9 5 2 0 1 2 0 1 6 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

CareSource

NAIC Group Code 3683 (Current Period), 3683 (Prior Period) NAIC Company Code 95201 Employer's ID Number 31-1143265

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

Country of Domicile United States

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

Incorporated/Organized 06/12/1985 Commenced Business 10/01/1988

Statutory Home Office 230 North Main Street (Street and Number), Dayton, OH, US 45402 (City or Town, State, Country and Zip Code)

Main Administrative Office 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code) 937-531-3300 (Area Code) (Telephone Number)

Mail Address PO Box 8738 (Street and Number or P.O. Box), Dayton, OH, US 45401-8738 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code), 937-531-2159 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.caresource.com

Statutory Statement Contact Daniel Gudz (Name), 937-531-2330 (Area Code) (Telephone Number) (Extension)
Daniel.Gudz@caresource.com (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
Pamela B. Morris	President & Chief Executive Officer	L. Tarlton Thomas III	EVP, Operations and Chief Financial Officer
Stephen L. Ringel	President, Ohio Market	Craig S. Thiele M.D.	Chief Medical Officer

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Pamela B. Morris	Michael E. Ervin M.D.	William F. Marsteller D.C.	Gary L. LeRoy M.D.
Craig Brown	Ellen S. Leffak	Douglas A. Fecher	David T. Miller
David Kaelber M.D.			

State of Ohio
County of Montgomery
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.

Craig Thiele M.D. Chief Medical Officer	L. Tarlton Thomas III EVP, Operations and Chief Financial Officer	Stephen L. Ringel President, Ohio Market

Subscribed and sworn to before me this
______ day of ______ , ______

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	0	0.000	0	0	0	0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	12,501,947	0.992	12,501,947	0	12,501,947	0.992
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.000	0	0	0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,382,942	0.189	2,382,942	0	2,382,942	0.189
1.43 Revenue and assessment obligations	6,369,184	0.505	6,369,184	0	6,369,184	0.505
1.44 Industrial development and similar obligations	660,000	0.052	660,000	0	660,000	0.052
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	195,659	0.016	195,659	0	195,659	0.016
1.512 Issued or guaranteed by FNMA and FHLMC	461,955	0.037	461,955	0	461,955	0.037
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	25,667	0.002	25,667	0	25,667	0.002
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	435,557,324	34.559	435,557,324	0	435,557,324	34.559
2.2 Unaffiliated non-U.S. securities (including Canada)	152,673,318	12.114	152,673,318	0	152,673,318	12.114
2.3 Affiliated securities		0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	139,185,426	11.044	139,185,426	0	139,185,426	11.044
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	510,308,684	40.490	510,308,684	0	510,308,684	40.490
11. Other invested assets		0.000			0	0.000
12. Total invested assets	1,260,322,105	100.000	1,260,322,105	0	1,260,322,105	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		859,228,371
2.	Cost of bonds and stocks acquired, Part 3, Column 7		205,790,891
3.	Accrual of discount		259,733
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(530,978)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	7,886,801	
	4.4 Part 4, Column 11	(340,049)	7,015,775
5.	Total gain (loss) on disposals, Part 4, Column 19		320,877
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		315,917,013
7.	Deduct amortization of premium		6,685,214
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		750,013,420
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		750,013,420

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	221,325	229,293	222,442	214,924
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	221,325	229,293	222,442	214,924
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,382,942	2,669,893	2,387,326	2,380,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	19,993,086	20,830,739	20,148,080	19,835,780
	8. United States	435,557,324	435,625,603	441,602,251	432,060,000
Industrial and Miscellaneous, SVO Identified	9. Canada	44,978,963	42,716,750	44,975,000	45,000,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	107,694,355	107,783,335	108,460,405	107,540,000
	11. Totals	588,230,641	586,125,688	595,037,656	584,600,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	610,827,995	609,855,613	617,795,505	607,030,704
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	121,932,679	121,932,679	112,251,922	
Industrial and Miscellaneous (unaffiliated)	21. Canada	14,602,995	14,602,995	11,509,230	
	22. Other Countries	2,649,752	2,649,752	2,679,152	
	23. Totals	139,185,426	139,185,426	126,440,304	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	139,185,426	139,185,426	126,440,304	
	26. Total Stocks	139,185,426	139,185,426	126,440,304	
	27. Total Bonds and Stocks	750,013,421	749,041,039	744,235,808	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	534,172	95,984	31,070	12,974	297	XXX	674,496	0.1	1,631,386	0.2	674,496	
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
1.7 Totals	534,172	95,984	31,070	12,974	297	XXX	674,496	0.1	1,631,386	0.2	674,496	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	0	0.0		
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	732,942	1,650,000	0	0	XXX	2,382,942	0.4	2,383,711	0.3	2,382,942	
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.7 Totals	0	732,942	1,650,000	0	0	XXX	2,382,942	0.4	2,383,711	0.3	2,382,942	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	126,262	17,004,571	2,836,049	26,182	21	XXX	19,993,086	3.2	41,489,555	4.9	19,993,086	
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
5.7 Totals	126,262	17,004,571	2,836,049	26,182	21	XXX	19,993,086	3.2	41,489,555	4.9	19,993,086	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	95,242,264	96,371,038	28,931,561	112,426,611	7,500,000	XXX	340,471,474	53.7	374,347,373	44.5	283,710,190	56,761,283
6.2 NAIC 2	106,865,241	113,715,629	32,244,605	5,000,000	0	XXX	257,825,475	40.7	416,376,972	49.4	228,537,895	29,287,580
6.3 NAIC 3	0	6,925,783	0	0	0	XXX	6,925,783	1.1	5,913,573	0.7	6,925,783	0
6.4 NAIC 4	0	5,501,250	0	0	0	XXX	5,501,250	0.9	0	0.0	5,501,250	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	202,107,505	222,513,700	61,176,167	117,426,611	7,500,000	XXX	610,723,982	96.4	796,637,918	94.6	524,675,118	86,048,864
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 95,902,698	114,204,535	33,448,681	112,465,767	7,500,318		363,521,998	57.4	XXX	XXX	306,760,715	56,761,283
10.2 NAIC 2	(d) 106,865,241	113,715,629	32,244,605	5,000,000	0		257,825,475	40.7	XXX	XXX	228,537,895	29,287,580
10.3 NAIC 3	(d) 0	6,925,783	0	0	0		6,925,783	1.1	XXX	XXX	6,925,783	0
10.4 NAIC 4	(d) 0	5,501,250	0	0	0		5,501,250	0.9	XXX	XXX	5,501,250	0
10.5 NAIC 5	(d) 0	0	0	0	0		(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0		(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	202,767,939	240,347,197	65,693,286	117,465,767	7,500,318	0	(b) 633,774,506	100.0	XXX	XXX	547,725,643	86,048,864
10.8 Line 10.7 as a % of Col. 7	32.0	37.9	10.4	18.5	1.2	0.0	100.0	XXX	XXX	XXX	86.4	13.6
11. Total Bonds Prior Year												
11.1 NAIC 1	69,773,668	171,509,928	32,196,279	133,872,151	12,500,000	XXX	XXX	XXX	419,852,025	49.9	355,493,262	64,358,763
11.2 NAIC 2	193,790,875	173,003,987	34,602,371	9,979,738	5,000,000	XXX	XXX	XXX	416,376,972	49.4	381,507,334	34,869,638
11.3 NAIC 3	0	5,913,573	0	0	0	XXX	XXX	XXX	5,913,573	0.7	5,913,573	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	263,564,543	350,427,488	66,798,650	143,851,888	17,500,000	XXX	XXX	XXX	(b) 842,142,570	100.0	742,914,169	99,228,401
11.8 Line 11.7 as a % of Col. 9	31.3	41.6	7.9	17.1	2.1	XXX	XXX	XXX	100.0	XXX	88.2	11.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1	81,578,268	79,267,681	33,448,681	112,465,767	318		306,760,715	48.4	355,493,262	42.2	306,760,715	XXX
12.2 NAIC 2	94,861,676	100,536,976	28,139,243	5,000,000	0		228,537,895	36.1	381,507,334	45.3	228,537,895	XXX
12.3 NAIC 3	0	6,925,783	0	0	0		6,925,783	1.1	5,913,573	0.7	6,925,783	XXX
12.4 NAIC 4	0	5,501,250	0	0	0		5,501,250	0.9	0	0.0	5,501,250	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	176,439,944	192,231,691	61,587,923	117,465,767	318	0	547,725,643	86.4	742,914,169	88.2	547,725,643	XXX
12.8 Line 12.7 as a % of Col. 7	32.2	35.1	11.2	21.4	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	27.8	30.3	9.7	18.5	0.0	0.0	86.4	XXX	XXX	XXX	86.4	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	14,324,429	34,936,854	0	0	7,500,000	0	56,761,283	9.0	64,358,763	7.6	XXX	56,761,283
13.2 NAIC 2	12,003,565	13,178,653	4,105,363	0	0	0	29,287,580	4.6	34,869,638	4.1	XXX	29,287,580
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	26,327,995	48,115,506	4,105,363	0	7,500,000	0	86,048,864	13.6	99,228,401	11.8	XXX	86,048,864
13.8 Line 13.7 as a % Col. 7	30.6	55.9	4.8	0.0	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	4.2	7.6	0.6	0.0	1.2	0.0	13.6	XXX	XXX	XXX	XXX	13.6

