9 5 2 0 1 2 0 1 7 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2017

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 Jeremy Heimgartner (Name), 937-487-5047 (Area Code) (Telephone Number) (Extension)
jeremy.heimgartner@caresource.com (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
Pamela B. Morris	President & Chief Executive Officer	L. Tarlton Thomas III	Chief Operating Officer
Stephen L. Ringel	President, Ohio Market	David W. Goltz	Chief Financial Officer

OTHER OFFICERS

Daniel J. McCabe	Chief Administrative Officer		

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.....
ss
County of .....Montgomery.....

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.

David W. Goltz	L. Tarlton Thomas III	Stephen L. Ringel
Chief Financial Officer	Chief Operating Officer	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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000			0	0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000	0		0	0.000
1.22 Issued by U.S. government sponsored agencies	12,501,101	0.891	12,501,101		12,501,101	0.891
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			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		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,382,134	0.170	2,382,134		2,382,134	0.170
1.43 Revenue and assessment obligations	6,332,211	0.451	6,332,211		6,332,211	0.451
1.44 Industrial development and similar obligations	595,000	0.042	595,000		595,000	0.042
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	104,326	0.007	104,326		104,326	0.007
1.512 Issued or guaranteed by FNMA and FHLMC	89,227,106	6.358	89,227,106		89,227,106	6.358
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
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		0.000			0	0.000
1.523 All other		0.000			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)	363,984,969	25.935	363,984,969		363,984,969	25.935
2.2 Unaffiliated non-U.S. securities (including Canada)	119,988,008	8.549	119,988,008		119,988,008	8.549
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	157,405,382	11.216	157,405,382		157,405,382	11.216
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	650,938,953	46.381	650,938,953		650,938,953	46.381
11. Other invested assets		0.000			0	0.000
12. Total invested assets	1,403,459,190	100.000	1,403,459,190	0	1,403,459,190	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

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		750,013,420
2.	Cost of bonds and stocks acquired, Part 3, Column 7		225,130,050
3.	Accrual of discount		218,282
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	132,085	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	21,726,772	
	4.4 Part 4, Column 11	(1,068,866)	20,789,990
5.	Total gain (loss) on disposals, Part 4, Column 19		1,138,696
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		240,658,486
7.	Deduct amortization of premium		4,111,717
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)		752,520,236
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		752,520,236

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	104,326	106,434	104,859	101,115
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	104,326	106,434	104,859	101,115
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	2,382,134	2,634,910	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	108,655,418	108,663,253	108,910,069	105,464,444
	8.	United States	363,984,969	363,784,324	369,481,339	361,890,000
Industrial and Miscellaneous, SVO Identified	9.	Canada	44,980,212	43,531,280	44,975,000	45,000,000
Funds and Hybrid Securities (unaffiliated)	10.	Other Countries	75,007,796	74,637,018	75,348,035	75,008,000
	11.	Totals	483,972,977	481,952,622	489,804,374	481,898,000
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	595,114,854	593,357,219	601,206,629	589,843,559
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	137,235,672	137,235,672	109,813,973	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	16,835,124	16,835,124	11,509,230	
	22.	Other Countries	3,334,587	3,334,587	2,679,152	
	23.	Totals	157,405,382	157,405,382	124,002,355	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	**Total Common Stocks**	157,405,382	157,405,382	124,002,355	
	26.	Total Stocks	157,405,382	157,405,382	124,002,355	
	27.	Total Bonds and Stocks	752,520,237	750,762,601	725,208,984	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	38,959	53,915	9,875	1,575	3	XXX	104,326	0.0	674,496	0.1	104,326	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	38,959	53,915	9,875	1,575	3	XXX	104,326	0.0	674,496	0.1	104,326	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	732,134	1,650,000	0	0	XXX	2,382,134	0.4	2,382,942	0.4	2,382,134	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	732,134	1,650,000	0	0	XXX	2,382,134	0.4	2,382,942	0.4	2,382,134	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	11,104,111	46,225,882	27,858,565	19,340,596	4,126,265	XXX	108,655,418	16.8	19,993,086	3.2	108,655,418	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	11,104,111	46,225,882	27,858,565	19,340,596	4,126,265	XXX	108,655,418	16.8	19,993,086	3.2	108,655,418	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	104,809,685	110,132,041	22,973,906	107,009,675	10,000,000	XXX	354,925,307	54.7	340,471,474	53.7	317,482,995	37,442,311
6.2 NAIC 2	92,225,210	67,594,619	10,071,586	0	0	XXX	169,891,415	26.2	257,825,475	40.7	147,628,399	22,263,016
6.3 NAIC 3	0	6,962,612	0	0	0	XXX	6,962,612	1.1	6,925,783	1.1	6,962,612	0
6.4 NAIC 4	0	5,100,000	0	0	0	XXX	5,100,000	0.8	5,501,250	0.9	5,100,000	0
6.5 NAIC 5	0	415,000	0	0	0	XXX	415,000	0.1	0	0.0	415,000	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	197,034,894	190,204,271	33,045,492	107,009,675	10,000,000	XXX	537,294,333	82.9	610,723,982	96.4	477,589,005	59,705,327
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 115,952,754	157,143,971	52,492,346	126,351,845	14,126,267	0	466,067,184	71.9	XXX	XXX	428,624,873	37,442,311
10.2 NAIC 2	(d) 92,225,210	67,594,619	10,071,586	0	0	0	169,891,415	26.2	XXX	XXX	147,628,399	22,263,016
10.3 NAIC 3	(d) 0	6,962,612	0	0	0	0	6,962,612	1.1	XXX	XXX	6,962,612	0
10.4 NAIC 4	(d) 0	5,100,000	0	0	0	0	5,100,000	0.8	XXX	XXX	5,100,000	0
10.5 NAIC 5	(d) 0	415,000	0	0	0	0	(c) 415,000	0.1	XXX	XXX	415,000	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	208,177,964	237,216,202	62,563,932	126,351,845	14,126,267	0	(b) 648,436,211	100.0	XXX	XXX	588,730,883	59,705,327
10.8 Line 10.7 as a % of Col. 7	32.1	36.6	9.6	19.5	2.2	0.0	100.0	XXX	XXX	XXX	90.8	9.2
11. Total Bonds Prior Year												
11.1 NAIC 1	95,902,698	114,204,535	33,448,681	112,465,767	7,500,318	0	XXX	XXX	363,521,998	57.4	306,760,715	56,761,283
11.2 NAIC 2	106,865,241	113,715,629	32,244,605	5,000,000	0	0	XXX	XXX	257,825,475	40.7	228,537,895	29,287,580
11.3 NAIC 3	0	6,925,783	0	0	0	0	XXX	XXX	6,925,783	1.1	6,925,783	0
11.4 NAIC 4	0	5,501,250	0	0	0	0	XXX	XXX	5,501,250	0.9	5,501,250	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	202,767,939	240,347,197	65,693,286	117,465,767	7,500,318	0	XXX	XXX	(b) 633,774,506	100.0	547,725,643	86,048,864
11.8 Line 11.7 as a % of Col. 9	32.0	37.9	10.4	18.5	1.2	0.0	XXX	XXX	100.0	XXX	86.4	13.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	108,958,333	144,196,081	52,492,346	118,851,845	4,126,267	0	428,624,873	66.1	306,760,715	48.4	428,624,873	XXX
12.2 NAIC 2	77,225,210	60,331,603	10,071,586	0	0	0	147,628,399	22.8	228,537,895	36.1	147,628,399	XXX
12.3 NAIC 3	0	6,962,612	0	0	0	0	6,962,612	1.1	6,925,783	1.1	6,962,612	XXX
12.4 NAIC 4	0	5,100,000	0	0	0	0	5,100,000	0.8	5,501,250	0.9	5,100,000	XXX
12.5 NAIC 5	0	415,000	0	0	0	0	415,000	0.1	0	0.0	415,000	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	186,183,543	217,005,295	62,563,932	118,851,845	4,126,267	0	588,730,883	90.8	547,725,643	86.4	588,730,883	XXX
12.8 Line 12.7 as a % of Col. 7	31.6	36.9	10.6	20.2	0.7	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	28.7	33.5	9.6	18.3	0.6	0.0	90.8	XXX	XXX	XXX	90.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	6,994,421	12,947,890	0	7,500,000	10,000,000	0	37,442,311	5.8	56,761,283	9.0	XXX	37,442,311
13.2 NAIC 2	15,000,000	7,263,016	0	0	0	0	22,263,016	3.4	29,287,580	4.6	XXX	22,263,016
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	21,994,421	20,210,906	0	7,500,000	10,000,000	0	59,705,327	9.2	86,048,864	13.6	XXX	59,705,327
13.8 Line 13.7 as a % Col. 7	36.8	33.9	0.0	12.6	16.7	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	3.4	3.1	0.0	1.2	1.5	0.0	9.2	XXX	XXX	XXX	XXX	9.2

