663	23,616,611	(2,990,888)	124,449,891	0	0	128,375,726
2. NAIC 2 (a)	2,110,176			2,216,110	4,326,286	0	0	2,110,176
3. NAIC 3 (a)	1,033,659			(3,220)	1,030,439	0	0	1,033,659
4. NAIC 4 (a)	0				0	0	0	0
5. NAIC 5 (a)	0				0	0	0	0
6. NAIC 6 (a)	0				0	0	0	0
7. Total Bonds	131,519,561	22,681,663	23,616,611	(777,997)	129,806,616	0	0	131,519,561
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	536,976			3,762	540,738	0	0	536,976
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	536,976	0	0	3,762	540,738	0	0	536,976
15. Total Bonds & Preferred Stock	132,056,537	22,681,663	23,616,611	(774,235)	130,347,354	0	0	132,056,537

(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 $ ..... ; NAIC 2 $ ..... ;

NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

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	4,299,771	XXX	4,299,771	178	

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	8,651,194	2,924,301
2. Cost of short-term investments acquired	16,542,848	75,277,060
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	20,894,271	69,538,590
7. Deduct amortization of premium		11,577
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,299,771	8,651,194
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,299,771	8,651,194

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification

NONE

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3			Actual Cost at		Book/Adjusted Carrying Value	Additional Investment Made After
Description of Property	City	State	Date Acquired	Name of Vendor	Time of Acquisition	Amount of Encumbrances	Less Encumbrances	Acquisition
Acquired by purchase								
Electric upgrade	Wooster	Ohio	01/31/2015	McLintock Electric	6,562	0	6,562	
Plumbing upgrade	Wooster	Ohio	03/31/2015	Standard Plumbing and Heating	6,475	0	6,475	
Flooring upgrade	Lebanon	Indiana	03/31/2015	Canton Floors	871		871	
0199999 - Acquired by purchase					13,908	0	13,908	0
0399999 Totals					13,908	0	13,908	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in	Book/Adjusted Carrying Value Less Encumbrances	9	10	11	12	13	Book/Adjusted Carrying Value Less Encumbrances		Foreign Exchange Gain			Gross Income Earned Less	
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Encumbrances	Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	on Disposal	Amounts Received During Year	(Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 Totals						0	0	0

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 Totals																	

NONE

E02

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3 City	4 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint, Partnership or Limited Liability Company Interests that have the Underlying Characteristics - Other - Unaffiliated												
...62926*-10-0...	Eaton Vance Inst'l Senior Loan Fd.		KY	Eaton Vance	U	02/19/2015		3,150,000				
2199999 - Joint, Partnership or Limited Liability Company Interests that have the Underlying Characteristics - Other - Unaffiliated								3,150,000	0	0	0	XXX
4499999 – Subtotals - Unaffiliated								3,150,000	0	0	0	XXX
4599999 – Subtotals - Affiliated								0	0	0	0	XXX
4699999 Totals								3,150,000	0	0	0	XXX

E03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
								9	10	11	12	13	14						
CUSIP Identification	Name or Description	3 City	4 State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
NONE																			
4499999 – Subtotals - Unaffiliated																			
4599999 – Subtotals - Affiliated																			
4699999 Totals																			