(a) Includes $ 86,048,864 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 current year, $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned By the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 953,180 ; NAIC 2 $ 21,993,331 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	453,171	0	0	0	0	XXX	453,171	0.1	385,087	0.0	453,171	0
1.2 Residential Mortgage-Backed Securities	81,001	95,984	31,070	12,974	297	XXX	221,325	0.0	1,246,299	0.1	221,325	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	534,172	95,984	31,070	12,974	297	XXX	674,496	0.1	1,631,386	0.2	674,496	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	732,942	1,650,000	0	0	XXX	2,382,942	0.4	2,383,711	0.3	2,382,942	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	732,942	1,650,000	0	0	XXX	2,382,942	0.4	2,383,711	0.3	2,382,942	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	0	16,102,888	2,768,244	0	0	XXX	18,871,131	3.0	40,145,935	4.8	18,871,131	0
5.2 Residential Mortgage-Backed Securities	126,262	241,684	67,806	26,182	21	XXX	461,955	0.1	623,620	0.1	461,955	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	660,000	0	0	0	XXX	660,000	0.1	720,000	0.1	660,000	0
5.5 Totals	126,262	17,004,571	2,836,049	26,182	21	XXX	19,993,086	3.2	41,489,555	4.9	19,993,086	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	202,107,505	222,513,700	61,176,167	117,426,611	7,500,000	XXX	610,723,982	96.4	796,637,918	94.6	524,675,118	86,048,864
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 Totals	202,107,505	222,513,700	61,176,167	117,426,611	7,500,000	XXX	610,723,982	96.4	796,637,918	94.6	524,675,118	86,048,864
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	202,560,676	239,349,530	65,594,410	117,426,611	7,500,000	XXX	632,431,227	99.8	XXX	XXX	546,382,363	86,048,864
10.2 Residential Mortgage-Backed Securities	207,263	337,667	98,876	39,156	318	XXX	683,280	0.1	XXX	XXX	683,280	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	660,000	0	0	0	XXX	660,000	0.1	XXX	XXX	660,000	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	202,767,939	240,347,197	65,693,286	117,465,767	7,500,318	0	633,774,506	100.0	XXX	XXX	547,725,643	86,048,864
10.7 Lines 10.6 as a % Col. 7	32.0	37.9	10.4	18.5	1.2	0.0	100.0	XXX	XXX	XXX	86.4	13.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations	262,980,691	348,431,954	66,788,117	143,851,888	17,500,000	XXX	XXX	XXX	839,552,650	99.7	740,324,249	99,228,401
11.2 Residential Mortgage-Backed Securities	583,852	1,275,534	10,533	0	0	XXX	XXX	XXX	1,869,919	0.2	1,869,919	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	0	720,000	0	0	0	XXX	XXX	XXX	720,000	0.1	720,000	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	263,564,543	350,427,488	66,798,650	143,851,888	17,500,000	XXX	XXX	XXX	842,142,570	100.0	742,914,169	99,228,401
11.7 Line 11.6 as a % of Col. 9	31.3	41.6	7.9	17.1	2.1	XXX	XXX	XXX	100.0	XXX	88.2	11.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	176,232,681	191,234,023	61,489,048	117,426,611	0	XXX	546,382,363	86.2	740,324,249	87.9	546,382,363	XXX
12.2 Residential Mortgage-Backed Securities	207,263	337,667	98,876	39,156	318	XXX	683,280	0.1	1,869,919	0.2	683,280	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities	0	660,000	0	0	0	XXX	660,000	0.1	720,000	0.1	660,000	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	176,439,944	192,231,691	61,587,923	117,465,767	318	0	547,725,643	86.4	742,914,169	88.2	547,725,643	XXX
12.7 Line 11.6 as a % of Col. 7	32.2	35.1	11.2	21.4	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10	27.8	30.3	9.7	18.5	0.0	0.0	86.4	XXX	XXX	XXX	86.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	26,327,995	48,115,506	4,105,363	0	7,500,000	XXX	86,048,864	13.6	99,228,401	11.8	XXX	86,048,864
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	26,327,995	48,115,506	4,105,363	0	7,500,000	0	86,048,864	13.6	99,228,401	11.8	XXX	86,048,864
13.7 Line 13.6 as a % of Col. 7	30.6	55.9	4.8	0.0	8.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	4.2	7.6	0.6	0.0	1.2	0.0	13.6	XXX	XXX	XXX	XXX	13.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	90,510,403	90,510,403	0	0	0
2. Cost of short-term investments acquired	75,788,504	75,788,504			
3. Accrual of discount	287,429	287,429			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	(45,729)	(45,729)			
6. Deduct consideration received on disposals	142,753,883	142,753,883			
7. Deduct amortization of premium	840,213	840,213			
8. Total foreign exchange change in book/adjusted carrying value	0	0			
9. Deduct current year's other-than-temporary impairment recognized	0	0			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,946,511	22,946,511	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	22,946,511	22,946,511	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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 BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	73,973,715	0	73,973,715
2. Cost of cash equivalents acquired	25,833,525	25,833,525	0
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	73,973,715		73,973,715
7. Deduct amortization of premium	0		
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)	25,833,524	25,833,525	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	25,833,524	25,833,525	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

Schedule A - Part 1
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 1
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 1
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 3
NONE

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36202F-C6-1	G2 004593 - RMBS			4	1	196,506	107.5870	203,866	189,489	195,659	0	(145)	0	0	5.000	4.766	MON	790	9,767	01/11/2010	12/20/2039
38376J-Y4-0	GNR 09123C GA - CMO/RMBS			4	1	25,936	99.9720	25,428	25,435	25,667	0	(6)	0	0	4.750	4.682	MON	101	1,684	01/07/2010	01/20/2038
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						222,442	XXX	229,293	214,924	221,325	0	(151)	0	0	XXX	XXX	XXX	890	11,451	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						222,442	XXX	229,293	214,924	221,325	0	(151)	0	0	XXX	XXX	XXX	890	11,451	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
26371G-PF-1	DUBLIN OHIO CITY SCH DIST			2	1FE	350,000	108.1180	378,413	350,000	350,000	0	0	0	0	5.250	5.250	JD	1,531	18,375	02/04/2011	12/01/2025
512804-YE-9	LAKOTA OHIO LOC SCH DIST			1	1FE	1,000,000	114.2350	1,142,350	1,000,000	1,000,000	0	0	0	0	5.390	5.389	JD	4,492	53,900	06/18/2010	12/01/2025
593325-JK-0	MIAMI CNTY OHIO				1FE	387,326	106.7920	405,810	380,000	382,942	0	(768)	0	0	5.500	5.249	JD	1,742	20,900	05/12/2010	12/01/2022
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST			1	1FE	650,000	114.3570	743,321	650,000	650,000	0	0	0	0	5.550	5.549	JD	3,006	36,075	12/21/2010	12/01/2025
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,387,326	XXX	2,669,893	2,380,000	2,382,942	0	(768)	0	0	XXX	XXX	XXX	10,771	129,250	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,387,326	XXX	2,669,893	2,380,000	2,382,942	0	(768)	0	0	XXX	XXX	XXX	10,771	129,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
123563-CD-8	BUTLER CNTY OHIO TRANSN IMPT DIST				1FE	1,016,920	108.1840	1,081,840	1,000,000	1,005,967	0	(1,835)	0	0	5.875	5.650	JD	4,896	58,750	12/03/2009	12/01/2024
3130A9-PB-1	FEDERAL HOME LOAN BANKS	SD		2	1	3,500,000	98.7710	3,456,985	3,500,000	3,500,000	0	0	0	0	1.200	1.200	AO	7,700	0	10/21/2016	10/25/2019
31315P-RA-9	FEDERAL AGRICULTURAL MORTGAGE CORP				1	2,000,000	115.2080	2,304,160	2,000,000	2,000,000	0	0	0	0	4.810	4.810	FA	39,549	96,200	01/26/2011	02/03/2026
31315P-TN-9	FEDERAL AGRICULTURAL MORTGAGE CORP				1	1,003,760	102.5920	1,025,920	1,000,000	1,000,708	0	(577)	0	0	3.490	3.428	MS	10,858	34,900	03/07/2011	03/09/2018
31315P-TU-3	FEDERAL AGRICULTURAL MORTGAGE CORP				1	1,002,590	107.3770	1,073,770	1,000,000	1,001,239	0	(267)	0	0	4.160	4.127	MS	12,942	41,600	03/07/2011	03/09/2021
31315P-ZN-2	FEDERAL AGRICULTURAL MORTGAGE CORP				1	5,000,000	102.2140	5,110,700	5,000,000	5,000,000	0	0	0	0	2.850	2.850	JJ	69,271	142,500	06/28/2011	07/06/2018
34926L-BX-0	FORT WAYNE IND MUN BLDG CORP REV				1FE	1,465,000	106.9260	1,566,466	1,465,000	1,465,000	0	0	0	0	5.600	5.600	JD	3,646	82,040	11/20/2009	12/15/2024
48451R-AK-9	KANKAKEE VY IND MIDDLE SCH BLDG CORP			2	1FE	1,000,000	108.7500	1,087,500	1,000,000	1,000,000	0	0	0	0	5.240	5.240	JJ	24,162	52,400	11/04/2009	07/15/2020
677555-R9-7	OHIO ST ECONOMIC DEV REV				1FE	362,775	104.6490	340,109	325,000	339,446	0	(5,775)	0	0	4.000	2.102	JD	1,083	13,000	10/18/2012	06/01/2019
677555-S2-1	OHIO ST ECONOMIC DEV REV				1FE	364,075	105.2690	342,124	325,000	341,783	0	(5,523)	0	0	4.000	2.162	JD	1,083	13,000	10/18/2012	12/01/2019
677555-S3-9	OHIO ST ECONOMIC DEV REV				1FE	376,261	105.8060	359,740	340,000	357,137	0	(4,757)	0	0	4.000	2.452	JD	1,133	13,600	10/18/2012	06/01/2020
677555-S4-7	OHIO ST ECONOMIC DEV REV				1FE	371,046	106.2750	356,021	335,000	353,346	0	(4,407)	0	0	4.000	2.522	JD	1,117	13,400	10/18/2012	12/01/2020
677555-S5-4	OHIO ST ECONOMIC DEV REV				1FE	384,363	106.3480	372,218	350,000	368,638	0	(3,925)	0	0	4.000	2.712	JD	1,167	14,000	10/18/2012	06/01/2021
677555-S6-2	OHIO ST ECONOMIC DEV REV				1FE	384,356	106.6450	373,258	350,000	369,623	0	(3,680)	0	0	4.000	2.772	JD	1,167	14,000	10/18/2012	12/01/2021
677555-S7-0	OHIO ST ECONOMIC DEV REV				1FE	391,032	106.7550	384,318	360,000	378,570	0	(3,119)	0	0	4.000	2.962	JD	1,200	14,400	10/18/2012	06/01/2022
677555-S8-8	OHIO ST ECONOMIC DEV REV				1FE	401,642	107.0510	396,089	370,000	389,674	0	(2,997)	0	0	4.000	3.012	JD	1,233	14,800	10/18/2012	12/01/2022
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						19,023,820	XXX	19,631,218	18,720,000	18,871,131	0	(36,863)	0	0	XXX	XXX	XXX	182,207	618,590	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KU-G5-0	FH A63820 - RMBS			4	1	26,733	112.9730	30,173	26,708	26,728	0	0	0	0	6.000	5.994	MON	134	1,651	08/08/2007	08/01/2037
31335H-UN-1	FH C90589 - RMBS			4	1	73,835	112.9730	82,181	72,744	73,309	0	(79)	0	0	6.000	5.842	MON	364	4,495	08/08/2007	11/01/2022
31371K-KE-0	FN 254193 - RMBS			4	1	70,103	113.1330	78,138	69,067	69,555	0	(80)	0	0	6.000	5.839	MON	345	4,273	08/08/2007	02/01/2022
31371N-H2-4	FN 256849 - RMBS			4	1	33,200	105.9910	35,036	33,056	33,179	0	(3)	0	0	6.000	5.968	MON	165	2,042	10/09/2007	08/01/2037
31411N-WW-3	FN 912461 - RMBS			4	1	44,480	113.3080	50,446	44,522	44,304	0	(14)	0	0	6.000	6.099	MON	223	2,720	08/14/2007	03/01/2037
31413T-LF-7	FN 954926 - RMBS			4	1	175,903	105.8590	180,840	170,831	175,055	0	(98)	0	0	6.500	6.285	MON	925	11,122	11/08/2007	07/01/2037
31413T-ND-0	FN 954988 - RMBS			4	1	40,006	103.2860	40,129	38,853	39,823	0	(23)	0	0	6.500	6.283	MON	210	2,838	11/08/2007	07/01/2037

