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Portfolio Summary

Market Outlook

The stock market's favorable performance reflected rising profits, and an improving economic environment which began in the second quarter of 2017. Real growth rose at a rate slightly above 3% in the second quarter, and initial indications are growth continued at a rate above 2% in the third quarter. If economic growth continues as expected, corporate profits should increase through the remainder of 2017 and in early 2018.

Future economic growth will be determined, in part, by economic policies the nature of which cannot be foreseen. The Fed has stated it will raise short-term interest rates going forward and it expects these rates to be over 2.5% by 2019. The Fed has stated further the increases are necessary to control the inflationary pressures which will develop as economic growth continues. This reasoning is inconsistent with the events of the last 70 years, and indicates the Fed may be repeating policy missteps observed in the stagflation era of the late 1960's and all of the 1970's.

In addition to managing monetary policy, the Fed plans to restructure its balance sheet in the coming months. It is likely the Fed will seek to reduce the amount of assets it holds by between two and three trillion dollars. No strategy for accomplishing this objective has been revealed. The transactions required to create the desired reduction in asset holdings are large enough to produce significant disruptions in the markets if they are not well managed.

There is an ongoing debate about the direction of fiscal policy. The Administration's announced objective is to lower income tax rates for most individuals and reduce the number of tax brackets, while lowering rates on corporate profits. This debate is not unfamiliar in its tone or content. The Kennedy Administration sought similar changes as did the Reagan Administration. If an overall reduction in tax rates is put in place, forecasts for economic growth are likely to be revised upward.

While the stock market as whole is trading at a relatively high valuation, the foundation for rising corporate profits appears to be in place. We expect this trend to benefit a majority of stocks, but we expect those stocks of companies with reasonable valuations and visible earnings progress to produce more favorable relative returns.

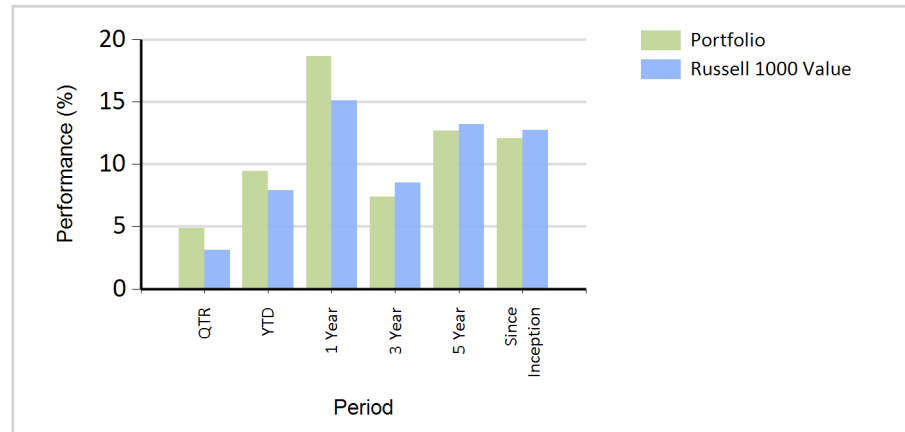
Market Value Summary

	QTR (\$)	YTD (\$)
Beginning Value	15,070,978.53	22,176,012.52
Contributions	-	-
Withdrawals	-31,759.69	-8,100,727.79
Realized Gain Loss	-4,985.53	-19,459.03
Unrealized Gain Loss	645,923.74	1,357,036.75
Interest	206.52	925.47
Dividends	88,540.78	355,116.43
Ending Market Value	15,768,904.35	15,768,904.35

Performance Table (returns for periods greater than 1 year have been annualized)

Period	Portfolio (%)	Russell 1000 Value(%)	Excess Return (%)
QTR	4.85	3.12	1.73
YTD	9.45	7.90	1.55
1 Year	18.67	15.11	3.56
3 Year	7.38	8.52	-1.14
5 Year	12.68	13.20	-0.52
Since Inception	12.07	12.76	-0.68

Performance Chart (returns for periods greater than 1 year have been annualized)



Russell 1000 Value: All data as of 9/30/2017; Inception Date: 3/31/2012 Source: Affinity. Returns for less than one year are not annualized. Gross of fees returns are before deduction of management fees but after trading commissions. Net returns will be lower. Past performance is not a guarantee of future results.