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. Political Subdivisions of States, Territories and Possessions									
150528-MW-4	Cedar Rapids IA Urban Rnwl Ser C		01/07/2015	D A Davidson & Co		301,773	300,000	1,059	1FE
678519-SQ-3	City of Oklahoma City OK		02/13/2015	Raymond James & Associates, Inc		694,620	600,000		1FE
382604-H6-6	Goose Creek TX Consldt Indep SD		02/24/2015	Raymond James & Associates, Inc		687,444	600,000	800	1FE
577056-HR-8	Mattawan MI CSD		03/05/2015	Fifth Third Securities, Inc		335,379	300,000		1FE
930863-5H-4	Wake Cnty NC Go Pub Impt Bnds		01/09/2015	Raymond James & Associates, Inc		646,860	600,000	6,525	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,666,076	2,400,000	8,384	XXX
Bonds - U.S. Special Revenue									
313381-YQ-2	Federal Home Loan Bank		01/07/2015	D A Davidson & Co		500,000	500,000	2,014	1FE
3136AE-Z4-2	FNMA TR 2013-70 CL-VA		02/06/2015	Shay Financial Services, Inc		568,966	541,228	451	1
46263R-MU-6	Indianapolis Multi Sch Bldg Rev		03/27/2015	Northern Trust		567,285	500,000		1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,636,251	1,541,228	2,465	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
361582-AD-1	Geico Corporation		02/25/2015	D A Davidson & Co		790,842	600,000	5,758	1FE
64952W-BW-2	New York Life Glbl Fdg 144A		01/16/2015	D A Davidson & Co		603,402	600,000	894	1FE
742404-AK-2	Princeton Theological Seminary		02/06/2015	D A Davidson & Co		442,244	400,000	1,824	1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,836,488	1,600,000	8,476	XXX
8399997 - Subtotals - Bonds - Part 3						6,138,815	5,541,228	19,325	XXX
8399999 - Subtotals - Bonds						6,138,815	5,541,228	19,325	XXX
Common Stocks - Industrial and Miscellaneous									
Y8565J-10-1	Teekay Offshore Partners LP MLP	R	03/19/2015	Harvest Investment Manager	104.000	2,352			L
030975-10-6	Amerigas Partners LP MLP		01/20/2015	Harvest Investment Manager	44.000	2,242			L
049392-10-3	Atlas Pipeline Partners LP MLP		01/16/2015	Harvest Investment Manager	100.000	2,516			L
096627-10-4	Boardwalk Pipeline Partners LP		03/30/2015	Harvest Investment Manager	991.000	16,081			L
118230-10-1	Buckey Partners LP MLP		03/30/2015	Harvest Investment Manager	245.000	18,582			L
131347-30-4	Calpine Corp Com		03/30/2015	Harvest Investment Manager	574.000	12,844			L
16411Q-10-1	Cheniere Energy Partners LP		03/26/2015	Harvest Investment Manager	161.000	4,841			L
198281-10-7	Columbia Pipeline Partners MLP LP		02/06/2015	Harvest Investment Manager	1,151.000	30,638			L
226378-10-7	Crestwood Midstream Parnters LP		03/30/2015	Harvest Investment Manager	1,802.000	26,377			L
22758A-10-5	CrossAmerica Partners LP Unit Ltd		03/18/2015	Harvest Investment Manager	30.000	1,009			L
23311P-10-0	DCP Midstream Partners LP		03/30/2015	Harvest Investment Manager	905.000	34,136			L
291011-10-4	Emerson Electric Co		02/17/2015	Northern Trust	2,815.000	164,997			L
29336T-10-0	Enlink Midstream LLC		03/30/2015	Harvest Investment Manager	435.000	14,074			L
29336U-10-7	Enlink Midstream Partners LP MLP		03/30/2015	Harvest Investment Manager	929.000	24,443			L
293792-10-7	Enterprise Prods Partners LP MLP		02/13/2015	Return of Capital / Merger	1,881.100	70,430			L
26885B-10-0	EQT Midstream Partners LP		03/19/2015	Harvest Investment Manager	98.000	7,425			L
26926V-10-7	EV Energy Partnes L P COM		03/30/2015	Harvest Investment Manager	413.000	5,381			L