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						464,260	XXX	496,944	455,780	461,955	0	(298)	0	0	XXX	XXX	XXX	2,366	29,143	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
44352T-AA-6	HUBER HEIGHTS OH CITY SCH DIST CTF PARTN			2	1FE	660,000	106.4510	702,577	660,000	660,000	0	0	0	0	6.750	6.749	JD	3,713	44,550	10/22/2009	12/01/2024
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						660,000	XXX	702,577	660,000	660,000	0	0	0	0	XXX	XXX	XXX	3,713	44,550	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						20,148,080	XXX	20,830,739	19,835,780	19,993,086	0	(37,161)	0	0	XXX	XXX	XXX	188,286	692,283	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AH-5	AFLAC INC			1	1FE	4,271,304	100.1510	4,206,342	4,200,000	4,207,684	0	(62,430)	0	0	2.650	1.145	FA	42,047	111,300	12/22/2015	02/15/2017
00206R-AJ-1	AT&T INC			1	2FE	998,790	103.8990	1,038,990	1,000,000	999,855	0	127	0	0	5.500	5.514	FA	22,917	55,000	05/07/2008	02/01/2018
00507U-AB-7	ACTAVIS FUNDING SCS		C	1	2FE	5,288,831	99.9460	5,301,136	5,304,000	5,298,777	0	9,947	0	0	1.300	1.519	JD	3,065	68,952	02/17/2016	06/15/2017
025816-AX-7	AMERICAN EXPRESS CO				1FE	3,193,712	102.9840	3,089,520	3,000,000	3,095,925	0	(97,787)	0	0	6.150	1.250	FA	63,038	92,250	04/25/2016	08/28/2017
03073E-AK-1	AMERISOURCEBERGEN CORP			1	1FE	3,205,152	99.9640	3,198,848	3,200,000	3,201,901	0	(3,251)	0	0	1.150	0.989	MN	4,702	36,800	05/10/2016	05/15/2017
031162-AV-2	AMGEN INC			1	2FE	1,030,149	101.8340	1,018,340	1,000,000	1,001,701	0	(3,959)	0	0	5.850	5.429	JD	4,875	58,500	02/25/2008	06/01/2017
031162-BM-1	AMGEN INC				2FE	4,186,472	104.6820	4,187,280	4,000,000	4,148,430	0	(29,515)	0	0	3.875	3.009	MN	19,806	155,000	09/09/2015	11/15/2021
031162-BR-0	AMGEN INC			1	2FE	3,498,755	100.0100	3,500,350	3,500,000	3,499,665	0	874	0	0	1.250	1.275	MN	4,740	43,750	12/14/2015	05/22/2017
032095-AD-3	AMPHENOL CORP			1	2FE	2,497,580	100.1010	2,502,525	2,500,000	2,498,924	0	1,343	0	0	1.550	1.612	MS	11,410	38,750	02/10/2016	09/15/2017
032511-BC-0	ANADARKO PETROLEUM CORP			1	3FE	1,179,250	113.6470	1,136,470	1,000,000	1,044,099	0	(20,100)	0	0	8.700	6.183	MS	25,617	87,000	08/24/2009	03/15/2019
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	1,495,995	100.0870	1,501,305	1,500,000	1,498,623	0	2,552	0	0	1.375	1.547	JJ	9,510	20,625	12/16/2015	07/15/2017
046353-AB-4	ASTRAZENECA PLC		C	1	1FE	5,753,953	103.1300	5,561,801	5,393,000	5,574,764	0	(179,189)	0	0	5.900	1.071	MS	93,688	159,094	04/19/2016	09/15/2017
06048W-QW-3	BANK OF AMERICA CORP			2	2FE	10,000,000	99.7970	9,979,700	10,000,000	10,000,000	0	0	0	0	3.000	3.569	MN	26,667	300,000	05/27/2015	05/29/2025
060505-DP-6	BANK OF AMERICA CORP				2FE	5,028,250	103.5850	5,179,250	5,000,000	5,003,521	0	(3,283)	0	0	5.750	5.670	JD	23,958	287,500	12/04/2007	12/01/2017
06366R-LS-2	BANK OF MONTREAL			2	1	5,000,000	89.1310	4,456,550	5,000,000	5,000,000	0	0	0	0	3.000	2.998	FA	53,750	150,000	02/15/2013	02/22/2033
064159-CG-9	BANK OF NOVA SCOTIA			2	1FE	10,000,000	98.1490	9,814,900	10,000,000	10,000,000	0	0	0	0	3.500	3.499	JD	17,500	350,000	06/10/2013	06/13/2033
06739G-AE-9	BARCLAYS BANK PLC		C		2FE	1,028,058	103.3090	1,033,090	1,000,000	1,003,377	0	(3,472)	0	0	6.050	5.669	JD	4,538	60,500	02/28/2008	12/04/2017
075887-AU-3	BECTON DICKINSON & CO			1	2FE	3,320,801	106.5690	3,197,070	3,000,000	3,192,919	0	(78,514)	0	0	5.000	2.200	MN	19,167	150,000	05/06/2015	05/15/2019
079860-AA-0	BELLSOUTH CORPORATION			2	2FE	10,298,493	101.0250	10,102,500	10,000,000	10,000,000	0	(298,493)	0	0	4.821	4.730	APR	334,792	0	05/03/2016	04/26/2021
084664-BE-0	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	2,026,260	105.2440	2,104,880	2,000,000	2,004,622	0	(3,002)	0	0	5.400	5.223	MN	13,800	108,000	11/15/2008	05/15/2018
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	5,561,875	107.5430	5,377,150	5,000,000	5,357,664	0	(125,589)	0	0	4.700	2.010	AO	58,750	235,000	05/07/2015	10/01/2019
126650-CE-8	CVS CAREMARK CORP				2FE	6,573,632	100.5490	6,573,894	6,538,000	6,560,484	0	(8,541)	0	0	2.250	2.110	FA	56,799	147,105	06/05/2015	08/12/2019
141781-AX-2	CARGILL INC			1	1FE	7,692,740	104.0780	7,285,460	7,000,000	7,165,733	0	(180,261)	0	0	6.000	3.309	MN	39,667	420,000	03/26/2014	11/27/2017
14912L-3K-5	CATERPILLAR FINANCIAL SERV CORP				1FE	2,088,510	102.9220	2,058,440	2,000,000	2,007,840	0	(11,133)	0	0	5.850	5.239	MS	39,000	117,000	03/25/2008	09/01/2017
151020-AK-0	CELGENE CORP			1	2FE	1,935,337	100.6110	1,911,609	1,900,000	1,918,161	0	(10,951)	0	0	2.300	1.700	FA	16,509	43,700	05/29/2015	08/15/2018
17252M-AH-3	CINTAS CORP			1	1FE	5,445,750	104.0710	5,203,550	5,000,000	5,203,238	0	(219,271)	0	0	6.125	1.629	JD	25,521	306,250	11/18/2015	12/01/2017
191216-AV-2	COCA-COLA CO			1	1FE	2,125,880	104.3500	2,087,000	2,000,000	2,065,787	0	(13,151)	0	0	3.300	2.547	MS	22,000	66,000	03/14/2012	09/01/2021
19122T-AB-5	COCA-COLA ENTERPRISES INC				2FE	4,359,438	106.9630	4,278,520	4,000,000	4,282,678	0	(59,464)	0	0	4.500	2.788	MS	60,000	180,000	09/10/2015	09/01/2021
20030N-AP-6	COMCAST CORP			1	1FE	1,046,542	100.1410	1,001,410	1,000,000	1,000,281	0	(7,276)	0	0	6.500	5.739	JJ	29,972	65,000	05/07/2009	01/15/2017
20825C-AR-5	CONOCOPHILLIPS			1	2FE	1,018,120	107.4370	1,074,370	1,000,000	1,004,680	0	(2,065)	0	0	5.750	5.509	FA	23,958	57,500	02/24/2009	02/01/2019
20826F-AB-2	CONOCOPHILLIPS CO				1FE	6,912,422	99.4890	6,919,460	6,955,000	6,935,297	0	20,407	0	0	1.050	1.350	JD	3,246	73,028	11/25/2015	12/15/2017
216871-AC-7	COOPER US INC		C	1	2FE	1,095,332	102.2380	1,032,604	1,010,000	1,032,858	0	(45,223)	0	0	6.100	1.539	JJ	30,805	61,610	08/07/2015	07/01/2017
219350-AY-1	CORNING INC			1	2FE	6,963,740	99.9260	6,994,820	7,000,000	6,983,993	0	18,127	0	0	1.450	1.716	MN	12,969	101,500	11/16/2015	11/15/2017
222862-AG-9	COVENTRY HEALTH CARE INC			1	2FE	1,066,030	100.9860	1,009,860	1,000,000	1,009,107	0	(44,942)	0	0	5.950	1.402	MS	17,519	59,500	09/22/2015	03/15/2017