Performance Analysis

- Performance
- Contributing Factors

Performance Drivers and Detractors

- Affinity's performance objective is to seek to achieve consistently superior returns relative to the client-selected benchmark with a similar risk profile.
- Factors that should impact performance are attractive valuation, improving expectations on company fundamentals, favorable price momentum.

Largest Holdings

Security Name	Avg. Weight (%)	Return (%)
JPMORGAN CHASE & CO	4.61	5.06
BANK OF AMERICA CORP	3.90	4.98
EXXON MOBIL CORP	3.63	2.54
CHEVRON CORP	3.07	13.76
PFIZER INC	2.94	7.31
PNC FINANCIAL SERVICES GROUP	2.36	8.56
AMERICAN EXPRESS	2.34	7.79
AT+T INC COM	2.23	5.18
PRUDENTIAL FINANCIAL INC	2.17	-0.96
EXELON CORP	2.16	5.35

Worst Performers

Security Name	Avg. Weight (%)	Return (%)
ALLERGAN INC	1.85	-15.43
ALTRIA GROUP INC	1.70	-13.94
DELTA AIRLINES	1.77	-9.70
WALT DISNEY CO	0.95	-6.53
JOHNSON CONTROLS PLC	1.11	-6.50
MCKESSON CORP	1.53	-6.43
BUNGE LTD	1.81	-6.32
GENERAL ELEC CO	0.63	-5.81
FOOTLOCKER INC	0.45	-4.28
BEST BUY CO INC	1.35	-3.67

Bottom Contributors

Security Name	Avg. Weight (%)	Contribution (%)
ALLERGAN INC	1.85	-0.35
ALTRIA GROUP INC	1.70	-0.24
DELTA AIRLINES	1.77	-0.22
GENERAL ELEC CO	0.63	-0.11
BUNGE LTD	1.81	-0.11
MCKESSON CORP	1.53	-0.11
WALT DISNEY CO	0.95	-0.08
BEST BUY CO INC	1.35	-0.08
JOHNSON CONTROLS PLC	1.11	-0.08
FOOTLOCKER INC	0.45	-0.06

Best Performers

Security Name	Avg. Weight (%)	Return (%)
BOEING CO	1.59	29.33
UNITED RENTALS INC COM	1.12	19.03
LEAR CORP	0.57	18.71
VALERO ENERGY CORP COM	1.56	15.21
CHEVRON CORP	3.07	13.76
INTEL CORP	2.05	13.71
VERIZON COMMUNICATIONS INC	0.92	12.29
CELGENE CORP	1.44	12.28
DXC TECHNOLOGY CO	1.19	12.18
PULTE CORP	1.69	11.80

Top Contributors

Security Name	Avg. Weight (%)	Contribution (%)
CHEVRON CORP	3.07	0.41
BOEING CO	1.59	0.41
UNITED RENTALS INC COM	1.12	0.31
INTEL CORP	2.05	0.27
LEAR CORP	0.57	0.25
CITIGROUP INC COM	1.31	0.24
VALERO ENERGY CORP COM	1.56	0.24
JPMORGAN CHASE & CO	4.61	0.23
PFIZER INC	2.94	0.22
PNC FINANCIAL SERVICES GROUP	2.36	0.20