(a) Includes $ 59,705,327 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$ 49,993,958 ; NAIC 2 $ 3,327,398 ; 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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	453,171	0.1	0	0
1.2 Residential Mortgage-Backed Securities	38,959	53,915	9,875	1,575	3	XXX	104,326	0.0	221,325	0.0	104,326	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	38,959	53,915	9,875	1,575	3	XXX	104,326	0.0	674,496	0.1	104,326	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	732,134	1,650,000	0	0	XXX	2,382,134	0.4	2,382,942	0.4	2,382,134	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	732,134	1,650,000	0	0	XXX	2,382,134	0.4	2,382,942	0.4	2,382,134	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	6,000,118	10,833,195	2,000,000	0	0	XXX	18,833,312	2.9	18,871,131	3.0	18,833,312	0
5.2 Residential Mortgage-Backed Securities	5,103,993	34,797,687	25,858,565	19,340,596	4,126,265	XXX	89,227,106	13.8	461,955	0.1	89,227,106	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	595,000	0	0	0	XXX	595,000	0.1	660,000	0.1	595,000	0
5.5 Totals	11,104,111	46,225,882	27,858,565	19,340,596	4,126,265	XXX	108,655,418	16.8	19,993,086	3.2	108,655,418	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	197,034,894	190,204,271	33,045,492	107,009,675	10,000,000	XXX	537,294,333	82.9	610,723,982	96.4	477,589,005	59,705,327
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	197,034,894	190,204,271	33,045,492	107,009,675	10,000,000	XXX	537,294,333	82.9	610,723,982	96.4	477,589,005	59,705,327
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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. 7 Prior Year	10 % From Col. 8 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	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	203,035,012	201,769,600	36,695,492	107,009,675	10,000,000	XXX	558,509,779	86.1	XXX	XXX	498,804,451	59,705,327
10.2 Residential Mortgage-Backed Securities	5,142,952	34,851,602	25,868,440	19,342,170	4,126,267	XXX	89,331,432	13.8	XXX	XXX	89,331,432	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	595,000	0	0	0	XXX	595,000	0.1	XXX	XXX	595,000	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	208,177,964	237,216,201	62,563,932	126,351,845	14,126,267	0	648,436,211	100.0	XXX	XXX	588,730,883	59,705,327
10.7 Lines 10.6 as a % Col. 7	32.1	36.6	9.6	19.5	2.2	0.0	100.0	XXX	XXX	XXX	90.8	9.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	202,560,676	239,349,530	65,594,410	117,426,611	7,500,000	XXX	XXX	XXX	632,431,227	99.8	546,382,363	86,048,864
11.2 Residential Mortgage-Backed Securities	207,263	337,667	98,876	39,156	318	XXX	XXX	XXX	683,280	0.1	683,280	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	660,000	0	0	0	XXX	XXX	XXX	660,000	0.1	660,000	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	202,767,939	240,347,197	65,693,286	117,465,767	7,500,318	0	XXX	XXX	633,774,506	100.0	547,725,643	86,048,864
11.7 Line 11.6 as a % of Col. 9	32.0	37.9	10.4	18.5	1.2	0.0	XXX	XXX	100.0	XXX	86.4	13.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	181,040,591	181,558,694	36,695,492	99,509,675	0	XXX	498,804,451	76.9	546,382,363	86.2	498,804,451	XXX
12.2 Residential Mortgage-Backed Securities	5,142,952	34,851,602	25,868,440	19,342,170	4,126,267	XXX	89,331,432	13.8	683,280	0.1	89,331,432	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	595,000	0	0	0	XXX	595,000	0.1	660,000	0.1	595,000	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	186,183,543	217,005,295	62,563,932	118,851,845	4,126,267	0	588,730,883	90.8	547,725,643	86.4	588,730,883	XXX
12.7 Line 12.6 as a % of Col. 7	31.6	36.9	10.6	20.2	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	28.7	33.5	9.6	18.3	0.6	0.0	90.8	XXX	XXX	XXX	90.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	21,994,421	20,210,906	0	7,500,000	10,000,000	XXX	59,705,327	9.2	86,048,864	13.6	XXX	59,705,327
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	0	0.0	XXX	0
13.6 Totals	21,994,421	20,210,906	0	7,500,000	10,000,000	0	59,705,327	9.2	86,048,864	13.6	XXX	59,705,327
13.7 Line 13.6 as a % of Col. 7	36.8	33.9	0.0	12.6	16.7	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	3.4	3.1	0.0	1.2	1.5	0.0	9.2	XXX	XXX	XXX	XXX	9.2

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	22,946,511	22,946,511	0	0	0
2. Cost of short-term investments acquired	8,547,146	8,547,146	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(181,653)	(181,653)	0	0	0
6. Deduct consideration received on disposals	27,943,171	27,943,171	0	0	0
7. Deduct amortization of premium	41,435	41,435	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,327,398	3,327,398	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	3,327,398	3,327,398	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 – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	25,833,524	25,833,525		0
2. Cost of cash equivalents acquired	263,083,207	99,954,389	163,128,818	0
3. Accrual of discount	39,569	39,569	0	
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	234,037,190	75,833,525	158,203,665	
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)	54,919,111	49,993,958	4,925,153	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	54,919,111	49,993,958	4,925,153	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	CF		4	1	104,859	105.2600	106,434	101,115	104,326	0	(81)	0	0	5.000	4.766	MON	421	5,332	01/11/2010	12/20/2039
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						104,859	XXX	106,434	101,115	104,326	0	(81)	0	0	XXX	XXX	XXX	421	5,332	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						104,859	XXX	106,434	101,115	104,326	0	(81)	0	0	XXX	XXX	XXX	421	5,332	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	106.4600	372,610	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	112.2630	1,122,630	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	107.2480	407,542	380,000	382,134	0	(809)	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	112.6350	732,128	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	2,634,910	2,380,000	2,382,134	0	(809)	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	2,634,910	2,380,000	2,382,134	0	(809)	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			2	1FE	1,016,920	105.6380	1,056,380	1,000,000	1,004,027	0	(1,940)	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	98.3380	3,441,830	3,500,000	3,500,000	0	0	0	0	1.200	1.200	AO	7,700	42,000	10/21/2016	10/25/2019
31315P-RA-9	FEDERAL AGRICULTURAL MORTGAGE CORP				1	2,000,000	116.3760	2,327,520	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	100.4910	1,004,910	1,000,000	1,000,118	0	(590)	0	0	3.490	3.425	MS	10,858	34,900	03/07/2011	03/09/2018
31315P-TU-3	FEDERAL AGRICULTURAL MORTGAGE CORP				1	1,002,590	106.3760	1,063,760	1,000,000	1,000,983	0	(256)	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	100.6770	5,033,850	5,000,000	5,000,000	0	0	0	0	2.850	2.848	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	104.8210	1,535,628	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	105.4500	1,054,500	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	103.0140	334,796	325,000	333,551	0	(5,895)	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	103.9100	337,708	325,000	336,143	0	(5,641)	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	104.8260	356,408	340,000	352,265	0	(4,872)	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	105.7260	354,182	335,000	348,829	0	(4,517)	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	106.5920	373,072	350,000	364,608	0	(4,030)	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	107.4240	375,984	350,000	365,842	0	(3,781)	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	108.2440	389,678	360,000	375,359	0	(3,211)	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	109.0350	403,430	370,000	386,587	0	(3,087)	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	19,443,635	18,720,000	18,833,312	0	(37,819)	0	0	XXX	XXX	XXX	182,207	660,590	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	CF		4	1	21,297	112.1980	23,872	21,277	21,293	0	0	0	0	6.000	5.993	MON	106	1,301	08/08/2007	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS	CF		4	1	5,989,009	102.8490	5,940,910	5,776,342	5,986,144	0	(2,863)	0	0	3.500	2.907	MON	16,848	67,880	08/23/2017	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS	CF		4	1	12,608,331	102.8490	12,507,124	12,160,666	12,599,778	0	(8,549)	0	0	3.500	2.914	MON	35,469	142,755	08/22/2017	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS	CF		4	1	17,828,644	102.8490	17,681,612	17,191,817	17,812,535	0	(16,105)	0	0	3.500	2.919	MON	50,143	201,464	08/22/2017	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS	CF		4	1	30,719,182	102.8490	30,475,354	29,631,162	30,697,978	0	(21,200)	0	0	3.500	2.925	MON	86,424	260,344	09/26/2017	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS	CF		4	1	1,431,966	102.8490	1,429,867	1,390,258	1,431,718	0	(248)	0	0	3.500	3.021	MON	4,055	4,073	11/20/2017	11/01/2047
31335H-UN-1	FH C90589 - RMBS	CF		4	1	53,364	111.7000	58,726	52,575	52,923	0	(60)	0	0	6.000	5.842	MON	263	3,236	08/08/2007	11/01/2022
31371K-KE-0	FN 254193 - RMBS	CF		4	1	49,440	111.7130	54,415	48,709	48,994	0	(60)	0	0	6.000	5.839	MON	244	3,006	08/08/2007	02/01/2022
31371N-H2-4	FN 256849 - RMBS	CF		4	1	19,034	105.1720	19,931	18,951	19,020	0	(2)	0	0	6.000	5.968	MON	95	1,187	10/09/2007	08/01/2037
31411N-WW-3	FN 912461 - RMBS	CF		4	1	43,224	112.9370	48,862	43,265	43,053	0	0	0	0	6.000	6.100	MON	216	2,602	08/14/2007	03/01/2037
31413T-LF-7	FN 954926 - RMBS	CF		4	1	172,107	104.5920	174,821	167,145	171,177	0	(102)	0	0	6.500	6.285	MON	905	10,884	11/08/2007	07/01/2037