345370-86-0	Ford Motor Company		01/22/2015	Northern Trust	11,941.000	179,994			L
371927-10-4	Genesis Energy LP MLP		03/25/2015	Harvest Investment Manager	348.000	15,348			L
49456B-10-1	Kinder Morgan Inc Del Comm		03/30/2015	Harvest Investment Manager	1,312.000	55,068			L
55608B-10-5	Macquarie Infrastructure Co LLC		03/19/2015	Harvest Investment Manager	456.000	35,981			L
62913M-10-7	NGL Energy Partners LP		03/19/2015	Harvest Investment Manager	643.000	17,564			L
655844-10-8	Norfolk Southern Crp		01/20/2015	Northern Trust	2,656.000	275,040			L
67058H-10-2	Nustar Energy LP MLP		03/20/2015	Harvest Investment Manager	305.000	18,736			L
678049-10-7	Oiltanking Partners LP MLP		02/01/2015	Harvest Investment Manager	30.000	1,316			L
682680-10-3	Oneok Inc Com Stk		03/25/2015	Harvest Investment Manager	622.000	29,286			L
68268N-10-3	Oneok Partners LP MLP		01/20/2015	Harvest Investment Manager	58.000	2,389			L
726503-10-5	Plains All American Pipeline LP		03/19/2015	Harvest Investment Manager	146.000	6,920			L
693475-10-5	PNC Financial Services		01/22/2015	Northern Trust	1,894.000	164,984			L
75885Y-10-7	Regency Energy partners LP MLP		01/20/2015	Harvest Investment Manager	46.000	986			L
81663A-10-5	Semgroup Corp CL A		03/18/2015	Harvest Investment Manager	252.000	18,865			L
855244-10-9	Starbucks Corp		01/29/2015	Northern Trust	2,039.000	179,972			L
866142-10-2	Summit Midstream Partners LP		03/19/2015	Harvest Investment Manager	167.000	5,207			L
86764L-10-8	Sunoco Logistics Partners LP MLP		03/19/2015	VARIOUS	639.000	25,744			L
874697-10-5	Tallgrass Energy partners LP MLP		03/19/2015	Harvest Investment Manager	706.000	35,168			L
87612G-10-1	Targa Resources Corp		03/26/2015	Harvest Investment Manager	35.000	3,307			L
87611X-10-5	Targa Resources Parnters LP MLP		03/30/2015	VARIOUS	1,205.640	49,471			L
89353D-10-7	Transcanada Corp	I	03/30/2015	Harvest Investment Manager	769.000	33,603			L
902973-30-4	U S Bancorp		01/22/2015	Northern Trust	3,794.000	165,004			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
911312-10-6	United Parcel Svc CL B		03/30/2015	Northern Trust	1,695.000	165,029			L
92343V-10-4	Verizon Communications		01/15/2015	Northern Trust	3,493.000	165,009			L
384802-10-4	W W Grainger Inc		01/06/2015	Northern Trust	672.000	165,065			L
949746-10-1	Wells Fargo & Company		01/22/2015	Northern Trust	3,072.000	164,989			L
96950F-10-4	Williams Partners LP MLP		01/20/2015	Harvest Investment Manager	112.000	4,614			L
96949L-10-5	Williams Partners LP MLP NEW		02/04/2015	VARIOUS	3,237.573	191,830			L
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,614,855	XXX	0	XXX
Common Stocks - Mutual Funds									
233203-84-3	DFA US Small Cap Portfolio		03/31/2015	Northern Trust	39,018.280	1,202,500			U
25264S-85-8	Diamond Hill Small Cap FD Cl I		03/31/2015	Northern Trust	36,650.160	1,202,500			U
256206-10-3	Dodge & Cox Intl Stk FD	R	03/31/2015	VARIOUS	129,287.690	5,565,000			U
9299999 - Common Stocks - Mutual Funds						7,970,000	XXX	0	XXX
9799997 - Subtotals - Common Stocks - Part 3						10,584,855	XXX	0	XXX
9799999 - Subtotals - Common Stocks						10,584,855	XXX	0	XXX
9899999 - Subtotals- Preferred and Common Stocks						10,584,855	XXX	0	XXX
9999999 Totals						16,723,670	XXX	19,325	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....3 .