Portfolio Structure

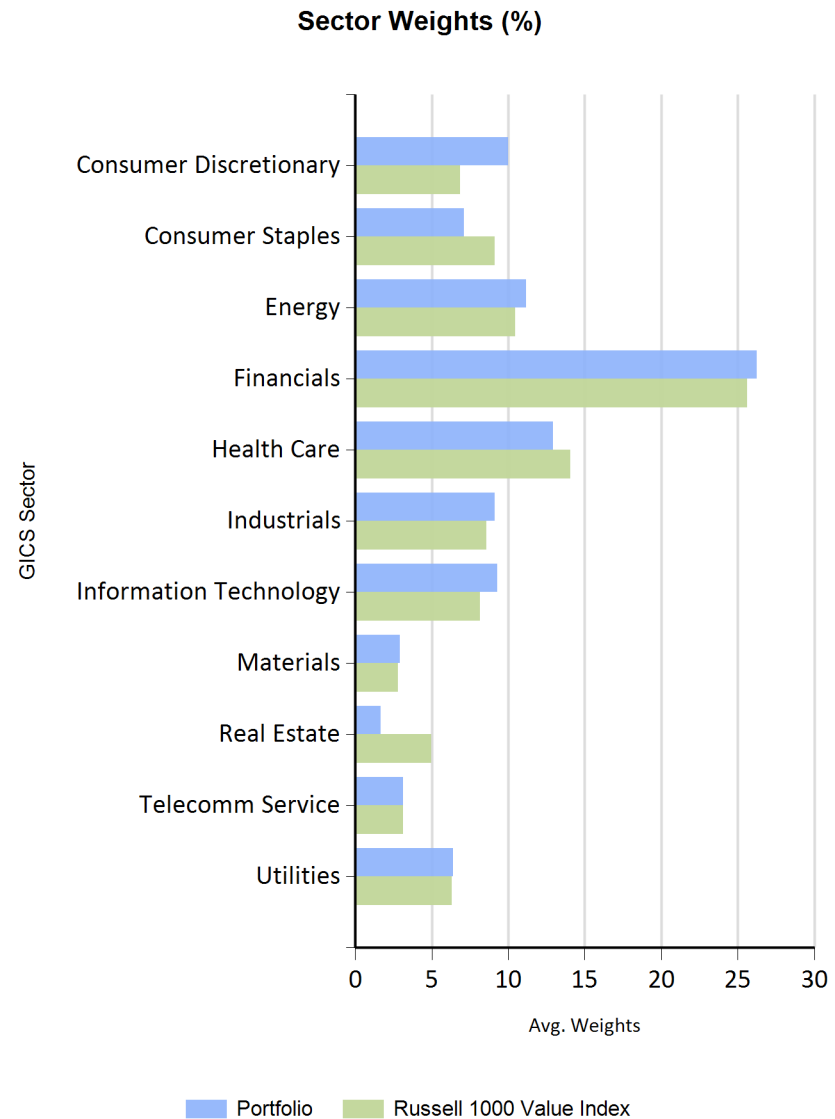
Current Portfolio Structure

Portfolios are built to maximize return and manage risk relative to the benchmark. Portfolios are monitored continuously and adjusted as necessary. Low Turnover and controlled exposure to multiple risk factors is paramount. Additionally, sector exposure is tied to the benchmark as well as other characteristics including dividend yield, price-to-book, and growth rates.

Portfolio Characteristics vs. Russell 1000 Value Index

Characteristics	Portfolio	Russell 1000 Value Index
Expected Return (%)	9.37	8.97
Weighted Average Market Cap (\$Mil)	121,152.42	112,828.88
Trailing P/E Ratio (x)	20.04	21.45
Forecast P/E Ratio (x)	15.28	17.07
Price / Book	2.08	2.10
EPS Growth - Next 5 Years (%)	13.34	9.93
R-Squared*	0.86	0.90
Dividend Yield (%)	2.17	2.40
Top 15(%) Holdings	41.06	29.93
Number of Holdings	53	716

*R-Squared statistic shown for both the Portfolio and Benchmark is calculated relative to the U.S. large cap equity market using the S&P 500 as proxy



Performance Attribution

Equity Performance Attribution - by GICS Sector

Ohio Board Workers Compensation vs. Russell 1000 Value Index

Jun 30, 2017 to Sep 30, 2017

Sector Name	Ohio Board Workers Compensation		Russell 1000 Value Index		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Consumer Discretionary	9.99	3.75	6.86	1.70	0.24	-0.06	0.18	-0.10	-0.16	0.08
Consumer Staples	7.11	-3.65	9.12	-0.42	-0.25	0.08	-0.17	-0.32	-0.25	-0.49
Energy	11.19	8.70	10.44	6.89	0.19	0.03	0.22	0.40	0.43	0.62
Financials	26.25	5.61	25.59	4.83	0.22	0.01	0.23	0.45	0.46	0.68
Health Care	12.92	2.30	14.07	0.25	0.24	0.07	0.31	-0.41	-0.35	-0.10
Industrials	9.12	4.24	8.57	0.75	0.33	-0.04	0.29	-0.21	-0.25	0.08
Information Technology	9.27	8.91	8.14	5.20	0.34	0.02	0.36	0.17	0.19	0.53
Materials	2.92	9.95	2.81	8.35	0.04	0.01	0.05	0.14	0.15	0.20
Real Estate	1.66	4.07	4.96	-0.09	0.07	0.11	0.18	-0.16	-0.05	0.02
Telecomm Service	3.15	7.18	3.12	5.10	0.06	0.00	0.06	0.06	0.06	0.13
Utilities	6.41	3.56	6.30	2.83	0.04	0.00	0.05	-0.02	-0.02	0.02
Total		4.87		3.11	1.54	0.22	1.76	0.00	0.22	1.76