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
31418C-PE-8	FN MA3120 - RMBS	CF		4	1	20,355,653	102.7320	20,184,040	19,647,276	20,342,493	0	(13,157)	0	0	3.500	2.917	MON	57,305	172,725	09/26/2017	09/01/2047
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						89,291,249	XXX	88,599,533	86,149,444	89,227,106	0	(62,346)	0	0	XXX	XXX	XXX	252,072	871,458	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 OHIO CITY SCH DIST CTFS			2	1FE	595,000	104.2160	620,085	595,000	595,000	0	0	0	0	6.750	6.749	JD	3,347	41,974	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						595,000	XXX	620,085	595,000	595,000	0	0	0	0	XXX	XXX	XXX	3,347	41,974	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						108,910,069	XXX	108,663,253	105,464,444	108,655,418	0	(100,165)	0	0	XXX	XXX	XXX	437,626	1,574,022	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R-AJ-1	AT&T INC			1	2FE	998,790	100.2700	1,002,703	1,000,000	999,989	0	134	0	0	5.500	5.514	FA	22,917	55,000	05/07/2008	02/01/2018
00817Y-AS-7	AETNA INC			1	2FE	6,510,506	99.9090	6,494,053	6,500,000	6,503,338	0	(7,168)	0	0	1.700	1.580	JD	7,367	110,500	01/18/2017	06/07/2018
031162-BM-1	AMGEN INC				2FE	4,186,472	104.4540	4,178,160	4,000,000	4,118,042	0	(30,388)	0	0	3.875	3.009	MN	19,806	155,000	09/09/2015	11/15/2021
032511-BC-0	ANADARKO PETROLEUM CORP			1	3FE	1,179,250	107.2180	1,072,180	1,000,000	1,024,054	0	(20,045)	0	0	8.700	6.183	MS	25,617	87,000	08/24/2009	03/15/2019
046353-AH-1	ASTRAZENECA PLC		C	1	2FE	4,305,306	99.7310	4,286,417	4,298,000	4,302,221	0	(3,085)	0	0	1.750	1.636	MN	9,402	75,215	05/08/2017	11/16/2018
06048W-VJ-6	BANK OF AMERICA CORP			2	1FE	15,000,000	97.8450	14,676,750	15,000,000	15,000,000	0	0	0	0	3.500	3.499	MN	45,208	0	11/27/2017	11/30/2032
06366R-LS-2	BANK OF MONTREAL			2	1	5,000,000	87.7620	4,388,100	5,000,000	5,000,000	0	0	0	0	3.000	2.968	FA	53,750	150,000	02/15/2013	02/22/2033
064159-CG-9	BANK OF NOVA SCOTIA			2	1FE	10,000,000	97.3520	9,735,200	10,000,000	10,000,000	0	0	0	0	3.500	3.494	JD	17,500	350,000	06/10/2013	06/13/2033
06744C-PD-7	BARCLAYS BANK PLC		C	2	1FE	10,000,000	97.2320	9,723,200	10,000,000	10,000,000	0	0	0	0	3.100	3.100	JD	1,722	0	12/11/2017	12/29/2032
084664-BE-0	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	2,026,260	101.2490	2,024,980	2,000,000	2,001,278	0	(3,344)	0	0	5.400	5.223	MN	13,800	108,000	11/15/2008	05/15/2018
110122-AV-0	BRISTOL-MYERS SQUIBB CO			1	1FE	8,489,806	99.6640	8,442,537	8,471,000	8,483,199	0	(6,607)	0	0	1.750	1.624	MS	49,414	74,121	05/05/2017	03/01/2019
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	5,561,875	104.0370	5,201,865	5,000,000	5,229,713	0	(127,951)	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	99.5400	6,507,919	6,538,000	6,551,762	0	(8,723)	0	0	2.250	2.110	FA	56,799	147,105	06/05/2015	08/12/2019
17275R-AE-2	CISCO SYSTEMS INC			1	1FE	10,335,999	103.2440	10,049,771	9,734,000	10,109,505	0	(226,495)	0	0	4.950	1.471	FA	182,026	240,917	04/19/2017	02/15/2019
191216-AV-2	COCA-COLA CO			1	1FE	2,125,880	103.1530	2,063,064	2,000,000	2,052,323	0	(13,464)	0	0	3.300	2.547	MS	22,000	66,000	03/14/2012	09/01/2021
19122T-AB-5	COCA-COLA ENTERPRISES INC		C		2FE	4,359,438	105.5350	4,221,404	4,000,000	4,221,636	0	(61,042)	0	0	4.500	2.788	MS	60,000	180,000	09/10/2015	09/01/2021
22548Q-7D-1	CREDIT SUISSE AG (NASSAU BRANCH)		C	2	1FE	10,000,000	96.4020	9,640,200	10,000,000	10,000,000	0	0	0	0	3.530	3.519	MN	28,244	328,000	05/25/2016	05/31/2030
233851-AR-5	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	7,916,091	100.0650	7,915,102	7,910,000	7,912,431	0	(1,494)	0	0	2.250	2.230	JJ	74,651	177,975	06/04/2015	07/31/2019
256677-AB-1	DOLLAR GENERAL CORP			1	2FE	4,966,651	99.9280	4,996,380	5,000,000	4,996,537	0	11,986	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	100.0350	10,003,460	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	98.7500	4,937,500	5,000,000	4,937,500	67,791	(10,191)	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	100.0000	5,000,000	5,000,000	5,071,586	0	(8,687)	0	0	5.750	5.490	MS	95,833	287,500	02/03/2016	09/01/2024
278642-AH-6	EBAY INC				2FE	1,264,984	99.9020	1,268,757	1,270,000	1,268,032	0	1,207	0	0	2.200	2.300	FA	11,642	27,940	06/05/2015	08/01/2019
278642-AP-8	EBAY INC			1	2FE	5,051,100	100.1230	5,006,145	5,000,000	5,008,518	0	(42,582)	0	0	2.500	1.572	MS	38,889	125,000	01/24/2017	03/09/2018
28176E-AC-2	EDWARDS LIFESCIENCES CORP			1	2FE	5,135,400	100.4860	5,024,305	5,000,000	5,032,974	0	(41,251)	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	105.7620	1,057,619	1,000,000	1,059,564	0	(56,146)	0	0	8.000	2.165	JJ	36,889	80,000	06/05/2015	01/15/2019
33766J-AD-5	FIRSTENERGY SOLUTIONS CORP			1	5FE	1,025,171	41.5000	415,000	1,000,000	415,000	22,356	(2,356)	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	100.6250	4,628,750	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	99.9410	7,495,575	7,500,000	7,500,000	0	0	0	0	2.750	2.722	FA	77,917	206,250	02/22/2013	08/15/2037
33834J-AA-9	FIT AT&T 2013-E			2	2FE	10,000,000	105.2000	10,520,000	10,000,000	10,000,000	0	0	0	0	3.000	2.959	JJ	138,333	300,000	04/12/2013	01/15/2038
33834K-AA-6	FIT ASTRAZENECA 2013-G			2	2FE	5,000,000	115.8700	5,793,500	5,000,000	5,000,000	0	0	0	0	3.000	2.996	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	4,980,408	0	57,370	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	95.1700	9,517,000	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
37033L-GB-6	GENERAL MILLS INC			2	2FE	5,406,597	103.4700	5,173,500	5,000,000	5,186,693	0	(219,904)	0	0	6.590	1.780	AO	69,561	329,500	01/19/2017	10/15/2022