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - U.S. Governments																					
30250R-AA-2	FDIC 20110-R1 TR CTF CI 1-A 144A		03/25/2015	PRINCIPAL RECEIPT		40,022	40,022	40,022	40,022				0		40,022			0	76	05/25/2050	1
36217A-HM-5	GNMA Pool #187536		03/16/2015	PRINCIPAL RECEIPT		99	99	99	99		1		1		99			0	1	02/15/2017	1
36295P-6H-0	GNMA Pool #676872		03/16/2015	PRINCIPAL RECEIPT		24,044	24,044	24,254	24,196		(152)		(152)		24,044			0	169	03/15/2023	1
831641-ES-0	SBA SBIC 2010-10A 1 CMO		03/10/2015	PRINCIPAL RECEIPT		73,957	73,957	80,613	79,469		(5,512)		(5,512)		73,957			0		03/10/2020	1
831641-EZ-4	SBA SBIC 2013-10B CL1		03/10/2015	PRINCIPAL RECEIPT		23,566	23,566	24,595	24,467		(901)		(901)		23,566			0		09/10/2023	1
912828-DM-9	U S Treasury Note		02/17/2015	MATURITY		600,000	600,000	561,703	599,346		654		654		600,000			0	12,000	02/15/2015	1
0599999 - Bonds - U.S. Governments						761,688	761,688	731,286	767,599	0	(5,911)	0	(5,911)	0	761,688	0	0	0	12,246	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
25009X-FN-0	Des Moines IA Series A		03/03/2015	Partial Call		35,000	35,000	35,000	35,000				0		35,000			0	268	06/01/2022	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	268	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3133ED-LZ-3	Federal Farm Credit Bank		01/22/2015	CALLED @ 100.0000000		600,000	600,000	600,000	600,000				0		600,000			0	6,055	08/20/2020	1
313381-YQ-2	Federal Home Loan Bank		02/13/2015	CALLED @ 100.0000000		500,000	500,000	500,000					0		500,000			0	2,500	08/13/2021	1FE
3128M1-LA-5	FHLMC (Gold) Pool #G12221		03/16/2015	PRINCIPAL RECEIPT		4,819	4,819	4,819	4,819				0		4,819			0	29	06/01/2021	1
31335H-5P-4	FHLMC (Gold) Pool #C90854		03/16/2015	PRINCIPAL RECEIPT		5,605	5,605	5,623	5,620		(15)		(15)		5,605			0	36	09/01/2024	1
31294K-K5-3	FHLMC (Gold) Pool #E01216		03/16/2015	PRINCIPAL RECEIPT		4,340	4,340	4,373	4,344		(4)		(4)		4,340			0	25	10/01/2017	1
3128M1-BB-4	FHLMC (Gold) Pool #G11934		03/16/2015	PRINCIPAL RECEIPT		4,302	4,302	4,299	4,276		26		26		4,302			0	30	04/01/2016	1
3128M1-PA-1	FHLMC (Gold) Pool #G12317		03/16/2015	PRINCIPAL RECEIPT		4,735	4,735	4,735	4,735				0		4,735			0	30	08/01/2021	1
3128Q0-N9-4	FHLMC (Gold) Pool #J19416		03/16/2015	PRINCIPAL RECEIPT		17,490	17,490	17,971	17,946		(456)		(456)		17,490			0	62	06/01/2027	1
3137AP-BD-1	FHLMC CMO 4033 EB		03/16/2015	PRINCIPAL RECEIPT		20,598	20,598	20,547	20,551		47		47		20,598			0	39	10/15/2036	1
31326F-Y9-3	FHLMC Pool #2B1636		03/16/2015	PRINCIPAL RECEIPT		5,078	5,078	4,963	4,964		114		114		5,078			0	14	08/01/2043	1
3128S2-QQ-7	FHLMC Pool #T61363		03/16/2015	PRINCIPAL RECEIPT		9,050	9,050	9,468	9,465		(415)		(415)		9,050			0	21	09/01/2042	1
31371L-JU-4	FNMA Gtd Mtg Pool #255075		03/25/2015	PRINCIPAL RECEIPT		6,470	6,470	6,468	6,464		6		6		6,470			0	60	02/01/2024	1
31402R-GM-5	FNMA Pool #735604		03/25/2015	PRINCIPAL RECEIPT		11,516	11,516	11,552	11,525		(9)		(9)		11,516			0	66	06/01/2020	1
3136A1-4P-7	FNMA CMO FNR 2011-117 CL-MA		03/25/2015	PRINCIPAL RECEIPT		19,951	19,951	20,001	20,001		(50)		(50)		19,951			0	43	08/25/2040	1
3136A2-VK-6	FNMA CMO TR-2011-126		03/25/2015	PRINCIPAL RECEIPT		28,551	28,551	28,551	28,541		9		9		28,551			0	77	06/25/2040	1
31381P-C9-7	FNMA DUS Pool #466396		03/25/2015	PRINCIPAL RECEIPT		1,806	1,806	1,809	1,808		(2)		(2)		1,806			0	8	11/01/2020	1
31371L-XW-4	FNMA Gtd Mtg Pool #25549		03/25/2015	PRINCIPAL RECEIPT		7,119	7,119	7,079	7,083		37		37		7,119			0	37	10/01/2024	1