Performance Attribution

Equity Performance Attribution - by GICS Sector (Sorted by Contribution)

Ohio Board Workers Compensation vs. Russell 1000 Value Index

Jun 30, 2017 to Sep 30, 2017

Sector Name	Ohio Board Workers Compensation		Russell 1000 Value Index		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Financials	26.25	5.61	25.59	4.83	0.22	0.01	0.23	0.45	0.46	0.68
Energy	11.19	8.70	10.44	6.89	0.19	0.03	0.22	0.40	0.43	0.62
Information Technology	9.27	8.91	8.14	5.20	0.34	0.02	0.36	0.17	0.19	0.53
Materials	2.92	9.95	2.81	8.35	0.04	0.01	0.05	0.14	0.15	0.20
Telecomm Service	3.15	7.18	3.12	5.10	0.06	0.00	0.06	0.06	0.06	0.13
Utilities	6.41	3.56	6.30	2.83	0.04	0.00	0.05	-0.02	-0.02	0.02
Real Estate	1.66	4.07	4.96	-0.09	0.07	0.11	0.18	-0.16	-0.05	0.02
Consumer Discretionary	9.99	3.75	6.86	1.70	0.24	-0.06	0.18	-0.10	-0.16	0.08
Consumer Staples	7.11	-3.65	9.12	-0.42	-0.25	0.08	-0.17	-0.32	-0.25	-0.49
Industrials	9.12	4.24	8.57	0.75	0.33	-0.04	0.29	-0.21	-0.25	0.08
Health Care	12.92	2.30	14.07	0.25	0.24	0.07	0.31	-0.41	-0.35	-0.10
Total		4.87		3.11	1.54	0.22	1.76	0.00	0.22	1.76

Portfolio Appraisal

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Business Equip. & Serv.	2,210	DXC	23355106	DXC TECHNOLOGY CO	74.38	164,371.85	85.88	189,794.80	25,422.95	1.20
		Total Business Equip. & Serv.					164,371.85		189,794.80	25,422.95	1.20
	Capital Goods	1,040	BA	097023105	BOEING CO	128.60	133,742.38	254.21	264,378.40	130,636.02	1.68
		1,800	DE	244199105	DEERE & CO	105.80	190,433.34	125.59	226,062.00	35,628.66	1.43
		4,146	JCI	G51502105	JOHNSON CONTROLS PLC	47.46	196,755.33	40.29	167,042.34	-29,712.99	1.06
		5,760	MAS	574599106	MASCO CORP	29.03	167,238.72	39.01	224,697.60	57,458.88	1.42
		2,110	URI	911363109	UNITED RENTALS INC COM	116.54	245,908.90	138.74	292,741.40	46,832.50	1.86
		Total Capital Goods					934,078.67		1,174,921.74	240,843.07	7.45
	Consumer Durables	1,390	LEA	521865204	LEAR CORP	146.63	203,818.06	173.08	240,581.20	36,763.14	1.53
		Total Consumer Durables					203,818.06		240,581.20	36,763.14	1.53
	Consumer Non-Durables	4,130	MO	02209S103	ALTRIA GROUP INC	42.91	177,212.33	63.42	261,924.60	84,712.27	1.66
		3,610	BG	G16962105	BUNGE LTD	79.05	285,367.25	69.46	250,750.60	-34,616.65	1.59
		1,390	STZ	21036P108	CONSTELLATION BRANDS INC CL A	182.22	253,281.49	199.45	277,235.50	23,954.01	1.76
		2,220	INGR	457187102	INGREDION INC COM	121.25	269,183.44	120.64	267,820.80	-1,362.64	1.70
		Total Consumer Non-Durables					985,044.51		1,057,731.50	72,686.99	6.71
	Consumer Services	1,530	DIS	254687106	WALT DISNEY CO	95.84	146,628.92	98.57	150,812.10	4,183.18	0.96
		2,000	WYN	98310W108	WYNDHAM WORLDWIDE CORP	64.86	129,722.17	105.41	210,820.00	81,097.83	1.34
		Total Consumer Services					276,351.09		361,632.10	85,281.01	2.30
	Energy	4,270	CVX	166764100	CHEVRON CORP	106.94	456,623.43	117.50	501,725.00	45,101.57	3.18
		6,710	XOM	30231G102	EXXON MOBIL CORP	82.73	555,104.21	81.98	550,085.80	-5,018.41	3.49
		5,010	HAL	406216101	HALLIBURTON CO	36.62	183,462.86	46.03	230,610.30	47,147.44	1.46
		4,370	MPC	56585A102	MARATHON PETROLEUM CORP	48.37	211,395.69	56.08	245,069.60	33,673.91	1.55
		3,440	VLO	91913Y100	VALERO ENERGY CORP COM	42.10	144,826.20	76.93	264,639.20	119,813.00	1.68
		Total Energy					1,551,412.39		1,792,129.90	240,717.51	11.36
	Financial Services	3,930	AXP	025816109	AMERICAN EXPRESS	63.92	251,224.07	90.46	355,507.80	104,283.73	2.25
		23,630	BAC	060505104	BANK OF AMERICA CORP	19.98	472,042.33	25.34	598,784.20	126,741.87	3.80
		7,260	C	172967424	CITIGROUP INC COM	67.64	491,070.76	72.74	528,092.40	37,021.64	3.35