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
38147Q-SG-2	GOLDMAN SACHS GROUP INC			2	2FE	5,000,000	98.6520	4,932,600	5,000,000	5,000,000	0	0	0	0	3.000	3.762	JJ	62,917	150,000	01/27/2015	01/30/2027
38148T-MS-5	GOLDMAN SACHS GROUP INC			2	1FE	10,000,000	97.3750	9,737,460	10,000,000	10,000,000	0	0	0	0	3.000	2.992	MN	25,833	300,000	05/25/2016	05/31/2028
38148T-MU-0	GOLDMAN SACHS GROUP INC			2	1FE	5,000,000	97.6610	4,883,050	5,000,000	5,000,000	0	0	0	0	3.250	3.722	MN	16,250	162,500	05/19/2016	05/25/2029
38150A-2Q-7	GOLDMAN SACHS GROUP INC			2	1FE	5,000,000	97.9210	4,896,045	5,000,000	5,000,000	0	0	0	0	3.500	3.486	MS	44,236	87,500	03/29/2017	03/31/2032
38259P-AB-8	GOOGLE INC			1	1FE	1,977,684	104.6840	2,093,680	2,000,000	1,991,529	0	2,308	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	102.1020	5,105,105	5,000,000	5,000,000	0	0	0	0	3.250	3.867	JJ	70,868	137,500	01/09/2013	07/24/2025
40433U-J4-9	HSBC USA INC		C	2	1FE	5,000,000	97.8500	4,892,505	5,000,000	5,000,000	0	0	0	0	3.000	4.128	JD	1,250	150,000	12/22/2016	12/28/2028
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORP			1	1FE	2,172,430	102.1370	2,042,740	2,000,000	2,014,014	0	(30,119)	0	0	6.800	5.215	JD	6,044	136,000	04/20/2012	06/15/2018
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	1FE	5,087,273	99.7770	4,988,865	5,000,000	5,035,459	0	(20,299)	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	103.6130	518,065	500,000	505,787	0	(5,312)	0	0	6.000	4.843	JJ	13,833	30,000	04/20/2012	01/15/2019
452308-AJ-8	ILLINOIS TOOL WORKS INC			1	1FE	6,569,795	105.0130	6,358,525	6,055,000	6,399,636	0	(170,159)	0	0	6.250	1.620	AO	94,609	189,219	05/16/2017	04/01/2019
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO LTD		C	1	2FE	5,407,300	102.7930	5,139,630	5,000,000	5,163,484	0	(243,816)	0	0	6.875	1.571	FA	129,861	343,750	01/18/2017	08/15/2018
458140-AJ-9	INTEL CORP			1	1FE	4,155,713	103.4760	4,139,036	4,000,000	4,099,340	0	(24,930)	0	0	3.300	2.600	AO	33,000	132,000	09/09/2015	10/01/2021
48126D-5U-9	JPMORGAN CHASE & CO			2	1FE	5,000,000	99.7200	4,986,000	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	101.1000	5,055,000	5,000,000	4,973,314	0	2,498	0	0	4.000	4.914	MS	65,000	200,000	08/29/2013	09/04/2028
48126D-6V-6	JPMORGAN CHASE & CO			2	1FE	4,925,000	101.2100	5,060,500	5,000,000	4,941,078	0	3,747	0	0	4.000	5.364	MS	57,222	200,000	09/13/2013	09/18/2033
48126D-BT-5	JPMORGAN CHASE & CO			2	1FE	4,975,000	99.1540	4,957,700	5,000,000	4,983,621	0	1,666	0	0	3.375	3.834	AO	28,594	137,500	10/25/2012	10/30/2027
48126D-LV-9	JPMORGAN CHASE & CO			2	1FE	5,000,000	96.7750	4,838,750	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	101.9080	3,057,225	3,000,000	2,978,345	0	1,999	0	0	4.000	4.741	AO	20,333	120,000	10/25/2013	10/30/2028
487836-BC-1	KELLOGG CO			1	2FE	2,128,480	103.2790	2,065,586	2,000,000	2,057,241	0	(29,513)	0	0	4.150	2.572	MN	10,606	83,000	07/13/2015	11/15/2019
501044-BM-2	THE KROGER CO			1	2FE	11,375,033	103.9500	10,200,574	9,813,000	10,252,418	0	(452,036)	0	0	6.800	2.032	JD	29,657	667,284	06/19/2015	12/15/2018
512807-AM-0	LAM RESEARCH CORP				2FE	5,019,936	100.1490	5,007,430	5,000,000	5,009,266	0	(4,170)	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	100.8230	2,218,104	2,200,000	2,225,729	0	(50,682)	0	0	4.400	2.037	JJ	48,400	96,800	06/19/2015	07/01/2018
539830-BJ-7	LOCKHEED MARTIN CORP			1	2FE	3,015,840	99.7510	2,992,539	3,000,000	3,007,941	0	(7,899)	0	0	1.850	1.550	MN	5,858	55,500	02/02/2017	11/23/2018
552081-AG-6	LYONDELLBASELL INDUSTRIES NV		C		2FE	871,560	102.6570	821,255	800,000	821,248	0	(20,011)	0	0	5.000	2.390	AO	8,444	144,020	06/05/2015	04/15/2019
58013M-EL-4	MCDONALDS CORP			1	2FE	1,998,994	103.7460	2,074,920	2,000,000	1,999,644	0	97	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	105.9660	4,238,656	4,000,000	4,222,587	0	(72,386)	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	101.0110	3,030,330	3,000,000	3,032,728	0	(161,083)	0	0	7.125	1.670	MS	62,938	213,750	05/29/2015	03/15/2018
59562V-AT-4	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	4,994,530	100.9420	4,794,745	4,750,000	4,799,538	0	(194,992)	0	0	5.750	1.500	AO	68,281	273,125	01/04/2017	04/01/2018
60856B-AA-2	MOLEX INC				2FE	3,180,792	100.0390	3,175,247	3,174,000	3,177,258	0	(1,395)	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	99.5240	2,090,002	2,100,000	2,095,893	0	2,596	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	107.1470	3,214,410	3,000,000	3,049,053	0	(9,917)	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	104.8910	3,199,169	3,050,000	3,207,534	0	(57,285)	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	103.2500	1,032,500	1,000,000	1,001,057	0	(726)	0	0	5.375	5.294	MN	6,868	53,750	06/02/2009	05/15/2019
681919-AY-2	OMNICOM GROUP INC			1	2FE	1,016,207	105.7180	1,057,180	1,000,000	1,003,180	0	(1,918)	0	0	6.250	6.030	JJ	28,819	62,500	07/22/2009	07/15/2019
740189-AL-9	PRECISION CASTPARTS CORP				1FE	6,874,349	100.3480	6,924,012	6,900,000	6,886,911	0	5,126	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	100.1010	4,004,052	4,000,000	3,943,367	0	11,805	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	99.8900	4,994,485	5,000,000	4,999,868	0	343	0	0	1.400	1.407	MN	7,972	70,000	05/26/2015	05/18/2018
751212-AA-9	RALPH LAUREN CORP				1FE	10,089,000	100.0660	10,006,600	10,000,000	10,037,392	0	(51,608)	0	0	2.125	1.544	MS	56,076	212,500	02/01/2017	09/26/2018
78008S-LL-8	ROYAL BANK OF CANADA			2	1FE	5,000,000	96.5190	4,825,950	5,000,000	5,000,000	0	0	0	0	2.500	3.257	JD	1,389	125,000	12/06/2012	12/27/2027
78008S-WB-8	ROYAL BANK OF CANADA			2	1FE	5,000,000	99.3240	4,966,200	5,000,000	5,000,000	0	0	0	0	3.000	2.998	MS	39,167	150,000	03/18/2013	03/27/2029
78010U-CX-3	ROYAL BANK OF CANADA			2	1FE	5,000,000	100.2020	5,010,100	5,000,000	5,000,000	0	0	0	0	3.000	2.997	AO	28,333	150,000	10/18/2013	10/23/2025
78010U-CZ-8	ROYAL BANK OF CANADA			2	1FE	4,975,000	100.1210	5,006,050	5,000,000	4,980,212	0	1,249	0	0	3.500	4.932	AO	29,653	175,000	10/21/2013	10/31/2033
78012K-AH-0	ROYAL BANK OF CANADA			2	1FE	10,000,000	95.9970	9,599,680	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	104.3970	4,175,860	4,000,000	4,085,759	0	(19,604)	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	100.0840	5,004,200	5,000,000	5,008,727	0	(4,676)	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	100.2470	4,009,880	4,000,000	3,990,666	0	4,068	0	0	2.500	2.610	MS	29,444	100,000	07/21/2015	03/15/2020
845437-BK-7	SOUTHWESTERN ELECTRIC POWER CO			1	2FE	1,085,840	104.0990	1,040,990	1,000,000	1,011,669	0	(10,664)	0	0	6.450	5.280	JJ	29,742	64,500	08/12/2009	01/15/2019
854502-AE-1	STANLEY BLACK & DECKER INC				2FE	4,992,200	99.5510	4,977,565	5,000,000	4,995,477	0	3,277	0	0	1.622	1.727	MN	9,912	81,100	05/08/2017	11/17/2018
88732J-AL-2	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	2,330,620	102.2170	2,044,340	2,000,000	2,026,365	0	(51,166)	0	0	6.750	4.060	JJ	67,500	135,000	05/04/2011	07/01/2018

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
89233P-6P-6	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	2,985,000	99.6630	2,989,890	3,000,000	2,990,285	0	999	0	0	3.000	3.903	MJSD	3,000	73,125	09/14/2012	09/19/2027
89233P-6R-2	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	5,000,000	97.5780	4,878,900	5,000,000	5,000,000	0	0	0	0	3.000	3.622	JAJO	27,500	150,000	10/10/2012	10/25/2032
89233P-7J-9	TOYOTA MOTOR CREDIT CORPORATION		C	2	1FE	4,417,500	97.3720	4,868,600	5,000,000	4,548,083	0	29,920	0	0	3.000	4.580	FA	61,250	150,000	08/19/2013	02/04/2033
89236T-BK-0	TOYOTA MOTOR CREDIT CORP		C	2	1FE	4,950,000	98.9290	4,946,450	5,000,000	4,961,592	0	3,347	0	0	3.000	4.288	JD	4,583	150,000	07/14/2014	06/20/2029
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	2,073,520	100.1200	2,002,392	2,000,000	2,000,352	0	(9,124)	0	0	5.500	5.026	JJ	50,722	110,000	01/24/2008	01/15/2018
931142-CJ-0	WAL-MART STORES INC				1FE	4,173,140	100.4810	4,018,850	4,000,000	4,002,665	0	(21,380)	0	0	5.800	5.241	FA	87,644	232,000	11/19/2007	02/15/2018
94973V-BE-6	ANTHEM INC			1	2FE	1,179,259	100.2180	1,162,529	1,160,000	1,163,401	0	(6,238)	0	0	2.300	1.750	JJ	12,302	26,680	05/29/2015	07/15/2018
94986R-HC-8	WELLS FARGO & CO			9	1FE	3,000,000	99.7150	2,991,438	3,000,000	3,000,000	0	0	0	0	1.978	1.978	JAJO	10,055	51,113	01/27/2012	01/28/2019
94986R-KV-2	WELLS FARGO & CO			2	1FE	5,000,000	99.3570	4,967,850	5,000,000	5,000,000	0	0	0	0	3.000	3.689	JAJO	25,417	150,000	07/26/2012	08/02/2027
94986R-NK-3	WELLS FARGO & CO			2	1FE	5,000,000	99.0050	4,950,250	5,000,000	5,000,000	0	0	0	0	3.150	3.139	FMAN	17,063	157,500	02/22/2013	02/22/2030
94986R-NZ-0	WELLS FARGO & CO			2	1FE	5,000,000	99.0860	4,954,300	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	97.2460	4,862,310	5,000,000	5,000,000	0	0	0	0	3.000	2.999	JJ	62,917	150,000	07/28/2015	07/31/2030
95000N-3L-1	WELLS FARGO & CO			2	1FE	10,000,000	99.4270	9,942,700	10,000,000	10,000,000	0	0	0	0	3.000	3.896	JD	13,333	0	12/13/2017	12/15/2032
959802-AT-6	WESTERN UNION CO			1	2FE	5,129,956	101.0220	5,051,115	5,000,000	5,048,103	0	(33,564)	0	0	3.350	2.640	MN	18,146	167,500	07/20/2015	05/22/2019
963320-AQ-9	WHIRLPOOL CORP			1	2FE	1,583,899	100.2350	1,578,695	1,575,000	1,577,863	0	(2,404)	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	102.0000	5,100,000	5,000,000	5,100,000	41,938	(48,188)	0	0	3.875	2.817	MN	32,292	193,750	05/07/2015	11/01/2020
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						489,804,374	XXX	481,952,622	481,898,000	483,972,977	132,085	(2,562,443)	0	0	XXX	XXX	XXX	3,854,845	14,808,561	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						489,804,374	XXX	481,952,622	481,898,000	483,972,977	132,085	(2,562,443)	0	0	XXX	XXX	XXX	3,854,845	14,808,561	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						511,215,521	XXX	504,031,167	502,998,000	505,188,422	132,085	(2,601,070)	0	0	XXX	XXX	XXX	4,047,823	15,598,401	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						89,396,108	XXX	88,705,967	86,250,559	89,331,432	0	(62,427)	0	0	XXX	XXX	XXX	252,493	876,790	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						595,000	XXX	620,085	595,000	595,000	0	0	0	0	XXX	XXX	XXX	3,347	41,974	XXX	XXX
8399999 Subtotals - Total Bonds						601,206,629	XXX	593,357,219	589,843,559	595,114,854	132,085	(2,663,497)	0	0	XXX	XXX	XXX	4,303,663	16,517,165	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