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value: 13 Current Year's (Amortization)/ Accretion	Change in Book / Adjusted Carrying Value: 14 Current Year's Other Than Temporary Impairment Recognized	Change in Book / Adjusted Carrying Value: 15 Total Foreign Exchange Change In B./A.C.V.	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due & Accrued	Interest: 20 Amount Rec. During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
22548Q-7D-1	CREDIT SUISSE AG LONDON BRH MED TERM		C	2	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.280	3.279	MN	28,244	164,000	05/25/2016	05/31/2030
233851-AR-5	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	7,916,091	100.1320	7,920,441	7,910,000	7,913,925	0	(1,461)	0	0	2.250	2.230	JJ	74,651	177,975	06/04/2015	07/31/2019
233851-BD-5	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	996,000	99.9780	999,780	1,000,000	999,479	0	2,764	0	0	1.125	1.405	MS	3,469	11,250	09/23/2015	03/10/2017
256677-AB-1	DOLLAR GENERAL CORP			1	2FE	4,966,651	100.1280	5,006,400	5,000,000	4,984,551	0	11,749	0	0	1.875	2.120	AO	19,792	93,750	06/17/2015	04/15/2018
26054L-B3-6	DOW CHEMICAL CO			2	2FE	10,000,000	98.1580	9,815,800	10,000,000	10,000,000	0	0	0	0	3.000	3.000	MS	88,333	300,000	03/23/2015	03/15/2022
268648-AQ-5	EMC CORP			1	3FE	5,049,789	97.5980	4,879,900	5,000,000	4,879,900	(155,934)	(9,952)	0	0	2.650	2.430	JD	11,042	132,500	07/28/2015	06/01/2020
268948-AA-4	EAGLE BANCORP INC (MD)				2FE	5,087,500	104.8800	5,244,000	5,000,000	5,080,273	0	(7,227)	0	0	5.750	5.490	MS	95,833	287,500	02/03/2016	09/01/2024
278642-AG-8	EBAY INC			1	2FE	7,207,183	100.0420	7,231,036	7,228,000	7,220,806	0	13,082	0	0	1.350	1.536	JJ	44,994	76,127	05/04/2016	07/15/2017
278642-AH-6	EBAY INC				2FE	1,264,984	99.9540	1,269,416	1,270,000	1,266,825	0	1,179	0	0	2.200	2.300	FA	11,642	27,940	06/05/2015	08/01/2019
28176E-AC-2	EDWARDS LIFESCIENCES CORP			1	2FE	5,135,400	101.5020	5,075,100	5,000,000	5,074,225	0	(40,476)	0	0	2.875	2.024	AO	30,347	143,750	06/19/2015	10/15/2018
31428X-AR-7	FEDEX CORP			1	2FE	1,200,850	111.9300	1,119,300	1,000,000	1,115,710	0	(54,949)	0	0	8.000	2.165	JJ	36,889	80,000	06/05/2015	01/15/2019
33766J-AD-5	FIRSTENERGY SOLUTIONS CORP			1	4FE	1,025,171	39.5000	395,000	1,000,000	395,000	(617,095)	(2,226)	0	0	6.050	5.748	FA	22,856	60,500	12/23/2009	08/15/2021
337738-AN-8	FISERV INC				2FE	4,600,000	100.4830	4,622,218	4,600,000	4,600,000	0	0	0	0	2.700	2.699	JD	10,350	124,200	07/30/2015	06/01/2020
33834F-AA-7	FIT WAL-MART STORES INC			2	1FE	7,500,000	99.7620	7,482,150	7,500,000	7,500,000	0	0	0	0	2.750	2.748	FA	77,917	206,250	02/22/2013	08/15/2037
33834J-AA-9	FIT AT&T 2013-E			2	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.000	2.999	JJ	138,333	300,000	04/12/2013	01/15/2038
33834K-AA-6	FIT ASTRAZENECA 2013-G			2	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.000	2.998	MS	44,167	150,000	05/16/2013	09/15/2037
33834L-AA-4	FIT MERCK 2013-F				1FE	4,740,165	94.8030	4,740,165	5,000,000	4,923,038	0	56,201	0	0	1.000	2.175	MN	6,667	50,000	08/16/2013	05/03/2018
33834P-AB-3	FIT CONOCOPHILLIPS 2014-			2	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.125	3.124	FA	130,208	312,500	07/28/2014	02/01/2039
345397-WN-9	FORD MOTOR CREDIT CO LLC				2FE	2,543,677	100.0080	2,550,204	2,550,000	2,549,763	0	5,441	0	0	1.500	1.716	JJ	17,425	38,250	11/16/2015	01/17/2017
369604-BC-6	GENERAL ELECTRIC COMPANY				1FE	991,580	103.5940	1,035,940	1,000,000	998,997	0	1,028	0	0	5.250	5.362	JD	3,646	52,500	05/07/2008	12/06/2017
36962G-2G-8	GENERAL ELECTRIC CORP				1FE	2,960,700	100.4870	3,014,610	3,000,000	2,999,360	0	5,129	0	0	5.400	5.579	FA	61,200	162,000	10/16/2007	02/15/2017
38141G-EU-4	GOLDMAN SACHS GROUP INC				2FE	1,974,000	100.1220	2,002,440	2,000,000	1,999,873	0	3,296	0	0	5.625	5.797	JJ	51,875	112,500	02/01/2007	01/15/2017
38147Q-SG-2	GOLDMAN SACHS GROUP INC			2	2FE	5,000,000	94.7050	4,735,250	5,000,000	5,000,000	0	0	0	0	3.000	3.674	JJ	62,917	150,000	01/27/2015	01/30/2027
38148T-JR-1	GOLDMAN SACHS GROUP INC			2	1FE	15,000,000	95.6790	14,351,850	15,000,000	15,000,000	0	0	0	0	3.000	3.950	JD	8,750	450,000	12/17/2015	12/24/2026
38148T-MS-5	GOLDMAN SACHS GROUP INC			2	1FE	10,000,000	97.7740	9,777,400	10,000,000	10,000,000	0	0	0	0	3.000	2.999	MN	25,833	150,000	05/25/2016	05/31/2028
38148T-MU-0	GOLDMAN SACHS GROUP INC			2	1FE	5,000,000	97.0880	4,854,400	5,000,000	5,000,000	0	0	0	0	3.250	3.676	MN	16,250	81,250	05/19/2016	05/25/2029
38259P-AB-8	GOOGLE INC			1	1FE	1,977,684	106.0470	2,120,940	2,000,000	1,989,220	0	2,225	0	0	3.625	3.760	MN	8,458	72,500	05/19/2011	05/19/2021
40432X-7F-2	HSBC AMERICAS, INC.		C	2	1FE	5,000,000	98.5200	4,926,000	5,000,000	5,000,000	0	0	0	0	2.250	2.228	JJ	49,063	112,500	01/09/2013	07/24/2025
40433U-J4-9	HSBC USA INC		C	2	1FE	5,000,000	99.4750	4,973,750	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	1,250	0	12/22/2016	12/28/2028
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORP			1	1FE	2,172,430	106.9110	2,138,220	2,000,000	2,044,133	0	(29,028)	0	0	6.800	5.193	JD	6,044	136,000	04/20/2012	06/15/2018
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	1FE	1,018,340	100.2340	1,002,340	1,000,000	1,002,796	0	(13,811)	0	0	2.700	1.304	MS	7,950	27,000	11/10/2015	03/15/2017
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	1FE	5,087,273	100.6140	5,030,700	5,000,000	5,055,758	0	(19,936)	0	0	2.400	1.974	MS	35,333	120,000	05/22/2015	09/15/2019
416515-AV-6	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	532,875	107.6080	538,040	500,000	511,099	0	(5,064)	0	0	6.000	4.843	JJ	13,833	30,000	04/20/2012	01/15/2019
423012-AB-9	HEINEKEN NV		C	1	2FE	1,000,500	100.0400	1,000,400	1,000,000	1,000,188	0	(248)	0	0	1.400	1.374	AO	3,500	14,000	09/23/2015	10/01/2017
458140-AJ-9	INTEL CORP			1	1FE	4,155,713	103.9170	4,156,680	4,000,000	4,124,270	0	(24,327)	0	0	3.300	2.600	AO	33,000	132,000	09/09/2015	10/01/2021
459200-GJ-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,038,600	102.9970	1,029,970	1,000,000	1,003,538	0	(4,747)	0	0	5.700	5.177	MS	16,942	57,000	09/14/2007	09/14/2017
46625H-GN-4	JPMORGAN CHASE & CO				2FE	2,053,860	102.1900	2,043,800	2,000,000	2,003,602	0	(6,774)	0	0	6.125	5.744	JD	1,361	122,500	11/01/2007	06/27/2017
478373-AB-9	JOHNSON CONTROLS INC		C	1	2FE	2,815,486	100.1600	2,834,528	2,830,000	2,824,031	0	7,057	0	0	1.400	1.656	MN	6,493	39,620	11/16/2015	11/02/2017
48126D-5U-9	JPMORGAN CHASE & CO			2	1FE	5,000,000	98.0860	4,904,300	5,000,000	5,000,000	0	0	0	0	3.750	3.749	FA	76,042	187,500	07/31/2013	08/05/2028
48126D-6L-8	JPMORGAN CHASE & CO			2	1FE	4,962,500	101.4900	5,074,500	5,000,000	4,970,816	0	2,505	0	0	4.000	4.824	MS	65,000	200,000	08/29/2013	09/04/2028
48126D-6V-6	JPMORGAN CHASE & CO			2	1FE	4,925,000	101.4900	5,074,500	5,000,000	4,937,331	0	3,758	0	0	4.000	5.260	MS	57,222	200,000	09/13/2013	09/18/2033
48126D-BT-5	JPMORGAN CHASE & CO			2	1FE	4,975,000	96.7730	4,838,650	5,000,000	4,981,955	0	1,670	0	0	2.750	3.732	AO	23,299	137,500	10/25/2012	10/30/2027
48126D-LV-9	JPMORGAN CHASE & CO			2	1FE	5,000,000	95.1650	4,758,250	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	5,833	150,000	12/12/2012	12/17/2027
48126N-SY-4	JPMORGAN CHASE & CO			2	1FE	2,970,000	100.8400	3,025,200	3,000,000	2,976,346	0	2,004	0	0	4.000	4.673	AO	20,333	120,000	10/25/2013	10/30/2028
487836-BC-1	KELLOGG CO			1	2FE	2,128,480	105.4080	2,108,160	2,000,000	2,086,754	0	(28,789)	0	0	4.150	2.572	MN	10,606	83,000	07/13/2015	11/15/2019
487836-BH-0	KELLOGG CO			1	2FE	1,004,430	100.2350	1,002,350	1,000,000	1,001,193	0	(3,143)	0	0	1.750	1.430	MN	2,139	17,500	12/16/2015	05/17/2017
501044-BM-2	THE KROGER CO			1	2FE	11,375,033	109.4700	10,742,291	9,813,000	10,704,454	0	(443,101)	0	0	6.800	2.032	JD	29,657	667,284	06/19/2015	12/15/2018
502441-AA-6	LVMH MOET HENNESSY LOUIS VUITTON SA		C	1	1FE	5,199,509	100.1070	5,148,503	5,143,000	5,156,422	0	(27,183)	0	0	1.625	1.091	JD	464	83,574	05/22/2015	06/29/2017
50540R-AK-8	LABORATORY CORP OF AMERICA HLDG			1	2FE	2,033,906	100.4660	2,009,320	2,000,000	2,009,868	0	(15,154)	0	0	2.200	1.427	FA	15,644	44,000	05/22/2015	08/23/2017