31416X-HY-9	FNMA Gtd Mtg Pool #AB2046		03/25/2015	PRINCIPAL RECEIPT		15,049	15,049	14,795	14,817		232		232		15,049			0	51	01/01/2026	1
31418A-LY-2	FNMA Gtd Mtg Pool #MA1242		03/25/2015	PRINCIPAL RECEIPT		16,729	16,729	17,482	17,496		(767)		(767)		16,729			0	89	11/01/2042	1
31418A-V5-4	FNMA Gtd Mtg Pool #MA1535		03/25/2015	PRINCIPAL RECEIPT		22,374	22,374	22,360	22,391		(18)		(18)		22,374			0	50	08/01/2023	1
31418A-WS-3	FNMA Gtd Mtg Pool #MA1556		03/25/2015	PRINCIPAL RECEIPT		28,902	28,902	28,685	28,751		151		151		28,902			0	107	08/01/2028	1
31371K-2X-8	FNMA Pool #254690		03/25/2015	PRINCIPAL RECEIPT		4,521	4,521	4,490	4,494		27		27		4,521			0	27	04/01/2023	1
31385W-SB-6	FNMA Pool #555014		03/25/2015	PRINCIPAL RECEIPT		7,912	7,912	7,987	7,915		(3)		(3)		7,912			0	48	11/01/2017	1
3136A1-6Y-6	FNMA REMIC Ser 2011-M8 CL AB		03/25/2015	PRINCIPAL RECEIPT		8,586	8,586	8,839	8,760		(174)		(174)		8,586			0	40	08/25/2021	1
3136AE-Z4-2	FNMA TR 2013-70 CL-VA		03/25/2015	PRINCIPAL RECEIPT		3,324	3,324	3,495			(170)		(170)		3,324			0		08/25/2026	1
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,358,827	1,358,827	1,360,390	856,768	0	(1,435)	0	(1,435)	0	1,358,827	0	0	0	9,540	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
771196-AS-1	Roche Holdings Inc 144A	R	03/26/2015	Partial Call		61,587	53,000	61,132	57,631		(244)		(244)		57,387		4,200	4,200	1,811	03/01/2019	1FE
478115-AA-6	Johns Hopkins University		02/19/2015	Partial Call		513,427	451,000	526,989	511,131		(1,694)		(1,694)		509,437		3,989	3,989	14,996	07/01/2019	1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						575,013	504,000	588,121	568,762	0	(1,938)	0	(1,938)	0	566,824	0	8,189	8,189	16,807	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						2,730,529	2,659,516	2,714,797	2,228,129	0	(9,284)	0	(9,284)	0	2,722,340	0	8,189	8,189	38,861	XXX	XXX
8399999 - Subtotals - Bonds						2,730,529	2,659,516	2,714,797	2,228,129	0	(9,284)	0	(9,284)	0	2,722,340	0	8,189	8,189	38,861	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
66987V-10-9	Novartis	R	03/31/2015	Northern Trust	6,600.000	652,891	XXX	274,542	611,556	(337,014)			(337,014)		274,542		378,349	378,349		XXX	L
767204-10-0	Rio Tinto	R	01/20/2015	Northern Trust	2,335.000	102,394	XXX	109,923	107,550	2,373			2,373		109,923		(7,528)	(7,528)		XXX	L
00434L-10-9	Access Midstream Partners LP MLP		02/04/2015	Harvest Investment Manager	1,733.463	101,804	XXX	103,022	88,725	14,296			14,296		103,022		(1,217)	(1,217)		XXX	L
049392-10-3	Atlas Pipeline Partners LP MLP		03/03/2015	VARIOUS	100.000	2,642	XXX	2,516					0		2,516		126	126		XXX	L
136375-10-2	Canadian Natl Railway Co	I	03/30/2015	Northern Trust	100.000	6,611	XXX	2,900	6,891	(3,991)			(3,991)		2,900		3,711	3,711	18	XXX	L
226378-10-7	Crestwood Midstream Parnters LP		01/02/2015	Harvest Investment Manager	15.000	240	XXX	227	228	(1)			(1)		227		13	13		XXX	L
25179M-10-3	Devon Energy Corp		01/22/2015	Northern Trust	1,740.000	105,892	XXX	110,020	106,505	3,515			3,515		110,020		(4,128)	(4,128)		XXX	L
292480-10-0	Enable Midstream Partners LP MLP		02/02/2015	Harvest Investment Manager	11.000	195	XXX	256	213	42			42		256		(60)	(60)	2	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
29273V-10-0	Energy Transfer Equity LP MLP		01/27/2015	Harvest Investment Manager	563.000	32,485	XXX	35,787	32,305	3,482			3,482		35,787		(3,302)	(3,302)		XXX	L