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																	
015566-76-3	ALGER I I:SPECTRA;Z			315,388.000	6,638,917	21.050	6,638,917	4,671,290	0	398,114	0	1,967,627	0	1,967,627	0	L	12/31/2014
115233-77-7	BROWN ADV SC FV;INST			105,783.020	3,009,527	28.450	3,009,527	2,514,705	0	127,887	0	494,822	0	494,822	0	V	12/31/2014
24610C-85-7	DELAWARE VAL CL I MF			510,487.020	10,965,261	21.480	10,965,261	9,031,134	0	440,550	0	918,877	0	918,877	0	U	12/03/2015
316071-10-9	FIDELITY CONTRA MF			62,278.260	7,627,219	122.470	7,627,219	4,779,194	0	470,388	0	1,495,301	0	1,495,301	0	U	12/31/2014
316389-77-4	FIDELITY ADVISOR SML CAP VAL CL I MF			226,069.040	4,593,723	20.320	4,593,723	4,073,992	0	167,517	0	341,364	0	341,364	0	U	12/31/2014
339128-10-0	JPMORGAN MID CAP VAL CL L MF			124,037.980	4,996,250	40.280	4,996,250	4,694,496	0	135,293	0	481,267	0	481,267	0	U	12/31/2014
353533-88-8	FRANKLIN INTL SMLER CO GRW CL ADV MF			197,749.850	3,956,974	20.010	3,956,974	3,751,540	0	368,052	0	709,922	0	709,922	0	U	12/31/2014
413838-72-3	OAKMARK INTERNATL;INST		C	116,634.740	3,334,587	28.590	3,334,587	2,679,152	0	107,001	0	655,435	0	655,435	0	V	12/31/2014
416648-85-5	HARTFORD EQT INC CL Y MF			238,642.090	4,894,549	20.510	4,894,549	4,270,214	0	341,818	0	446,261	0	446,261	0	U	12/31/2014
464287-46-5	ISHARES MSCI EAFE ETF			80,751.000	5,677,603	70.310	5,677,603	4,798,579	0	145,699	0	1,012,364	0	1,012,364	0	L	01/25/2017
464287-49-9	ISHARES RUSSELL MID CAP ETF			38,019.000	7,912,894	208.130	7,912,894	5,420,978	0	119,993	0	1,109,573	0	1,109,573	0	L	01/25/2017
46429B-68-9	ISHARE EDGE MSCI MIN VOL EAFE ETF			72,082.000	5,260,544	72.980	5,260,544	4,733,266	0	129,088	0	844,715	0	844,715	0	L	01/25/2017
47803W-40-6	JOHN HAN FD I I I DS VAL MD CP CL I MF			377,728.000	8,804,840	23.310	8,804,840	5,227,182	0	568,734	0	695,020	0	695,020	0	U	12/31/2014
52469H-25-5	CB LARGE CAP GR;IS			129,229.030	5,817,891	45.020	5,817,891	4,887,442	0	249,485	0	980,848	0	980,848	0	U	10/03/2016
55273E-82-2	MFS INTL VAL CL I MF			177,700.460	8,030,284	45.190	8,030,284	6,282,048	0	210,863	0	1,537,109	0	1,537,109	0	L	12/03/2015
63868B-65-8	NATIONWIDE:GENEVA SCG;IS			89,323.950	4,967,305	55.610	4,967,305	5,049,483	0	231,059	0	(82,178)	0	(82,178)	0	U	09/29/2017
64122Q-30-9	NEUBERGER BERM MUL CP OP CL INST MF			184,797.600	3,429,843	18.560	3,429,843	2,876,082	0	359,875	0	391,771	0	391,771	0	U	12/31/2014
68380L-60-5	OPPENHEIMER INTL GRO;I			98,641.560	4,303,731	43.630	4,303,731	3,581,467	0	45,379	0	722,264	0	722,264	0	U	12/31/2014
73937B-63-9	POWERSHARES S&P SMALLCAP LOW VOL ETF			101,687.000	4,703,024	46.250	4,703,024	3,677,840	0	87,762	0	288,560	0	288,560	0	L	01/25/2017
73937B-64-7	POWERSHARES S&P MIDCAP LOW VOL ETF			168,745.000	7,657,648	45.380	7,657,648	6,190,992	0	133,055	0	803,134	0	803,134	0	L	01/25/2017
73937B-77-9	POWERSHARES S&P 500 LOW VOLAT ETF			244,904.000	11,691,717	47.740	11,691,717	9,764,562	0	236,816	0	1,507,557	0	1,507,557	0	L	01/25/2017
779556-10-9	T. ROWE PRICE MID CAP GRW MF			84,361.550	7,378,261	87.460	7,378,261	6,058,003	0	590,531	0	1,019,931	0	1,019,931	0	U	12/03/2015
779562-10-7	T. ROWE PRICE NEW HORIZONS MF			74,642.340	3,944,101	52.840	3,944,101	2,961,493	0	324,694	0	711,342	0	711,342	0	U	12/31/2014
92206C-66-4	VANGUARD RUSSELL 2000 ETF			40,616.000	4,966,931	122.290	4,966,931	3,368,136	0	58,714	0	580,948	0	580,948	0	L	01/25/2017
92206C-73-0	VANGUARD RUSSELL 1000 ETF			104,711.000	12,841,757	122.640	12,841,757	8,659,086	0	216,731	0	2,092,937	0	2,092,937	0	L	01/25/2017
9299999 - Mutual Funds					157,405,382	XXX	157,405,382	124,002,355	0	6,265,098	0	21,726,772	0	21,726,772	0	XXX	XXX
9799999 Total Common Stocks					157,405,382	XXX	157,405,382	124,002,355	0	6,265,098	0	21,726,772	0	21,726,772	0	XXX	XXX
9899999 Total Preferred and Common Stocks					157,405,382	XXX	157,405,382	124,002,355	0	6,265,098	0	21,726,772	0	21,726,772	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 13, the total $ value (included in Column 8) of all such issues $ 75,679,949