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
512807-AM-0	LAM RESEARCH CORP				2FE	5,019,936	100.2070	5,010,350	5,000,000	5,013,436	0	(4,068)	0	0	2.750	2.660	MS	40,486	137,500	05/07/2015	03/15/2020
524660-AT-4	LEGGETT & PLATT, INCORPORATED			1	2FE	2,351,470	102.6510	2,258,322	2,200,000	2,276,411	0	(49,665)	0	0	4.400	2.037	JJ	48,400	96,800	06/19/2015	07/01/2018
552081-AG-6	LYONDELLBASELL INDUSTRIES NV		C		2FE	2,178,900	105.6650	2,113,300	2,000,000	2,103,148	0	(48,910)	0	0	5.000	2.390	AO	21,111	100,000	06/05/2015	04/15/2019
571748-AS-1	MARSH & MCLENNAN CO INC				1FE	3,546,760	99.9680	3,498,880	3,500,000	3,505,930	0	(36,305)	0	0	2.300	1.254	AO	20,125	80,500	11/10/2015	04/01/2017
58013M-EB-6	MCDONALDS CORPORATION			1	2FE	5,284,797	103.4150	5,067,335	4,900,000	5,060,853	0	(202,520)	0	0	5.800	1.584	AO	59,998	284,200	11/18/2015	10/15/2017
58013M-EL-4	MCDONALDS CORP			1	2FE	1,998,994	104.1870	2,083,740	2,000,000	1,999,547	0	94	0	0	3.625	3.631	MN	8,257	72,500	05/20/2011	05/20/2021
58155Q-AD-5	MCKESSON CORP				2FE	4,386,043	107.2210	4,288,840	4,000,000	4,294,973	0	(70,543)	0	0	4.750	2.750	MS	63,333	190,000	09/10/2015	03/01/2021
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC			1	2FE	3,443,154	105.8920	3,176,760	3,000,000	3,193,811	0	(158,684)	0	0	7.125	1.670	MS	62,938	213,750	05/29/2015	03/15/2018
60856B-AA-2	MOLEX INC				2FE	3,180,792	99.7740	3,166,827	3,174,000	3,178,653	0	(1,358)	0	0	2.878	2.830	AO	19,285	91,348	05/07/2015	04/15/2020
61166W-AS-0	MONSANTO CO			1	1FE	2,089,605	99.8410	2,096,661	2,100,000	2,093,297	0	2,538	0	0	2.125	2.255	JJ	20,577	44,625	07/10/2015	07/15/2019
615369-AB-1	MOODY'S CORP				2FE	3,097,755	107.1800	3,215,400	3,000,000	3,058,970	0	(9,540)	0	0	4.500	4.092	MS	45,000	135,000	08/20/2012	09/01/2022
651229-AK-2	NEWELL RUBBERMAID INC			1	2FE	3,354,288	106.2680	3,241,174	3,050,000	3,264,818	0	(55,798)	0	0	4.700	2.648	FA	54,154	143,350	06/02/2015	08/15/2020
654902-AB-1	NOKIA OYJ		C	1	3FE	1,006,062	105.5500	1,055,500	1,000,000	1,001,783	0	(689)	0	0	5.375	5.294	MN	6,868	53,750	06/02/2009	05/15/2019
670346-AG-0	NUCOR CORP			1	2FE	2,848,980	103.5820	2,560,547	2,472,000	2,529,228	0	(60,771)	0	0	5.750	3.161	JD	11,845	142,140	05/02/2011	12/01/2017
681919-AY-2	OMNICOM GROUP INC			1	2FE	1,016,207	110.3610	1,103,610	1,000,000	1,005,098	0	(1,807)	0	0	6.250	6.030	JJ	28,819	62,500	07/22/2009	07/15/2019
718546-AJ-3	PHILLIPS 66			1	2FE	3,880,413	100.5580	3,846,344	3,825,000	3,840,311	0	(40,102)	0	0	2.950	1.732	MN	18,806	112,838	02/10/2016	05/01/2017
740189-AL-9	PRECISION CASTPARTS CORP				1FE	6,874,349	100.3690	6,925,461	6,900,000	6,881,785	0	5,010	0	0	2.250	2.330	JD	6,900	155,250	07/10/2015	06/15/2020
747525-AE-3	QUALCOMM INC			1	1FE	3,916,672	101.3290	4,053,160	4,000,000	3,931,561	0	11,427	0	0	3.000	3.350	MN	13,667	120,000	09/09/2015	05/20/2022
747525-AG-8	QUALCOMM INC			1	1FE	4,998,981	99.9860	4,999,300	5,000,000	4,999,525	0	340	0	0	1.400	1.407	MN	7,972	70,000	05/26/2015	05/18/2018
78008S-LL-8	ROYAL BANK OF CANADA			2	1FE	5,000,000	94.6040	4,730,200	5,000,000	5,000,000	0	0	0	0	2.500	2.500	JD	1,389	125,000	12/06/2012	12/27/2027
78008S-WB-8	ROYAL BANK OF CANADA			2	1FE	5,000,000	98.5700	4,928,500	5,000,000	5,000,000	0	0	0	0	3.000	2.999	MS	39,167	150,000	03/18/2013	03/27/2029
78010U-CX-3	ROYAL BANK OF CANADA			2	1FE	5,000,000	99.3270	4,966,350	5,000,000	5,000,000	0	0	0	0	3.000	2.999	AO	28,333	150,000	10/18/2013	10/23/2025
78010U-CZ-8	ROYAL BANK OF CANADA			2	1FE	4,975,000	96.1470	4,807,350	5,000,000	4,978,963	0	1,253	0	0	3.500	4.819	AO	29,653	175,000	10/21/2013	10/31/2033
78012K-AH-0	ROYAL BANK OF CANADA			2	1FE	10,000,000	90.1290	9,012,900	10,000,000	10,000,000	0	0	0	0	3.000	2.999	FA	110,000	300,000	02/17/2015	02/19/2030
78573A-AA-8	SABMILLER HOLDINGS INC		C	1	2FE	4,129,780	104.3780	4,175,120	4,000,000	4,105,363	0	(18,986)	0	0	3.750	3.180	JJ	69,167	150,000	09/09/2015	01/15/2022
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC				2FE	5,020,807	101.4180	5,070,900	5,000,000	5,013,403	0	(4,557)	0	0	2.750	2.650	MN	17,569	137,500	05/06/2015	11/15/2019
832696-AF-5	J M SMUCKER CO			1	2FE	3,980,822	100.4750	4,019,000	4,000,000	3,986,598	0	3,987	0	0	2.500	2.610	MS	29,444	100,000	07/21/2015	03/15/2020
833034-AE-1	SNAP-ON INC			1	1FE	7,860,923	100.1080	7,508,100	7,500,000	7,512,747	0	(333,932)	0	0	5.500	1.010	JJ	190,208	412,500	12/11/2015	01/15/2017
845437-BK-7	SOUTHWESTERN ELECTRIC POWER CO			1	2FE	1,085,840	108.5810	1,085,810	1,000,000	1,022,333	0	(10,123)	0	0	6.450	5.280	JJ	29,742	64,500	08/12/2009	01/15/2019
88732J-AL-2	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	2,330,620	106.7620	2,135,240	2,000,000	2,077,531	0	(49,150)	0	0	6.750	4.060	JJ	67,500	135,000	05/04/2011	07/01/2018
89233P-5S-1	TOYOTA MOTOR CREDIT CORPORATION		C	1	1FE	2,039,762	100.0190	2,000,380	2,000,000	2,000,249	0	(8,294)	0	0	2.050	1.630	JJ	19,247	41,000	01/27/2012	01/12/2017
89233P-6P-6	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	2,985,000	97.1620	2,914,860	3,000,000	2,989,285	0	1,002	0	0	2.250	3.752	MJSD	2,250	67,500	09/14/2012	09/19/2027
89233P-6R-2	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	5,000,000	95.4250	4,771,250	5,000,000	5,000,000	0	0	0	0	3.000	2.999	JAJO	27,500	150,000	10/10/2012	10/25/2032
89233P-7J-9	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	4,417,500	97.1330	4,856,650	5,000,000	4,518,163	0	30,002	0	0	3.000	4.532	FA	61,250	150,000	08/19/2013	02/04/2033
89236T-BK-0	TOYOTA MOTOR CREDIT CORP		C	2	1FE	4,950,000	99.0640	4,953,200	5,000,000	4,958,245	0	3,357	0	0	3.000	4.172	JD	4,583	150,000	07/14/2014	06/20/2029
902133-AF-4	TYCO ELECTRONICS GROUP		C	1	1FE	6,405,335	103.7250	6,119,775	5,900,000	6,114,047	0	(282,894)	0	0	6.550	1.648	AO	96,613	386,450	12/16/2015	10/01/2017
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	2,073,520	104.2200	2,084,400	2,000,000	2,009,476	0	(8,683)	0	0	5.500	5.026	JJ	50,722	110,000	01/24/2008	01/15/2018
91324P-CK-6	UNITEDHEALTH GROUP INC			1	1FE	8,024,167	100.1620	8,012,960	8,000,000	8,009,891	0	(14,276)	0	0	1.450	1.221	JJ	52,844	58,000	03/11/2016	07/17/2017
92857W-AP-5	VODAFONE GROUP PLC		C	1	2FE	2,677,631	100.5750	2,564,663	2,550,000	2,560,450	0	(66,973)	0	0	5.625	2.951	FA	49,406	143,438	08/07/2015	02/27/2017
92857W-AY-6	VODAFONE GROUP PLC		C	1	2FE	9,972,450	99.8150	9,981,500	10,000,000	9,989,486	0	13,809	0	0	1.250	1.394	MS	32,986	93,750	04/19/2016	09/26/2017
931142-CJ-0	WAL-MART STORES INC				1FE	4,173,140	104.8770	4,195,080	4,000,000	4,024,045	0	(20,222)	0	0	5.800	5.241	FA	87,644	232,000	11/19/2007	02/15/2018
94973V-AV-9	ANTHEM INC			1	2FE	1,469,304	100.1110	1,451,610	1,450,000	1,451,713	0	(13,937)	0	0	2.375	1.402	FA	13,010	34,438	09/23/2015	02/15/2017
94973V-BE-6	ANTHEM INC			1	2FE	1,179,259	100.6540	1,167,586	1,160,000	1,169,639	0	(6,131)	0	0	2.300	1.750	JJ	12,302	26,680	05/29/2015	07/15/2018
949746-NX-5	WELLS FARGO & CO				1FE	6,953,296	103.6760	7,257,320	7,000,000	6,994,443	0	5,586	0	0	5.625	5.713	JD	21,875	393,750	12/13/2007	12/11/2017
94986R-HC-8	WELLS FARGO & CO			9	1FE	3,000,000	99.1520	2,974,560	3,000,000	3,000,000	0	0	0	0	1.490	1.490	JAJO	7,825	35,412	01/27/2012	01/28/2019
94986R-KV-2	WELLS FARGO & CO			2	1FE	5,000,000	96.5750	4,828,750	5,000,000	5,000,000	0	0	0	0	3.000	2.999	JAJO	25,417	150,000	07/26/2012	08/02/2027
94986R-NK-3	WELLS FARGO & CO			2	1FE	5,000,000	97.4030	4,870,150	5,000,000	5,000,000	0	0	0	0	3.150	3.149	FMAN	17,063	157,500	02/22/2013	02/22/2030
94986R-NZ-0	WELLS FARGO & CO			2	1FE	5,000,000	95.8110	4,790,550	5,000,000	5,000,000	0	0	0	0	3.000	3.000	MJSD	1,250	150,000	03/25/2013	03/28/2031
94986R-YA-3	WELLS FARGO & CO			2	1FE	5,000,000	95.5000	4,775,000	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JJ	62,917	150,000	07/28/2015	07/31/2030
959802-AT-6	WESTERN UNION CO			1	2FE	5,129,956	102.0030	5,100,150	5,000,000	5,081,667	0	(32,715)	0	0	3.350	2.640	MN	18,146	167,500	07/20/2015	05/22/2019
961214-BV-4	WESTPAC BANKING CORP		C		1FE	10,108,230	100.4380	10,043,800	10,000,000	10,051,692	0	(56,538)	0	0	2.000	1.160	FA	76,111	100,000	04/20/2016	08/14/2017