293792-10-7	Enterprise Prods Partners LP MLP		02/17/2015	CASH IN LIEU - FRAC'L SHR	0.100	31	XXX	3					0		3		28	28		XXX	L
30225X-10-3	Exterran Hldgs Inc		02/01/2015	Harvest Investment Manager	375.000	10,708	XXX	14,001	12,218	1,784			1,784		14,001		(3,293)	(3,293)		XXX	L
G37585-10-9	Gaslog Ltd		01/20/2015	Harvest Investment Manager	27.000	440	XXX	567	549	18			18		567		(127)	(127)		XXX	L
459200-10-1	International Business Machines		01/20/2015	Northern Trust	1,768.000	275,096	XXX	84,012	283,658	(199,646)			(199,646)		84,012		191,083	191,083		XXX	L
570759-10-0	Markwest Energy Partners LP MLP		02/02/2015	Harvest Investment Manager	187.000	11,120	XXX	13,930	12,565	1,365			1,365		13,930		(2,810)	(2,810)		XXX	L
580135-10-1	McDonalds Corporation		01/29/2015	Northern Trust	1,725.000	159,369	XXX	166,822	161,633	5,189			5,189		166,822		(7,453)	(7,453)		XXX	L
678049-10-7	Oiltanking Partners LP MLP		02/13/2015	Stock Merger	1,447.000	70,430	XXX	70,430	66,004	3,110			3,110		70,430			0	404	XXX	L
682680-10-3	Oneok Inc Com Stk		02/02/2015	Harvest Investment Manager	90.000	3,962	XXX	5,182	4,481	701			701		5,182		(1,220)	(1,220)		XXX	L
68268N-10-3	Oneok Partners LP MLP		02/25/2015	Harvest Investment Manager	301.000	13,029	XXX	12,329	9,630	310			310		12,329		699	699	190	XXX	L
718546-10-4	Phillips 66 Com Stk		01/20/2015	Harvest Investment Manager	33.000	2,031	XXX	2,562	2,366	196			196		2,562		(531)	(531)		XXX	L
777149-10-5	Rose Rock Midstream LP		02/18/2015	Harvest Investment Manager	118.000	4,936	XXX	6,256	5,363	893			893		6,256		(1,320)	(1,320)	4	XXX	L
87612G-10-1	Targa Resources Corp		02/01/2015	Harvest Investment Manager	146.000	12,749	XXX	17,732	15,483	2,249			2,249		17,732		(4,983)	(4,983)		XXX	L
87611X-10-5	Targa Resources Parnters LP MLP		03/20/2015	VARIOUS	243.640	10,747	XXX	11,038	8,858	(336)			(336)		11,038		(291)	(291)		XXX	L
Y8564W-10-3	Teekay Corp		01/14/2015	Harvest Investment Manager	80.000	3,478	XXX	4,231	4,071	160			160		4,231		(754)	(754)		XXX	L
Y8564M-10-5	Teekay Long Partners LP MLP		01/21/2015	Harvest Investment Manager	10.000	394	XXX	421	430	(9)			(9)		421		(26)	(26)		XXX	L
88160T-10-7	Tesoro Logistics LP MLP		01/08/2015	Harvest Investment Manager	24.000	1,355	XXX	1,392	1,412	(20)			(20)		1,392		(37)	(37)		XXX	L
884903-10-5	Thomson Reuters Corp	I	03/30/2015	Northern Trust	4,875.000	195,144	XXX	164,912	196,658	(31,746)			(31,746)		164,912		30,232	30,232	1,225	XXX	L
89353D-10-7	Transcanada Corp	I	02/03/2015	Northern Trust	13,800.000	651,715	XXX	274,597	677,580	(402,983)			(402,983)		274,597		377,119	377,119	3,908	XXX	L
91914J-10-2	Valero Energy Partners LP MLP		01/23/2015	Harvest Investment Manager	61.000	2,719	XXX	3,064	2,638	426			426		3,064		(345)	(345)		XXX	L
960417-10-3	Westlake Chemical Partners LP MLP		01/22/2015	Harvest Investment Manager	39.000	984	XXX	1,154	1,131	23			23		1,154		(171)	(171)		XXX	L
969457-10-0	Williams Co Inc		02/19/2015	Harvest Investment Manager	643.000	29,681	XXX	35,722	28,896	6,826			6,826		35,722		(6,041)	(6,041)		XXX	L
96950F-10-4	Williams Partners LP MLP		02/02/2015	VARIOUS	1,862.000	95,171	XXX	95,868	78,313	12,942			12,942		95,868		(697)	(697)		XXX	L
96949L-10-5	Williams Partners LP MLP NEW		03/09/2015	CASH IN LIEU - FRAC'L SHR	0.560	26	XXX	35					0		35		(9)	(9)		XXX	L
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,560,468	XXX	1,625,452	2,527,910	(915,848)	0	0	(915,848)	0	1,625,452	0	935,015	935,015	5,752	XXX	XXX
Common Stock - Mutual Funds																					