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								
3128MJ-2C-3	FH G08770 - RMBS		08/23/2017	VARIOUS	XXX	6,164,780	5,945,872	15,608
3128MJ-2G-4	FH G08774 - RMBS		08/22/2017	VARIOUS	XXX	12,924,182	12,465,303	28,116
3128MJ-2M-1	FH G08779 - RMBS		08/22/2017	VARIOUS	XXX	18,148,242	17,500,000	39,375
3128MJ-2S-8	FH G08784 - RMBS		09/26/2017	DAVIDSON D.A. + COMPANY INC.	XXX	31,101,563	30,000,000	75,833
3128MJ-2W-9	FH G08788 - RMBS		11/20/2017	Fifth Third Bank Sec	XXX	1,438,359	1,396,465	2,851
31418C-PE-8	FN MA3120 - RMBS		09/26/2017	DAVIDSON D.A. + COMPANY INC.	XXX	20,645,363	19,926,905	50,371
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						90,422,488	87,234,544	212,154
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00817Y-AS-7	AETNA INC		01/18/2017	THE HUNTINGTON INVESTMENT COMPANY	XXX	6,510,506	6,500,000	14,119
046353-AH-1	ASTRAZENECA PLC	C	05/08/2017	DAVIDSON D.A. + COMPANY INC.	XXX	4,305,306	4,298,000	36,155
06048W-VJ-6	BANK AMER CORP MEDIUM TERM SR		11/27/2017	DAVIDSON D.A. + COMPANY INC.	XXX	15,000,000	15,000,000	0
06744C-PD-7	BARCLAYS BANK PLC	C	12/11/2017	THE HUNTINGTON INVESTMENT COMPANY	XXX	10,000,000	10,000,000	0
110122-AV-0	BRISTOL-MYERS SQUIBB CO		05/05/2017	WELLS FARGO SECURITIES LLC	XXX	8,489,806	8,471,000	28,413
17275R-AE-2	CISCO SYSTEMS INC		04/19/2017	WELLS FARGO SECURITIES LLC	XXX	10,335,999	9,734,000	92,351
278642-AP-8	EBAY INC		01/24/2017	DAVIDSON D.A. + COMPANY INC.	XXX	5,051,100	5,000,000	47,917
37033L-GB-6	GENERAL MLS INC-MEDIUM TERM		01/19/2017	NATIONAL FINANCIAL SERVICES CO	XXX	5,406,597	5,000,000	90,613
38150A-2Q-7	GOLDMAN SACHS GROUP INC		03/29/2017	DAVIDSON D.A. + COMPANY INC.	XXX	5,000,000	5,000,000	0
452308-AJ-8	ILLINOIS TOOL WORKS INC		05/16/2017	THE HUNTINGTON INVESTMENT COMPANY	XXX	6,569,795	6,055,000	48,356
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO LTD	C	01/18/2017	DAVIDSON D.A. + COMPANY INC.	XXX	5,407,300	5,000,000	150,868
539830-BJ-7	LOCKHEED MARTIN CORP		02/02/2017	DAVIDSON D.A. + COMPANY INC.	XXX	3,015,840	3,000,000	11,408
59562V-AT-4	BERKSHIRE HATHAWAY ENERGY CO		01/04/2017	WELLS FARGO SECURITIES LLC	XXX	4,994,530	4,750,000	74,351
751212-AA-9	RALPH LAUREN CORP		02/01/2017	WELLS FARGO SECURITIES LLC	XXX	10,089,000	10,000,000	76,736
854502-AE-1	STANLEY BLACK & DECKER INC		05/08/2017	DAVIDSON D.A. + COMPANY INC.	XXX	4,992,200	5,000,000	39,198
95000N-3L-1	WELLS FARGO & CO		12/13/2017	WELLS FARGO SECURITIES LLC	XXX	10,000,000	10,000,000	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						115,167,978	112,808,000	710,485
8399997 - Bonds - Subtotals - Bonds - Part 3						205,590,466	200,042,544	922,640
8399999 - Bonds - Subtotals - Bonds						205,590,466	200,042,544	922,640
Common Stocks - Mutual Funds								
015566-76-3	ALGER 11:SPECTRA:Z		12/01/2017	Unknown	315,388.000	4,671,290	XXX	0
115233-77-7	BROWN ADV SC FV:INST		04/21/2017	Unknown	105,783.020	2,514,705	XXX	0
413838-72-3	OAKMARK INTERNATL:INST	C	11/01/2017	Unknown	116,634.740	2,679,152	XXX	0
464287-46-5	ISHARES MSCI EAFE ETF		01/25/2017	GOLDMAN SACHS AND CO	1,747.000	104,338	XXX	0
464287-49-9	ISHARES RUSSELL MID CAP ETF		01/25/2017	GOLDMAN SACHS AND CO	712.000	130,591	XXX	0
46429B-68-9	ISHARE EDGE MSCI MIN VOL EAFE ETF		01/25/2017	GOLDMAN SACHS AND CO	1,651.000	104,044	XXX	0
63868B-65-8	NATIONWIDE:GENEVA SCG:IS		10/01/2017	NO BROKER	89,323.950	5,049,483	XXX	0
68380L-60-5	OPPENHEIMER INTL GRO:I		04/21/2017	Unknown	98,641.560	3,581,467	XXX	0
73937B-63-9	POWERSHARES S&P SMALLCAP LOW VOL ETF		01/25/2017	GOLDMAN SACHS AND CO	1,825.000	78,456	XXX	0
73937B-64-7	POWERSHARES S&P MIDCAP LOW VOL ETF		01/25/2017	GOLDMAN SACHS AND CO	3,165.000	130,310	XXX	0
73937B-77-9	POWERSHARES S&P 500 LOW VOLAT ETF		01/25/2017	GOLDMAN SACHS AND CO	4,987.000	208,411	XXX	0
92206C-66-4	VANGUARD RUSSELL 2000 ETF		01/25/2017	GOLDMAN SACHS AND CO	720.000	78,411	XXX	0
92206C-73-0	VANGUARD RUSSELL 1000 ETF		01/25/2017	GOLDMAN SACHS AND CO	1,993.000	208,926	XXX	0
9299999 - Common Stocks - Mutual Funds						19,539,584	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						19,539,584	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						19,539,584	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						19,539,584	XXX	0
9999999 Totals						225,130,050	XXX	922,640