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
963320-AQ-9	WHIRLPOOL CORP			1	2FE	1,583,899	100.3860	1,581,080	1,575,000	1,580,267	0	(2,356)	0	0	2.400	2.241	MS	12,600	37,800	06/04/2015	03/01/2019
988498-AG-6	YUM! BRANDS INC				4FE	5,255,200	102.1250	5,106,250	5,000,000	5,106,250	242,052	(46,902)	0	0	3.875	2.817	MN	32,292	193,750	05/07/2015	11/01/2020
98978V-AG-8	ZOETIS INC			1	2FE	5,008,543	100.0000	5,000,000	5,000,000	5,003,473	0	(3,144)	0	0	1.875	1.810	FA	39,063	93,750	05/06/2015	02/01/2018
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						595,037,656	XXX	586,125,688	584,600,000	588,230,641	(530,978)	(3,718,162)	0	0	XXX	XXX	XXX	4,845,024	18,392,699	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						595,037,656	XXX	586,125,688	584,600,000	588,230,641	(530,978)	(3,718,162)	0	0	XXX	XXX	XXX	4,845,024	18,392,699	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						616,448,803	XXX	608,426,800	605,700,000	609,484,715	(530,978)	(3,755,793)	0	0	XXX	XXX	XXX	5,038,003	19,140,539	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						686,702	XXX	726,237	670,704	683,280	0	(449)	0	0	XXX	XXX	XXX	3,257	40,594	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						660,000	XXX	702,577	660,000	660,000	0	0	0	0	XXX	XXX	XXX	3,713	44,550	XXX	XXX
8399999 Subtotals - Total Bonds						617,795,505	XXX	609,855,613	607,030,704	610,827,995	(530,978)	(3,756,242)	0	0	XXX	XXX	XXX	5,044,972	19,225,683	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Mutual Funds																	
015566-30-0	ALGER SPECTRA CL I MF			318,590.770	5,355,511	16.810	5,355,511	4,671,290	0	109,627	0	(114,693)	0	(114,693)	0	L	12/31/2014
115233-79-3	BROWN ADVISORY SMALL CAP CL INV MF			105,862.710	2,793,717	26.390	2,793,717	2,514,705	6,150	3,370	0	493,320	0	493,320	0	L	12/31/2014
24610C-85-7	DELAWARE VAL CL I MF			510,487.020	10,046,384	19.680	10,046,384	9,031,134	0	252,181	0	1,066,918	0	1,066,918	0	L	12/03/2015
316071-10-9	FIDELITY CONTRA MF			62,278.260	6,131,918	98.460	6,131,918	4,779,194	0	233,668	0	(30,516)	0	(30,516)	0	L	12/31/2014
316389-77-4	FIDELITY ADVISOR SML CAP VAL CL I MF			226,069.040	4,252,359	18.810	4,252,359	4,073,992	0	304,063	0	467,963	0	467,963	0	L	12/31/2014
339128-10-0	JPMORGAN MID CAP VAL CL L MF			124,037.980	4,514,983	36.400	4,514,983	4,694,496	39,371	317,696	0	301,412	0	301,412	0	L	12/31/2014
353533-88-8	FRANKLIN INTL SMLER CO GRW CL ADV MF			197,749.850	3,247,052	16.420	3,247,052	3,751,540	0	303,586	0	(425,162)	0	(425,162)	0	L	12/31/2014
354713-65-3	FRANKLIN SMALL CAP GROWTH CL ADV MF			226,841.100	4,477,843	19.740	4,477,843	4,626,622	0	0	0	356,141	0	356,141	0	L	12/31/2014
413838-20-2	OAKMARK INTL CL I MF		C	116,729.150	2,649,752	22.700	2,649,752	2,679,152	0	39,268	0	156,417	0	156,417	0	L	12/31/2014
416648-85-5	HARTFORD EQT INC CL Y MF			238,642.090	4,448,289	18.640	4,448,289	4,270,214	0	235,444	0	379,441	0	379,441	0	L	12/31/2014
464287-46-5	ISHARES MSCI EAFE ETF			79,004.000	4,560,901	57.730	4,560,901	4,694,241	0	122,879	0	(36,003)	0	(36,003)	0	L	12/28/2016
464287-49-9	ISHARES RUSSELL MID CAP ETF			37,307.000	6,672,730	178.860	6,672,730	5,290,387	0	104,247	0	641,569	0	641,569	0	L	12/28/2016
46429B-68-9	ISHARE EDGE MSCI MIN VOL EAFE ETF			70,431.000	4,311,786	61.220	4,311,786	4,629,222	0	136,157	0	(279,702)	0	(279,702)	0	L	12/28/2016
47803W-40-6	JOHN HAN FD III DS VAL MD CP CL I MF			377,728.000	8,109,820	21.470	8,109,820	5,227,182	0	228,390	0	876,329	0	876,329	0	L	12/31/2014
52469H-25-5	CB LARGE CAP GR;IS			129,229.030	4,837,043	37.430	4,837,043	4,887,442	0	105,313	0	(50,399)	0	(50,399)	0	V	10/03/2016
55273E-82-2	MFS INTL VAL CL I MF			177,700.460	6,493,175	36.540	6,493,175	6,282,048	0	118,492	0	145,714	0	145,714	0	L	12/03/2015
64122Q-30-9	NEUBERGER BERM MUL CP OP CL INST MF			369,595.200	6,076,145	16.440	6,076,145	5,472,488	0	219,466	0	517,433	0	517,433	0	L	12/31/2014
68380L-40-7	OPPENHEIMER INTL GRW CL Y MF			98,720.120	3,423,614	34.680	3,423,614	3,581,467	0	45,883	0	(119,451)	0	(119,451)	0	L	12/31/2014
73937B-63-9	POWERSHARES S&P SMALLCAP LOW VOL ETF			99,862.000	4,336,008	43.420	4,336,008	3,599,384	0	68,174	0	734,644	0	734,644	0	L	12/28/2016
73937B-64-7	POWERSHARES S&P MIDCAP LOW VOL ETF			165,580.000	6,724,204	40.610	6,724,204	6,060,681	0	94,984	0	657,330	0	657,330	0	L	12/28/2016
73937B-77-9	POWERSHARES S&P 500 LOW VOLAT ETF			239,917.000	9,975,749	41.580	9,975,749	9,556,151	0	121,714	0	369,931	0	369,931	0	L	12/28/2016
779556-10-9	T. ROWE PRICE MID CAP GRW MF			84,361.550	6,358,330	75.370	6,358,330	6,058,003	0	219,340	0	172,941	0	172,941	0	L	12/03/2015
779562-10-7	T. ROWE PRICE NEW HORIZONS MF			74,642.340	3,232,760	43.310	3,232,760	2,961,493	0	186,606	0	63,446	0	63,446	0	L	12/31/2014
92206C-66-4	VANGUARD RUSSELL 2000 ETF			39,896.000	4,307,571	107.970	4,307,571	3,289,725	0	50,514	0	681,673	0	681,673	0	L	12/28/2016
92206C-73-0	VANGUARD RUSSELL 1000 ETF			102,718.000	10,539,894	102.610	10,539,894	8,450,159	0	179,380	0	860,105	0	860,105	0	L	12/28/2016
9299999 - Mutual Funds					137,877,535	XXX	137,877,535	125,132,413	45,520	3,800,440	0	7,886,801	0	7,886,801	0	XXX	XXX
Money Market Mutual Funds																	
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT			1,307,890.190	1,307,890	1.000	1,307,890	1,307,890	0	0	0	0	0	0	0	V	12/29/2016
9399999 - Money Market Mutual Funds					1,307,890	XXX	1,307,890	1,307,890	0	0	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					139,185,426	XXX	139,185,426	126,440,304	45,520	3,800,440	0	7,886,801	0	7,886,801	0	XXX	XXX
9899999 Total Preferred and Common Stocks					139,185,426	XXX	139,185,426	126,440,304	45,520	3,800,440	0	7,886,801	0	7,886,801	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total $ value (included in Column 8) of all such issues $ 0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130A9-PB-1	FEDERAL HOME LOAN BANKS		11/01/2016	Adjustment	XXX	3,500,000	3,500,000	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,500,000	3,500,000	0
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00507U-AB-7	ACTAVIS FUNDING SCS	C	02/17/2016	DAVIDSON D.A. + COMPANY INC.	XXX	5,288,831	5,304,000	12,833
025816-AX-7	AMERICAN EXPRESS CO		04/25/2016	NATIONAL FINANCIAL SERVICES CO	XXX	3,193,712	3,000,000	30,750
03073E-AK-1	AMERISOURCEBERGEN CORP		05/10/2016	DAVIDSON D.A. + COMPANY INC.	XXX	3,205,152	3,200,000	18,196
032095-AD-3	AMPHENOL CORP		02/10/2016	NATIONAL FINANCIAL SERVICES CO	XXX	2,497,580	2,500,000	16,253
046353-AB-4	ASTRAZENECA PLC	C	04/19/2016	DAVIDSON D.A. + COMPANY INC.	XXX	5,753,953	5,393,000	32,703
079860-AA-0	BELLSOUTH CORPORATION		05/03/2016	THE HUNTINGTON INVESTMENT COMPANY	XXX	10,298,493	10,000,000	13,392
22548Q-7D-1	CREDIT SUISSE AG LONDON BRH MED TERM	C	05/25/2016	THE HUNTINGTON INVESTMENT COMPANY	XXX	10,000,000	10,000,000	0
268948-AA-4	EAGLE BANCORP INC (MD)		12/01/2016	DAVIDSON D.A. + COMPANY INC.	XXX	5,087,500	5,000,000	125,382
278642-AG-8	EBAY INC		05/04/2016	DAVIDSON D.A. + COMPANY INC.	XXX	3,177,018	3,178,000	12,302
38148T-MS-5	GOLDMAN SACHS GROUP INC MEDIUM TERM		05/25/2016	DAVIDSON D.A. + COMPANY INC.	XXX	10,000,000	10,000,000	0
38148T-MU-0	GOLDMAN SACHS GROUP INC MEDIUM TERM		05/19/2016	NATIONAL FINANCIAL SERVICES CO	XXX	5,000,000	5,000,000	0
40433U-J4-9	HSBC USA INC	C	12/22/2016	DAVIDSON D.A. + COMPANY INC.	XXX	5,000,000	5,000,000	0
718546-AJ-3	PHILLIPS 66		02/10/2016	NATIONAL FINANCIAL SERVICES CO	XXX	3,880,413	3,825,000	32,911
91324P-CK-6	UNITEDHEALTH GROUP INC		03/11/2016	NATIONAL FINANCIAL SERVICES CO	XXX	8,024,167	8,000,000	19,011
92857W-AY-6	VODAFONE GROUP PLC	C	04/19/2016	DAVIDSON D.A. + COMPANY INC.	XXX	4,997,850	5,000,000	4,514
961214-BV-4	WESTPAC BANKING CORP	C	04/20/2016	THE HUNTINGTON INVESTMENT COMPANY	XXX	10,108,230	10,000,000	39,444
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						95,512,899	94,400,000	357,690
8399997 - Bonds - Subtotals - Bonds - Part 3						99,012,899	97,900,000	357,690
8399998 - Bonds - Summary item from Part 5 for Bonds						20,557,690	20,074,000	299,239
8399999 - Bonds - Subtotals - Bonds						119,570,589	117,974,000	656,929
Common Stocks - Mutual Funds								
464287-46-5	ISHARES MSCI EAFE ETF		12/28/2016	VARIOUS	25,778.000	1,471,473	XXX	0
464287-49-9	ISHARES RUSSELL MID CAP ETF		12/28/2016	VARIOUS	9,457.000	1,570,148	XXX	0
46429B-68-9	ISHARES MSCI EAFE MIN VOLAT ETF		12/28/2016	VARIOUS	55,585.000	3,628,428	XXX	0
52469H-25-5	CB LARGE CAP GR;IS		10/03/2016	NO BROKER	129,229.030	4,887,442	XXX	0
73937B-63-9	POWERSHARES S&P SMALLCAP LOW VOL ETF		12/28/2016	VARIOUS	77,544.000	2,848,132	XXX	0
73937B-64-7	POWERSHARES S&P MIDCAP LOW VOL ETF		12/28/2016	VARIOUS	128,600.000	4,809,180	XXX	0
73937B-77-9	POWERSHARES S&P 500 LOW VOLAT ETF		12/28/2016	VARIOUS	186,730.000	7,554,395	XXX	0
92206C-66-4	VANGUARD RUSSELL 2000 ETF		12/28/2016	VARIOUS	10,573.000	980,670	XXX	0
92206C-73-0	VANGUARD RUSSELL 1000 ETF		12/28/2016	VARIOUS	27,638.000	2,650,049	XXX	0
9299999 - Common Stocks - Mutual Funds						30,399,916	XXX	0
Common Stocks - Money Market Mutual Funds								
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/29/2016	Direct	1,400,151.210	1,400,151	XXX	0
9399999 - Common Stocks - Money Market Mutual Funds						1,400,151	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						31,800,068	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						54,420,234	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						86,220,302	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						86,220,302	XXX	0
9999999 Totals						205,790,891	XXX	656,929