001620-86-6	Alerian MLP ETF		02/13/2015	Northern Trust	73,706.000	1,254,453	XXX	1,307,813	1,291,329	16,484			16,484		1,307,813		(53,360)	(53,360)	21,559	XXX	L
25264S-83-3	Diamond Hill Long Short Fd Cl 1		01/29/2015	Northern Trust	24,957.000	580,001	XXX	346,154	604,459	(258,305)			(258,305)		346,154		233,847	233,847		XXX	U
45070A-40-4	IVA International Fund Cl I	R	02/25/2015	Northern Trust	118,205.000	2,011,849	XXX	1,704,997	1,942,108	(237,112)			(237,112)		1,704,997		306,853	306,853		XXX	U
577125-10-7	Matthews Asia Dividend Fund	R	03/20/2015	Northern Trust	63,168.000	1,031,533	XXX	824,995	963,944	(138,949)			(138,949)		824,995		206,538	206,538	1,172	XXX	U
577130-20-6	Matthews Asian Growth and Inc Fnd	R	02/03/2015	Northern Trust	28,058.000	511,497	XXX	439,996	505,325	(65,328)			(65,328)		439,996		71,501	71,501		XXX	U
780905-60-0	Royce Premier Fund		01/08/2015	Northern Trust	75,707.000	1,467,202	XXX	1,347,493	1,492,942	(145,449)			(145,449)		1,347,493		119,709	119,709		XXX	U
78463X-86-3	SPDR DJ Wilshire Int'l ETF	R	01/22/2015	Northern Trust	13,855.000	606,033	XXX	437,694	575,952	(138,259)			(138,259)		437,694		168,340	168,340	4,611	XXX	L
885215-56-6	Thornburg International Fund Cl I	R	01/06/2015	Northern Trust	57,154.000	1,527,155	XXX	1,429,987	1,566,591	(136,604)			(136,604)		1,429,987		97,168	97,168		XXX	U
9299999 - Common Stocks - Mutual Funds						8,989,723	XXX	7,839,129	8,942,650	(1,103,521)	0	0	(1,103,521)	0	7,839,129	0	1,150,595	1,150,595	27,342	XXX	XXX
9799997 - Subtotals - Common Stocks - Part 4						11,550,191	XXX	9,464,581	11,470,560	(2,019,369)	0	0	(2,019,368)	0	9,464,581	0	2,085,610	2,085,610	33,094	XXX	XXX
9799999 - Subtotals - Common Stocks						11,550,191	XXX	9,464,581	11,470,560	(2,019,369)	0	0	(2,019,368)	0	9,464,581	0	2,085,610	2,085,610	33,094	XXX	XXX
9899999 - Subtotals - Preferred and Common Stocks						11,550,191	XXX	9,464,581	11,470,560	(2,019,369)	0	0	(2,019,368)	0	9,464,581	0	2,085,610	2,085,610	33,094	XXX	XXX
9999999 Totals						14,280,720	XXX	12,179,379	13,698,689	(2,019,369)	(9,284)	0	(2,028,653)	0	12,186,921	0	2,093,799	2,093,799	71,955	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... 6.

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
First Merit Bank.....Akron, OH.....					0	0	3,670	XXX
JP Morgan Chase.....New York, NY.....					22,310,216	22,310,216	21,659,903	XXX
Northern Trust.....Chicago, IL.....					(5,478)	(1,502,218)	(1,162,652)	XXX
FHLB of Cincinnati.....Cincinnati, OH.....					13,357	13,357	13,357	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	0	0	22,318,095	20,821,355	20,514,278	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	22,318,095	20,821,355	20,514,278	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	0	0	22,318,095	20,821,355	20,514,278	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							
8699999 Total Cash Equivalents					0	0	0

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2015 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 2015

NAIC Group Code 0207 NAIC Company Code 26123

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 0	$ 0	$ 0

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 [X] No [ ]

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 [X] No [ ]

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: $ 3,966

2.32 Amount estimated using reasonable assumptions: $ 0

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 coverage provided in CMP packaged policies. $ 0