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	G2 004593 - RMBS		12/01/2017	Paydown		88,374	88,374	91,647	91,252	0	(2,877)	0	(2,877)	0	88,374	0	0	0	1,556	12/20/2039
38376J-Y4-0	GNR 09123C GA - CMO/RMBS		04/01/2017	Paydown		25,435	25,435	25,936	25,667	0	(232)	0	(232)	0	25,435	0	0	0	101	01/20/2038
0599999 - Bonds - U.S. Governments						113,809	113,809	117,582	116,918	0	(3,109)	0	(3,109)	0	113,809	0	0	0	1,656	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	FH A63820 - RMBS		12/01/2017	Paydown		5,431	5,431	5,436	5,435	0	(4)	0	(4)	0	5,431	0	0	0	112	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS		12/01/2017	Paydown		169,529	169,529	175,771	0	0	(6,243)	0	(6,243)	0	169,529	0	0	0	879	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS		12/01/2017	Paydown		304,636	304,636	315,851	0	0	(11,218)	0	(11,218)	0	304,636	0	0	0	1,383	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS		12/01/2017	Paydown		308,183	308,183	319,598	0	0	(11,419)	0	(11,419)	0	308,183	0	0	0	1,589	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS		12/01/2017	Paydown		368,838	368,838	382,381	0	0	(13,547)	0	(13,547)	0	368,838	0	0	0	1,236	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS		12/01/2017	Paydown		6,207	6,207	6,393	0	0	(186)	0	(186)	0	6,207	0	0	0	0	11/01/2047
31335H-UN-1	FH C90589 - RMBS		12/01/2017	Paydown		20,169	20,169	20,472	20,326	0	(157)	0	(157)	0	20,169	0	0	0	568	11/01/2022
31371K-KE-0	FN 254193 - RMBS		12/01/2017	Paydown		20,358	20,358	20,663	20,502	0	(144)	0	(144)	0	20,358	0	0	0	553	02/01/2022
31371N-H2-4	FN 256849 - RMBS		12/01/2017	Paydown		14,105	14,105	14,167	14,158	0	(53)	0	(53)	0	14,105	0	0	0	436	08/01/2037
31411N-WW-3	FN 912461 - RMBS		12/01/2017	Paydown		1,257	1,257	1,256	1,251	0	6	0	6	0	1,257	0	0	0	36	03/01/2037
31413T-LF-7	FN 954926 - RMBS		12/01/2017	Paydown		3,686	3,686	3,795	3,777	0	(91)	0	(91)	0	3,686	0	0	0	112	07/01/2037
31413T-ND-0	FN 954988 - RMBS		12/01/2017	Paydown		38,853	38,853	40,006	39,823	0	(970)	0	(970)	0	38,853	0	0	0	1,049	07/01/2037
31418C-PE-8	FN MA3120 - RMBS		12/01/2017	Paydown		279,629	279,629	289,711	0	0	(10,085)	0	(10,085)	0	279,629	0	0	0	783	09/01/2047
44352T-AA-6	HUBER HEIGHTS OHIO CITY SCH DIST		12/01/2017	Call @ 100.0		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,576	12/01/2024
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,605,880	1,605,880	1,660,499	170,271	0	(54,111)	0	(54,111)	0	1,605,880	0	0	0	11,312	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055-AH-5	AFLAC INC		02/15/2017	Maturity @ 100.0		4,200,000	4,200,000	4,271,304	4,207,684	0	(7,684)	0	(7,684)	0	4,200,000	0	0	0	55,650	02/15/2017
00507U-AB-7	ACTAVIS FUNDING SCS	C	04/21/2017	Call @ 100.0		5,304,000	5,304,000	5,288,831	5,298,777	0	3,482	0	3,482	0	5,302,259	0	1,741	1,741	27,634	06/15/2017
025816-AX-7	AMERICAN EXPRESS CO		08/28/2017	Maturity @ 100.0		3,000,000	3,000,000	3,193,712	3,095,925	0	(95,925)	0	(95,925)	0	3,000,000	0	0	0	184,500	08/28/2017
03073E-AK-1	AMERISOURCEBERGEN CORP		05/15/2017	Maturity @ 100.0		3,200,000	3,200,000	3,205,152	3,201,901	0	(1,901)	0	(1,901)	0	3,200,000	0	0	0	18,400	05/15/2017
031162-AV-2	AMGEN INC		06/01/2017	Maturity @ 100.0		1,000,000	1,000,000	1,030,149	1,001,701	0	(1,701)	0	(1,701)	0	1,000,000	0	0	0	29,250	06/01/2017
031162-BR-0	AMGEN INC		05/22/2017	Maturity @ 100.0		3,500,000	3,500,000	3,498,755	3,499,665	0	335	0	335	0	3,500,000	0	0	0	21,875	05/22/2017
032095-AD-3	AMPHENOL CORP		09/15/2017	Maturity @ 100.0		2,500,000	2,500,000	2,497,580	2,498,924	0	1,076	0	1,076	0	2,500,000	0	0	0	38,750	09/15/2017
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/17/2017	Maturity @ 100.0		1,500,000	1,500,000	1,495,995	1,498,623	0	1,377	0	1,377	0	1,500,000	0	0	0	20,625	07/15/2017
046353-AB-4	ASTRAZENECA PLC	C	09/15/2017	Maturity @ 100.0		5,393,000	5,393,000	5,753,953	5,574,764	0	(181,764)	0	(181,764)	0	5,393,000	0	0	0	318,187	09/15/2017
06048W-QW-3	BANK OF AMERICA CORP		11/29/2017	Call @ 100.0		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	312,500	05/29/2025
060505-DP-6	BANK OF AMERICA CORP		12/01/2017	Maturity @ 100.0		5,000,000	5,000,000	5,028,250	5,003,521	0	(3,521)	0	(3,521)	0	5,000,000	0	0	0	287,500	12/01/2017
06739G-AE-9	BARCLAYS BANK PLC	C	12/04/2017	Maturity @ 100.0		1,000,000	1,000,000	1,028,058	1,003,377	0	(3,377)	0	(3,377)	0	1,000,000	0	0	0	60,500	12/04/2017
075887-AU-3	BECTON DICKINSON & CO		06/19/2017	Call @ 100.0		3,000,000	3,000,000	3,320,801	3,192,919	0	(37,086)	0	(37,086)	0	3,155,833	0	(155,833)	(155,833)	277,039	05/15/2019
079860-AA-0	BELLSOUTH CORPORATION		04/26/2017	Call @ 100.0		10,000,000	10,000,000	10,298,493	10,000,000	0	0	0	0	0	10,000,000	0	0	0	446,111	04/26/2021
141781-AX-2	CARGILL INC		05/31/2017	Call @ 100.0		7,000,000	7,000,000	7,692,740	7,165,733	0	(73,125)	0	(73,125)	0	7,092,608	0	(92,608)	(92,608)	371,093	11/27/2017
14912L-3K-5	CATERPILLAR FINANCIAL SERVICES CORP		09/01/2017	Maturity @ 100.0		2,000,000	2,000,000	2,088,510	2,007,840	0	(7,840)	0	(7,840)	0	2,000,000	0	0	0	117,000	09/01/2017
151020-AK-0	CELGENE CORP		12/11/2017	Call @ 100.0		1,900,000	1,900,000	1,935,337	1,918,161	0	(10,499)	0	(10,499)	0	1,907,662	0	(7,662)	(7,662)	65,282	08/15/2018
17252M-AH-3	CINTAS CORP		12/01/2017	Maturity @ 100.0		5,000,000	5,000,000	5,445,750	5,203,238	0	(203,238)	0	(203,238)	0	5,000,000	0	0	0	306,250	12/01/2017
20030N-AP-6	COMCAST CORP		01/17/2017	Maturity @ 100.0		1,000,000	1,000,000	1,046,542	1,000,281	0	(281)	0	(281)	0	1,000,000	0	0	0	32,500	01/15/2017
20825C-AR-5	CONOCOPHILLIPS		08/01/2017	Call @ 100.0		1,000,000	1,000,000	1,018,120	1,004,680	0	(1,071)	0	(1,071)	0	1,003,609	0	(3,609)	(3,609)	114,601	02/01/2019
20826F-AB-2	CONOCOPHILLIPS CO		12/15/2017	Maturity @ 100.0		6,955,000	6,955,000	6,912,422	6,935,297	0	19,703	0	19,703	0	6,955,000	0	0	0	73,028	12/15/2017
216871-AC-7	COOPER US INC		07/03/2017	Maturity @ 100.0		1,010,000	1,010,000	1,095,332	1,032,858	0	(22,858)	0	(22,858)	0	1,010,000	0	0	0	61,610	07/01/2017
219350-AY-1	CORNING INC		11/15/2017	Maturity @ 100.0		7,000,000	7,000,000	6,963,740	6,983,993	0	16,007	0	16,007	0	7,000,000	0	0	0	101,500	11/15/2017
222862-AG-9	COVENTRY HEALTH CARE INC		03/15/2017	Maturity @ 100.0		1,000,000	1,000,000	1,066,030	1,009,107	0	(9,107)	0	(9,107)	0	1,000,000	0	0	0	29,750	03/15/2017
233851-BD-5	DAIMLER FINANCE NORTH AMERICA LLC	C	03/10/2017	Maturity @ 100.0		1,000,000	1,000,000	996,000	999,479	0	521	0	521	0	1,000,000	0	0	0	5,625	03/10/2017
278642-AG-8	EBAY INC		07/17/2017	Maturity @ 100.0		7,228,000	7,228,000	7,207,183	7,220,806	0	7,194	0	7,194	0	7,228,000	0	0	0	97,578	07/15/2017
345397-WN-9	FORD MOTOR CREDIT CO LLC		01/17/2017	Maturity @ 100.0		2,550,000	2,550,000	2,543,677	2,549,763	0	237	0	237	0	2,550,000	0	0	0	19,125	01/17/2017
369604-BC-6	GENERAL ELECTRIC COMPANY		12/06/2017	Maturity @ 100.0		1,000,000	1,000,000	991,580	998,997	0	1,003	0	1,003	0	1,000,000	0	0	0	52,500	12/06/2017
36962G-2G-8	GE A		02/15/2017	Maturity @ 100.0		3,000,000	3,000,000	2,960,700	2,999,360	0	640	0	640	0	3,000,000	0	0	0	81,000	02/15/2017
38141G-EU-4	GOLDMAN SACHS GROUP INC		01/17/2017	Maturity @ 100.0		2,000,000	2,000,000	1,974,000	1,999,873	0	127	0	127	0	2,000,000	0	0	0	56,250	01/15/2017
38148T-JR-1	GOLDMAN SACHS GROUP INC		12/26/2017	Call @ 100.0		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	450,000	12/24/2026
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		03/15/2017	Maturity @ 100.0		1,000,000	1,000,000	1,018,340	1,002,796	0	(2,796)	0	(2,796)	0	1,000,000	0	0	0	13,500	03/15/2017
423012-AB-9	HEINEKEN NV	C	05/24/2017	Call @ 100.0		1,000,000	1,000,000	1,000,500	1,000,188	0	(98)	0	(98)	0	1,000,091	0	(91)	(91)	9,931	10/01/2017
459200-GJ-4	INTERNATIONAL BUSINESS MACHINES CORP		09/14/2017	Maturity @ 100.0		1,000,000	1,000,000	1,038,600	1,003,538	0	(3,538)	0	(3,538)	0	1,000,000	0	0	0	57,000	09/14/2017
46625H-GN-4	JPMORGAN CHASE & CO		06/27/2017	Maturity @ 100.0		2,000,000	2,000,000	2,053,860	2,003,602	0	(3,602)	0	(3,602)	0	2,000,000	0	0	0	61,250	06/27/2017
478373-AB-9	JOHNSON CONTROLS INC	C	11/02/2017	Maturity @ 100.0		2,830,000	2,830,000	2,815,486	2,824,031	0	5,969	0	5,969	0	2,830,000	0	0	0	39,620	11/02/2017
487836-BH-0	KELLOGG CO		05/17/2017	Maturity @ 100.0		1,000,000	1,000,000	1,004,430	1,001,193	0	(1,193)	0	(1,193)	0	1,000,000	0	0	0	8,750	05/17/2017
502441-AA-6	LVMH MOET HENNESSY LOUIS VUITTON SA	C	06/29/2017	Maturity @ 100.0		5,143,000	5,143,000	5,199,509	5,156,422	0	(13,422)	0	(13,422)	0	5,143,000	0	0	0	41,787	06/29/2017
50540R-AK-8	LABORATORY CORP OF AMERICA HLDG		08/23/2017	Maturity @ 100.0		2,000,000	2,000,000	2,033,906	2,009,868	0	(9,868)	0	(9,868)	0	2,000,000	0	0	0	44,000	08/23/2017
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C	05/01/2017	Call @ 100.0		1,200,000	1,200,000	1,307,340	1,261,889	0	(6,688)	0	(6,688)	0	1,255,201	0	(55,201)	(55,201)	0	04/15/2019
571748-AS-1	MARSH & MCLENNAN CO INC		04/01/2017	Maturity @ 100.0		3,500,000	3,500,000	3,546,760	3,505,930	0	(5,930)	0	(5,930)	0	3,500,000	0	0	0	40,250	04/01/2017
58013M-EB-6	MCDONALDS CORPORATION		10/16/2017	Maturity @ 100.0		4,900,000	4,900,000	5,284,797	5,060,853	0	(160,853)	0	(160,853)	0	4,900,000	0	0	0	284,200	10/15/2017
670346-AG-0	NUCOR CORP		12/01/2017	Maturity @ 100.0		2,472,000	2,472,000	2,848,980	2,529,228	0	(57,228)	0	(57,228)	0	2,472,000	0	0	0	142,140	12/01/2017