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (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
Bonds - U.S. Governments																				
36202F-C6-1	RMBS - G2 004593		12/01/2016	VARIOUS		80,877	80,877	83,872	83,573	0	(2,695)	0	(2,695)	0	80,877	0	0	0	2,069	12/20/2039
38374V-ZM-4	CMO/RMBS - GN-0954C-NB		10/01/2016	Direct		139,136	139,136	143,180	141,750	0	(2,614)	0	(2,614)	0	139,136	0	0	0	2,346	06/20/2037
38376J-Y4-0	CMO/RMBS - GN-09123C-GA		12/01/2016	VARIOUS		792,088	792,088	807,682	799,499	0	(7,412)	0	(7,412)	0	792,088	0	0	0	19,717	01/20/2038
0599999 - Bonds - U.S. Governments						1,012,101	1,012,101	1,034,734	1,024,822	0	(12,721)	0	(12,721)	0	1,012,101	0	0	0	24,132	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128KU-G5-0	RMBS - FH A63820		12/01/2016	VARIOUS		11,360	11,360	11,371	11,369	0	(9)	0	(9)	0	11,360	0	0	0	365	08/01/2037
31315P-SN-0	FEDERAL AGRICULTURAL MORTGAGE CORP		03/10/2016	Maturity		1,000,000	1,000,000	1,002,890	1,000,117	0	(117)	0	(117)	0	1,000,000	0	0	0	13,000	03/10/2016
31335H-UN-1	RMBS - FH C90589		12/01/2016	VARIOUS		30,765	30,765	31,227	31,038	0	(273)	0	(273)	0	30,765	0	0	0	921	11/01/2022
313381-FU-4	FEDERAL HOME LOAN BANKS		03/21/2016	Redemption		2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	0	0	14,250	12/21/2027
3136G0-MC-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/21/2016	Redemption		5,000,000	5,000,000	4,992,500	4,993,823	0	177	0	177	0	4,994,000	0	6,000	6,000	75,000	06/21/2032
3136G0-PD-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/28/2016	Redemption		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	75,000	06/28/2032
3136G0-PP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/28/2016	Redemption		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	159,375	06/28/2032
3136G0-ZR-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/29/2016	Redemption		639,000	639,000	639,000	639,000	0	0	0	0	0	639,000	0	0	0	15,975	08/27/2027
31371K-KE-0	RMBS - FN 254193		12/01/2016	VARIOUS		30,712	30,712	31,173	30,965	0	(253)	0	(253)	0	30,712	0	0	0	807	02/01/2022
31371N-H2-4	RMBS - FN 256849		12/01/2016	VARIOUS		13,901	13,901	13,962	13,954	0	(53)	0	(53)	0	13,901	0	0	0	367	08/01/2037
31411N-WW-3	RMBS - FN 912461		12/01/2016	VARIOUS		10,338	10,338	10,329	10,291	0	47	0	47	0	10,338	0	0	0	320	03/01/2037
31413T-LF-7	RMBS - FN 954926		12/01/2016	VARIOUS		3,425	3,425	3,526	3,511	0	(87)	0	(87)	0	3,425	0	0	0	104	07/01/2037
31413T-ND-0	RMBS - FN 954988		12/01/2016	VARIOUS		58,739	58,739	60,483	60,240	0	(1,501)	0	(1,501)	0	58,739	0	0	0	1,279	07/01/2037
44352T-AA-6	HUBER HEIGHTS OHIO CITY SCH DIST		12/01/2016	Call @ 106.479		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	4,050	12/01/2024
677555-Q3-1	OHIO ST ECONOMIC DEV REV		09/29/2016	Redemption		1,755,000	1,755,000	1,755,000	1,755,000	0	0	0	0	0	1,755,000	0	0	0	116,083	06/01/2022
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						24,963,240	24,963,241	24,961,460	24,959,308	0	(2,068)	0	(2,068)	0	24,957,241	0	6,000	6,000	476,896	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00182F-AR-7	ANZ NATIONAL (INTL) LTD LONDON BRANCH	C	03/24/2016	Maturity		3,000,000	3,000,000	3,024,263	3,003,102	0	(3,102)	0	(3,102)	0	3,000,000	0	0	0	16,875	03/24/2016
00287Y-AJ-8	ABBVIE INC		12/19/2016	Call @ 100.533		7,500,000	7,500,000	7,548,900	7,537,146	0	(19,180)	0	(19,180)	0	7,517,966	0	(17,966)	(17,966)	193,148	11/06/2017
018490-AM-4	ALLERGAN INC	C	04/01/2016	Maturity		1,000,000	1,000,000	1,022,614	1,000,853	0	(853)	0	(853)	0	1,000,000	0	0	0	28,750	04/01/2016
02665W-AB-7	AMERICAN HONDA FINANCE CORP	C	10/07/2016	Maturity		1,000,000	1,000,000	1,009,780	1,003,235	0	(3,235)	0	(3,235)	0	1,000,000	0	0	0	11,250	10/07/2016
02687Q-BC-1	AMERICAN INTERNATIONAL GROUP INC		10/18/2016	Maturity		3,000,000	3,000,000	3,018,600	3,002,095	0	(2,095)	0	(2,095)	0	3,000,000	0	0	0	168,000	10/18/2016
031162-BL-3	AMGEN INC		11/15/2016	Maturity		5,500,000	5,500,000	5,588,703	5,572,300	0	(72,300)	0	(72,300)	0	5,500,000	0	0	0	137,500	11/15/2016
060505-CS-1	BANK OF AMERICA CORP		10/14/2016	Maturity		3,000,000	3,000,000	3,017,850	3,001,997	0	(1,997)	0	(1,997)	0	3,000,000	0	0	0	168,750	10/14/2016
071813-AW-9	BAXTER INTERNATIONAL INC		09/01/2016	Maturity		2,400,000	2,400,000	2,569,032	2,480,970	0	(80,970)	0	(80,970)	0	2,400,000	0	0	0	141,600	09/01/2016
097023-BC-8	BOEING CO		11/21/2016	Maturity		6,325,000	6,325,000	6,653,562	6,494,800	0	(169,800)	0	(169,800)	0	6,325,000	0	0	0	237,188	11/20/2016
126650-BE-9	CVS CORP		08/15/2016	Maturity		2,000,000	2,000,000	2,225,100	2,023,939	0	(23,939)	0	(23,939)	0	2,000,000	0	0	0	122,500	08/15/2016
127055-AG-6	CABOT CORP		09/28/2016	Redemption		1,425,000	1,425,000	1,507,960	1,466,629	0	(41,172)	0	(41,172)	0	1,425,457	0	(457)	(457)	71,182	10/01/2016
14040H-AX-3	CAPITAL ONE FINANCIAL CORP		07/15/2016	Maturity		3,000,000	3,000,000	3,084,210	3,033,505	0	(33,505)	0	(33,505)	0	3,000,000	0	0	0	94,500	07/15/2016
17275R-AC-6	CISCO SYSTEMS INC		02/22/2016	Maturity		1,000,000	1,000,000	1,126,490	1,003,896	0	(3,896)	0	(3,896)	0	1,000,000	0	0	0	27,500	02/22/2016
19122T-AD-1	COCA-COLA ENTERPRISES INC		08/19/2016	Maturity		3,475,000	3,475,000	3,535,569	3,500,984	0	(25,984)	0	(25,984)	0	3,475,000	0	0	0	69,500	08/19/2016
233331-AM-9	DTE ENERGY CO		09/01/2016	Maturity		4,155,000	4,155,000	4,439,906	4,248,065	0	(93,065)	0	(93,065)	0	4,155,000	0	0	0	131,921	06/01/2016
25156P-AH-6	DEUTSCHE TELEKOM INTERNATIONAL	C	03/23/2016	Maturity		3,616,000	3,616,000	3,933,412	3,656,244	0	(40,244)	0	(40,244)	0	3,616,000	0	0	0	103,960	03/23/2016
25468P-CE-4	WALT DISNEY CO		09/15/2016	Maturity		2,000,000	2,000,000	2,088,280	2,008,746	0	(8,746)	0	(8,746)	0	2,000,000	0	0	0	112,500	09/15/2016
26138E-AM-1	DR PEPPER SNAPPLE GROUP INC		01/15/2016	Maturity		4,000,000	4,000,000	4,112,284	4,003,551	0	(3,551)	0	(3,551)	0	4,000,000	0	0	0	58,000	01/15/2016
278865-AK-6	ECOLAB INC		12/08/2016	Maturity @ 100.0		5,000,000	5,000,000	5,258,708	5,097,472	0	(97,472)	0	(97,472)	0	5,000,000	0	0	0	150,000	12/08/2016
36962G-5C-4	GENERAL ELECTRIC CAPITAL CORP		05/09/2016	Maturity		3,000,000	3,000,000	3,111,053	3,025,876	0	(25,876)	0	(25,876)	0	3,000,000	0	0	0	44,250	05/09/2016
36962G-Y4-0	GENERAL ELECTRIC CAPITAL CORPORATION		10/20/2016	Maturity		3,000,000	3,000,000	3,035,460	3,003,729	0	(3,729)	0	(3,729)	0	3,000,000	0	0	0	161,250	10/20/2016
37033L-GA-8	GENERAL MLS INC-MEDIUM TERM		10/17/2016	Maturity		5,500,000	5,500,000	5,998,058	5,742,766	0	(242,766)	0	(242,766)	0	5,500,000	0	0	0	354,200	10/15/2022
375558-AT-0	GILEAD SCIENCES INC		12/01/2016	Maturity @ 100.0		15,000,000	15,000,000	15,466,421	15,311,740	0	(311,740)	0	(311,740)	0	15,000,000	0	0	0	457,500	12/01/2016
38141G-HW-7	GOLDMAN SACHS GROUP, INC. (THE)		05/26/2016	Redemption		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	121,875	11/26/2027
38141G-NR-1	GOLDMAN SACHS GROUP INC		05/23/2016	Redemption		5,000,000	5,000,000	4,975,000	4,979,738	0	649	0	649	0	4,980,387	0	19,613	19,613	131,250	02/22/2028
38148T-3H-0	GOLDMAN SACHS GROUP INC		08/18/2016	Redemption		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	150,000	05/18/2020
416515-AR-5	HARTFORD FINANCIAL SERVICES GROUP INC		10/17/2016	Maturity		3,000,000	3,000,000	2,932,530	2,992,589	0	7,411	0	7,411	0	3,000,000	0	0	0	165,000	10/15/2016
46625H-JA-9	J.P. MORGAN CHASE & CO.		07/05/2016	Maturity		3,700,000	3,700,000	3,802,601	3,743,814	0	(43,814)	0	(43,814)	0	3,700,000	0	0	0	116,550	07/05/2016
478366-AR-8	JOHNSON CONTROLS INC		01/15/2016	Maturity		3,170,000	3,170,000	3,357,067	3,175,916	0	(5,916)	0	(5,916)	0	3,170,000	0	0	0	87,175	01/15/2016
478366-AZ-0	JOHNSON CONTROLS INC	C	12/01/2016	Maturity @ 100.0		2,000,000	2,000,000	2,069,780	2,014,037	0	(14,037)	0	(14,037)	0	2,000,000	0	0	0	52,000	12/01/2016
50540R-AH-5	LABORATORY CORP OF AMERICA HLDG		05/16/2016	Maturity		7,528,000	7,528,000	7,759,413	7,587,625	0	(59,625)	0	(59,625)	0	7,528,000	0	0	0	117,625	05/15/2016
53079E-AK-0	LIBERTY MUTUAL GROUP INC		08/15/2016	Maturity		5,000,000	5,000,000	5,378,242	5,175,337	0	(175,337)	0	(175,337)	0	5,000,000	0	0	0	335,000	08/15/2016
590188-4M-7	MERRILL LYNCH & CO INC		05/16/2016	Maturity		1,000,000	1,000,000	1,037,500	1,001,944	0	(1,944)	0	(1,944)	0	1,000,000	0	0	0	30,250	05/16/2016
674599-BZ-7	OCCIDENTAL PETROLEUM CORP		02/01/2016	Maturity		1,000,000	1,000,000	993,300	999,877	0	123	0	123	0	1,000,000	0	0	0	12,500	02/01/2016
68402L-AC-8	ORACLE CORP		01/15/2016	Maturity		1,000,000	1,000,000	1,114,260	1,000,966	0	(966)	0	(966)	0	1,000,000	0	0	0	26,250	01/15/2016
709599-AJ-3	PENSKE TRUCK LEASING CO LP		03/15/2016	Maturity		3,000,000	3,000,000	3,097,854	3,011,308	0	(11,308)	0	(11,308)	0	3,000,000	0	0	0	37,500	03/15/2016

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (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
713448-BT-4	PEPSICO INC		05/10/2016	Maturity		1,291,000	1,291,000	1,318,380	1,299,530	0	(8,530)	0	(8,530)	0	1,291,000	0	0	0	16,138	05/10/2016
717081-DB-6	PFIZER INC		12/15/2016	Call @ 109.257		2,000,000	2,000,000	2,149,820	2,057,787	0	(16,092)	0	(16,092)	0	2,041,695	0	(41,695)	(41,695)	355,577	03/15/2019
74834L-AR-1	QUEST DIAGNOSTICS INC		04/01/2016	Maturity		1,025,000	1,025,000	1,059,789	1,031,117	0	(6,117)	0	(6,117)	0	1,025,000	0	0	0	16,400	04/01/2016
78409V-AA-2	S&P GLOBAL INC.		10/20/2016	Redemption		2,000,000	2,000,000	2,002,871	2,000,878	0	(142)	0	(142)	0	2,000,737	0	(737)	(737)	225,419	11/15/2017
816851-AN-9	SEMPRA ENERGY		06/01/2016	Maturity		4,058,000	4,058,000	4,333,020	4,151,781	0	(93,781)	0	(93,781)	0	4,058,000	0	0	0	131,885	06/01/2016
826200-AC-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	10/17/2016	Maturity		1,500,000	1,500,000	1,549,592	1,505,414	0	(5,414)	0	(5,414)	0	1,500,000	0	0	0	86,250	10/17/2016
863667-AC-5	STRYKER CORP		09/30/2016	Maturity		3,310,000	3,310,000	3,375,836	3,343,363	0	(33,363)	0	(33,363)	0	3,310,000	0	0	0	66,200	09/30/2016
867914-BE-2	SUNTRUST BANKS INC		12/20/2016	Call @ 100.0		10,000,000	10,000,000	10,240,200	10,213,367	0	(213,367)	0	(213,367)	0	10,000,000	0	0	0	495,833	01/20/2017
87612E-AN-6	TARGET CORP		07/15/2016	Maturity		1,000,000	1,000,000	1,043,700	1,003,868	0	(3,868)	0	(3,868)	0	1,000,000	0	0	0	58,750	07/15/2016
87656X-AD-3	TATE & LYLE INTERNATIONAL FINANCE PLC	C	06/15/2016	Maturity		2,000,000	2,000,000	2,143,786	2,049,565	0	(49,565)	0	(49,565)	0	2,000,000	0	0	0	66,250	06/15/2016
88165F-AC-6	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	11/10/2016	Maturity		2,904,000	2,904,000	2,966,954	2,937,521	0	(33,521)	0	(33,521)	0	2,904,000	0	0	0	69,696	11/10/2016
883203-BR-1	TEXTRON INC		09/21/2016	Maturity		2,341,000	2,341,000	2,468,163	2,404,421	0	(63,421)	0	(63,421)	0	2,341,000	0	0	0	108,271	09/21/2016
883556-BA-9	THERMO FISHER SCIENTIFIC INC		06/01/2016	Redemption		5,000,000	5,000,000	5,116,950	5,040,837	0	(19,544)	0	(19,544)	0	5,021,293	0	(21,293)	(21,293)	104,050	08/15/2016
89236T-BD-6	TOYOTA MOTOR CREDIT CORP	C	03/07/2016	Redemption		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	7,500	03/03/2017
92277G-AA-5	VENTAS REALTY LP		07/07/2016	Redemption		2,117,005	2,112,000	2,139,477	2,120,850	0	(6,191)	0	(6,191)	0	2,114,660	0	2,346	2,346	25,552	09/26/2016
92343V-BD-5	VERIZON COMMUNICATIONS INC		04/11/2016	Redemption		5,000,000	5,000,000	5,082,150	5,043,413	0	(14,430)	0	(14,430)	0	5,028,983	0	(28,983)	(28,983)	82,361	11/01/2016
925524-BB-5	VIACOM INC		05/02/2016	Adjustment		4,007,000	4,007,000	4,276,138	4,078,581	0	(71,581)	0	(71,581)	0	4,007,000	0	0	0	125,219	04/30/2016
928670-AW-8	VOLKSWAGEN INTERNATIONAL FINANCE NV	C	11/18/2016	Maturity		3,060,000	3,060,000	3,077,062	3,067,353	0	(7,353)	0	(7,353)	0	3,060,000	0	0	0	34,425	11/18/2016
963320-AN-6	WHIRLPOOL CORP		06/15/2016	Maturity		1,100,000	1,100,000	1,173,510	1,128,324	0	(28,324)	0	(28,324)	0	1,100,000	0	0	0	35,750	06/15/2016
98389B-AP-5	XCEL ENERGY INC		05/09/2016	Maturity		1,075,000	1,075,000	1,079,494	1,075,835	0	(835)	0	(835)	0	1,075,000	0	0	0	4,031	05/09/2016
98419M-AA-8	XYLEM INC		04/11/2016	Redemption		5,000,000	5,000,000	5,182,707	5,084,898	0	(32,684)	0	(32,684)	0	5,052,214	0	(52,214)	(52,214)	154,687	09/20/2016
98978V-AE-3	ZOETIS INC		02/01/2016	Maturity		1,500,000	1,500,000	1,502,665	1,500,226	0	(226)	0	(226)	0	1,500,000	0	0	0	8,625	02/01/2016
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						207,082,005	207,077,000	213,676,024	209,545,720	0	(2,322,329)	0	(2,322,329)	0	207,223,391	0	(141,385)	(141,385)	6,723,668	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						233,057,347	233,052,342	239,672,218	235,529,851	0	(2,337,118)	0	(2,337,118)	0	233,192,733	0	(135,385)	(135,385)	7,224,695	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						20,074,000	20,074,000	20,557,690		0	(332,120)	0	(332,120)	0	20,225,570	0	(151,570)	(151,570)	990,863	XXX
8399999 -						253,131,347	253,126,342	260,229,908	235,529,851	0	(2,669,238)	0	(2,669,238)	0	253,418,302	0	(286,955)	(286,955)	8,215,558	XXX
Common Stocks - Mutual Funds																				
52468C-70-3	CB Aggressive Growth;IS		11/01/2016	NO BROKER	22,371.230	4,878,046		4,270,213	4,610,262	(340,049)	0	0	(340,049)	0	4,270,213	0	607,833	607,833	0	XXX
9299999 - Common Stocks - Mutual Funds						4,878,046	XXX	4,270,213	4,610,262	(340,049)	0	0	(340,049)	0	4,270,213	0	607,833	607,833	0	XXX
Common Stocks - Money Market Mutual Funds																				
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/30/2016	Direct	3,487,385.820	3,487,386		3,487,386	3,395,125	0	0	0	0	0	3,487,386	0	0	0	105	XXX
9399999 - Common Stocks - Money Market Mutual Funds						3,487,386	XXX	3,487,386	3,395,125	0	0	0	0	0	3,487,386	0	0	0	105	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						8,365,432	XXX	7,757,599	8,005,387	(340,049)	0	0	(340,049)	0	7,757,599	0	607,833	607,833	105	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						54,420,234	XXX	54,420,234		0	0	0	0	0	54,420,234	0	0	0	1,837	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						62,785,666	XXX	62,177,833	8,005,387	(340,049)	0	0	(340,049)	0	62,177,833	0	607,833	607,833	1,942	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						62,785,666	XXX	62,177,833	8,005,387	(340,049)	0	0	(340,049)	0	62,177,833	0	607,833	607,833	1,942	XXX
9999999 Totals						315,917,013	XXX	322,407,742	243,535,238	(340,049)	(2,669,238)	0	(3,009,287)	0	315,596,136	0	320,877	320,877	8,217,500	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
126408-GJ-6	CSX CORP		03/11/2016	DAVIDSON D.A. + COMPANY INC.	11/17/2016	Redemption	2,074,000	2,168,450	2,074,000	2,112,462	0	(55,988)	0	(55,988)	0	0	(38,462)	(38,462)	166,851	43,554
92343V-CE-2	VERIZON COMMUNICATIONS INC		04/19/2016	DAVIDSON D.A. + COMPANY INC.	12/05/2016	Call @ 100.16199999999999	10,000,000	10,038,600	10,000,000	10,017,491	0	(21,109)	0	(21,109)	0	0	(17,491)	(17,491)	165,600	49,875
98389B-AK-6	XCEL ENERGY INC		03/11/2016	DAVIDSON D.A. + COMPANY INC.	12/19/2016	Call @ 101.297	8,000,000	8,350,640	8,000,000	8,095,616	0	(255,024)	0	(255,024)	0	0	(95,616)	(95,616)	658,412	205,810
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,074,000	20,557,690	20,074,000	20,225,570	0	(332,120)	0	(332,120)	0	0	(151,570)	(151,570)	990,863	299,239
8399998 - Bonds - Subtotals - Bonds							20,074,000	20,557,690	20,074,000	20,225,570	0	(332,120)	0	(332,120)	0	0	(151,570)	(151,570)	990,863	299,239
Common Stocks - Money Market Mutual Funds																				
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/22/2016	Direct	12/29/2016	Direct	24,408,801.380	24,408,801	24,408,801	24,408,801	0	0	0	0	0	0	0	0	667	0
993086-12-3	WFB INSTITUTIONAL BANK DEPOSIT		12/29/2016	Direct	12/30/2016	Direct	30,011,432.820	30,011,433	30,011,433	30,011,433	0	0	0	0	0	0	0	0	1,170	0
9399999 - Common Stocks - Money Market Mutual Funds								54,420,234	54,420,234	54,420,234	0	0	0	0	0	0	0	0	1,837	0
9799998 - Common Stocks - Subtotals - Common Stocks								54,420,234	54,420,234	54,420,234	0	0	0	0	0	0	0	0	1,837	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								54,420,234	54,420,234	54,420,234	0	0	0	0	0	0	0	0	1,837	0
9999999 Totals								74,977,924	74,494,234	74,645,804	0	(332,120)	0	(332,120)	0	0	(151,570)	(151,570)	992,699	299,239

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method *(See Purposes And Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
NONE											
1999999 Totals - Preferred and Common Stocks							0	0	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	MCKESSON CORP			03/11/2016	DAVIDSON D.A. + COMPANY INC.	03/10/2017	21,993,331	0	(14,041)	0	0	21,990,000	22,007,372	87,601	0	1.292	1.211	MS	142,055	4,735
	SUNTRUST BANKS, INC.			04/04/2016	THE HUNTINGTON INVESTMENT COMPANY	01/15/2017	500,009	0	(181)	0	0	500,000	500,191	2,550	0	1.350	1.300	FA	3,375	975
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							22,493,340	0	(14,222)	0	0	22,490,000	22,507,563	90,151	0	XXX	XXX	XXX	145,430	5,710
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)							22,493,340	0	(14,222)	0	0	22,490,000	22,507,563	90,151	0	XXX	XXX	XXX	145,430	5,710
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations							22,493,340	0	(14,222)	0	0	22,490,000	22,507,563	90,151	0	XXX	XXX	XXX	145,430	5,710
8399999 - Bonds - Total Bonds - Subtotals - Bonds							22,493,340	0	(14,222)	0	0	22,490,000	22,507,563	90,151	0	XXX	XXX	XXX	145,430	5,710
Exempt Money Market Mutual Funds - as Identified by the SVO																				
60934N-10-4	FEDR GOV OBLIGATIONS CL IS MMF			12/01/2016	Direct		453,171	0	0	0	0	0	453,171	423	0	0.400		N/A	207	0
8899999 - Bonds - Exempt Money Market Mutual Funds - as Identified by the SVO							453,171	0	0	0	0	XXX	453,171	423	0	XXX	XXX	XXX	207	0
9199999 Totals							22,946,511	0	(14,222)	0	0	XXX	22,960,734	90,574	0	XXX	XXX	XXX	145,638	5,710

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
Fifth Third Bank	Dayton, OH			63,620		213,784,624	XXX
Huntington Bank	Dayton, OH			39,848		170,770,163	XXX
Independent Bank	Dayton, OH					43,508	XXX
US Bank	Dayton, OH			10,881		(67,258,758)	XXX
Charter One Bank	Dayton, OH			26,363		144,066,326	XXX
BVVA	Dayton, OH			148		122,783	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	140,860	0	461,528,646	XXX
0399999 Total Cash on Deposit		XXX	XXX	140,860	0	461,528,646	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	140,860	0	461,528,646	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	384,930,815	4. April	386,053,098	7. July	205,200,040	10. October	217,079,146
2. February	389,545,134	5. May	263,554,068	8. August	255,964,029	11. November	349,105,453
3. March	437,150,849	6. June	275,840,212	9. September	328,621,856	12. December	461,528,646

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
Other Cash Equivalents							
Huntington Bank Repo	DR	12/31/2016		12/31/2016	25,833,525		16,808
8599999 - Other Cash Equivalents					25,833,525	0	16,808
8699999 Total Cash Equivalents					25,833,525	0	16,808

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	On deposit with ODI	3,500,000	3,456,985		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,500,000	3,456,985	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)