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
718546-AJ-3	PHILLIPS 66		05/01/2017	Maturity @ 100.0		3,825,000	3,825,000	3,880,413	3,840,311	0	(15,311)	0	(15,311)	0	3,825,000	0	0	0	56,419	05/01/2017
833034-AE-1	SNAP-ON INC		01/17/2017	Maturity @ 100.0		7,500,000	7,500,000	7,860,923	7,512,747	0	(12,747)	0	(12,747)	0	7,500,000	0	0	0	206,250	01/15/2017
89233P-5S-1	TOYOTA MOTOR CREDIT CORPORATION	C	01/12/2017	Maturity @ 100.0		2,000,000	2,000,000	2,039,762	2,000,249	0	(249)	0	(249)	0	2,000,000	0	0	0	20,500	01/12/2017
902133-AF-4	TYCO ELECTRONICS GROUP		10/02/2017	Maturity @ 100.0		5,900,000	5,900,000	6,405,335	6,114,047	0	(214,047)	0	(214,047)	0	5,900,000	0	0	0	386,450	10/01/2017
91324P-CK-6	UNITEDHEALTH GROUP INC		07/17/2017	Maturity @ 100.0		8,000,000	8,000,000	8,024,167	8,009,891	0	(9,891)	0	(9,891)	0	8,000,000	0	0	0	116,000	07/17/2017
92857W-AP-5	VODAFONE GROUP PLC	C	02/27/2017	Maturity @ 100.0		2,550,000	2,550,000	2,677,631	2,560,450	0	(10,450)	0	(10,450)	0	2,550,000	0	0	0	71,719	02/27/2017
92857W-AY-6	VODAFONE GROUP PLC	C	08/14/2017	Call @ 100.0		10,000,000	10,000,000	9,972,450	9,989,486	0	8,839	0	8,839	0	9,998,325	0	1,675	1,675	112,516	09/26/2017
94973V-AV-9	ANTHEM INC		02/15/2017	Maturity @ 100.0		1,450,000	1,450,000	1,469,304	1,451,713	0	(1,713)	0	(1,713)	0	1,450,000	0	0	0	17,219	02/15/2017
949746-NX-5	WELLS FARGO & CO		12/11/2017	Maturity @ 100.0		7,000,000	7,000,000	6,953,296	6,994,443	0	5,557	0	5,557	0	7,000,000	0	0	0	393,750	12/11/2017
961214-BV-4	WESTPAC BANKING CORP	C	08/14/2017	Maturity @ 100.0		10,000,000	10,000,000	10,108,230	10,051,692	0	(51,692)	0	(51,692)	0	10,000,000	0	0	0	200,000	08/14/2017
98978V-AG-8	ZOETIS INC		10/12/2017	Call @ 100.0		5,000,000	5,000,000	5,008,543	5,003,473	0	(2,493)	0	(2,493)	0	5,000,980	0	(980)	(980)	120,504	02/01/2018
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						215,510,000	215,510,000	220,401,260	216,995,285	0	(1,172,717)	0	(1,172,717)	0	215,822,568	0	(312,568)	(312,568)	6,576,968	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						217,229,689	217,229,689	222,179,342	217,282,475	0	(1,229,937)	0	(1,229,937)	0	217,542,257	0	(312,568)	(312,568)	6,589,936	XXX
8399999 - Bonds - Subtotals - Bonds						217,229,689	217,229,689	222,179,342	217,282,475	0	(1,229,937)	0	(1,229,937)	0	217,542,257	0	(312,568)	(312,568)	6,589,936	XXX
Common Stocks - Mutual Funds																				
015566-30-0	ALGER SPECTRA CL I MF		05/01/2017	Unknown	318,590.770	4,671,290		4,671,290	5,355,511	(684,221)	0	0	(684,221)	0	4,671,290	0	0	0	0	XXX
115233-79-3	BROWN ADVISORY SMALL CAP CL INV MF		05/01/2017	Unknown	105,862.710	2,514,705		2,514,705	2,793,717	(279,012)	0	0	(279,012)	0	2,514,705	0	0	0	6,150	XXX
354713-65-3	FRANKLIN SMALL CAP GROWTH CL ADV MF		10/01/2017	Adjustment	226,841.100	5,074,435		4,626,622	4,477,843	148,779	0	0	148,779	0	4,626,622	0	447,813	447,813	0	XXX
413838-20-2	OAKMARK INTERNATIONAL CL INVESTOR MF	C	04/21/2017	Unknown	116,729.150	2,679,152		2,679,152	2,649,752	29,400	0	0	29,400	0	2,679,152	0	0	0	0	XXX
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/01/2017	Direct	0.000	1,307,890		1,307,890	1,307,890	0	0	0	0	0	1,307,890	0	0	0	0	XXX
64122Q-30-9	NEUBERGER BERM MUL CP OP CL INST MF		12/01/2017	NO BROKER	184,797.600	3,599,857		2,596,406	3,038,073	(441,666)	0	0	(441,666)	0	2,596,406	0	1,003,451	1,003,451	0	XXX
68380L-40-7	OPPENHEIMER INTL GRW CL Y MF		05/01/2017	Unknown	98,720.120	3,581,467		3,581,467	3,423,614	157,854	0	0	157,854	0	3,581,467	0	0	0	0	XXX
9299999 - Common Stocks - Mutual Funds						23,428,797	XXX	21,977,533	23,046,399	(1,068,866)	0	0	(1,068,866)	0	21,977,533	0	1,451,264	1,451,264	6,150	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						23,428,797	XXX	21,977,533	23,046,399	(1,068,866)	0	0	(1,068,866)	0	21,977,533	0	1,451,264	1,451,264	6,150	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						23,428,797	XXX	21,977,533	23,046,399	(1,068,866)	0	0	(1,068,866)	0	21,977,533	0	1,451,264	1,451,264	6,150	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						23,428,797	XXX	21,977,533	23,046,399	(1,068,866)	0	0	(1,068,866)	0	21,977,533	0	1,451,264	1,451,264	6,150	XXX
9999999 Totals						240,658,486	XXX	244,156,875	240,328,874	(1,068,866)	(1,229,937)	0	(2,298,804)	0	239,519,790	0	1,138,696	1,138,696	6,596,085	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
9999999 Totals								0	0	0	0	0	0	0	0	0	0	0	0	0

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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																			
AT&T INC.			04/21/2017	DAVIDSON D.A. + COMPANY INC.	01/15/2018	3,327,398	0	(7,111)	0	0	3,327,000	3,334,509	26,847	0	1.750	1.433	JJ	29,111	16,222
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,327,398	0	(7,111)	0	0	3,327,000	3,334,509	26,847	0	XXX	XXX	XXX	29,111	16,222
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						3,327,398	0	(7,111)	0	0	3,327,000	3,334,509	26,847	0	XXX	XXX	XXX	29,111	16,222
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						3,327,398	0	(7,111)	0	0	3,327,000	3,334,509	26,847	0	XXX	XXX	XXX	29,111	16,222
8399999 - Bonds - Total Bonds - Subtotals - Bonds						3,327,398	0	(7,111)	0	0	3,327,000	3,334,509	26,847	0	XXX	XXX	XXX	29,111	16,222
9199999 Totals						3,327,398	0	(7,111)	0	0	XXX	3,334,509	26,847	0	XXX	XXX	XXX	29,111	16,222

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			612,247		303,930,793	XXX
Huntington Bank Dayton, OH			218,297		131,590,290	XXX
Independent Bank Dayton, OH					0	XXX
US Bank Dayton, OH			397,306		34,665,301	XXX
Charter One Bank Dayton, OH			133,682		121,604,837	XXX
BVVA Dayton, OH			118		0	XXX
FHLB Cincinnati,OH					901,223	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	1,361,650	0	592,692,444	XXX
						XXX
						XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial and Miscellaneous - Issuer Obligations								
	The Bank of Tokyo-Mitsubishi UFJ, Ltd		12/18/2017	0.000	01/04/2018	49,993,958	0	28,194
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						49,993,958	0	28,194
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						49,993,958	0	28,194
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						49,993,958	0	28,194
8399999 - Bonds - Total Bonds - Subtotals - Bonds						49,993,958	0	28,194
Sweep Accounts								
	Huntington Bank Repo	DR	12/31/2017	0.000	12/31/2017	0	0	85,014
8499999 - Sweep Accounts						0	0	85,014
Exempt Money Market Mutual Funds - as Identified by SVO								
60934N-10-4	FEDERATED GOVT OBL;INST		12/01/2017	1.180		498,722	445	3,514
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						498,722	445	3,514
All Other Money Market Mutual Funds								
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/29/2017	0.000		4,426,431	0	0
993086-12-3	WFB INSTITUTIONAL BANK DEPOSIT		12/28/2017	0.750		0	7,253	0
8699999 - All Other Money Market Mutual Funds						4,426,431	7,253	0
Other Cash Equivalents								
8899999 Total Cash Equivalents						54,919,111	7,698	116,723

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	3,441,830		
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	3,441,830	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

Analysis of Operations by Lines of Business	7
Assets	2
Cash Flow	6
Exhibit 1 – Enrollment By Product Type for Health Business Only	17
Exhibit 2 – Accident and Health Premiums Due and Unpaid	18
Exhibit 3 – Health Care Receivables	19
Exhibit 3A – Analysis of Health Care Receivables Collected and Accrued	20
Exhibit 4 – Claims Unpaid and Incentive Pool, Withhold and Bonus	21
Exhibit 5 – Amounts Due From Parent, Subsidiaries and Affiliates	22
Exhibit 6 – Amounts Due To Parent, Subsidiaries and Affiliates	23
Exhibit 7 – Part 1 – Summary of Transactions With Providers	24
Exhibit 7 – Part 2 – Summary of Transactions With Intermediaries	24
Exhibit 8 – Furniture, Equipment and Supplies Owned	25
Exhibit of Capital Gains (Losses)	15
Exhibit of Net Investment Income	15
Exhibit of Nonadmitted Assets	16
Exhibit of Premiums, Enrollment and Utilization (State Page)	30
Five-Year Historical Data	29
General Interrogatories	27
Jurat Page	1
Liabilities, Capital and Surplus	3
Notes To Financial Statements	26
Overflow Page For Write-Ins	44
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Part 2 - Verification Between Years	SI15
Schedule S – Part 1 – Section 2	31
Schedule S – Part 2	32
Schedule S – Part 3 – Section 2	33
Schedule S – Part 4	34
Schedule S – Part 5	35
Schedule S – Part 6	36
Schedule S – Part 7	37
Schedule T – Part 2 – Interstate Compact	39
Schedule T – Premiums and Other Considerations	38
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	40
Schedule Y– Part 1A – Detail of Insurance Holding Company System	41
Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	42
Statement of Revenue and Expenses	4
Summary Investment Schedule	SI01

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

Supplemental Exhibits and Schedules Interrogatories	43
Underwriting and Investment Exhibit – Part 1	8
Underwriting and Investment Exhibit – Part 2	9
Underwriting and Investment Exhibit – Part 2A	10
Underwriting and Investment Exhibit – Part 2B	11
Underwriting and Investment Exhibit – Part 2C	12
Underwriting and Investment Exhibit – Part 2D	13
Underwriting and Investment Exhibit – Part 3	14