Affinity Investment Advisors, LLC - Value Equity
Ohio Board Workers Compensation

Jun 30, 2017 to Sep 30, 2017

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Financial Services	5,350	HIG	416515104	HARTFORD FINL SVCS	49.42	264,388.44	55.43	296,550.50	32,162.06	1.88
		7,360	JPM	46625H100	JPMORGAN CHASE & CO	53.02	390,228.50	95.51	702,953.60	312,725.10	4.46
		16,860	KEY	493267108	KEYCORP	13.70	230,952.80	18.82	317,305.20	86,352.40	2.01
		3,990	LNC	534187109	LINCOLN NATIONAL CORP	34.23	136,596.56	73.48	293,185.20	156,588.64	1.86
		2,700	PNC	693475105	PNC FINANCIAL SERVICES GROUP	117.77	317,980.35	134.77	363,879.00	45,898.65	2.31
		2,960	PRU	744320102	PRUDENTIAL FINANCIAL INC	80.95	239,602.79	106.32	314,707.20	75,104.41	2.00
		5,150	STI	867914103	SUNTRUST BANKS INC	41.42	213,336.91	59.77	307,815.50	94,478.59	1.95
	Total Financial Services						3,007,423.51		4,078,780.60	1,071,357.09	25.87
	Healthcare	1,730	AET	00817Y108	AETNA INC	75.82	131,174.64	159.01	275,087.30	143,912.66	1.74
		1,320	AGN	G0177J108	ALLERGAN INC	199.38	263,182.61	204.95	270,534.00	7,351.39	1.72
		1,950	AMGN	031162100	AMGEN INC	136.37	265,927.21	186.45	363,577.50	97,650.29	2.31
		1,670	CELG	151020104	CELGENE CORP	119.59	199,712.22	145.82	243,519.40	43,807.18	1.54
		1,640	MCK	58155Q103	MCKESSON CORP	163.43	268,026.75	153.61	251,920.40	-16,106.35	1.60
		13,170	PFE	717081103	PFIZER INC	33.84	445,716.26	35.70	470,169.00	24,452.74	2.98
		1,170	UNH	91324P102	UNITEDHEALTH GROUP INC	170.87	199,913.14	195.85	229,144.50	29,231.36	1.45
	Total Healthcare						1,773,652.83		2,103,952.10	330,299.27	13.34
	Raw Materials	1,850	CE	150870103	CELANESE CORPORATION	62.85	116,276.75	104.27	192,899.50	76,622.75	1.22
		3,970	DWDP	26078J100	DOWDUPONT INC	49.04	194,670.94	69.23	274,843.10	80,172.16	1.74
	Total Raw Materials						310,947.69		467,742.60	156,794.91	2.96
	Retail	5,270	BBY	086516101	BEST BUY CO INC	59.53	313,743.13	56.96	300,179.20	-13,563.93	1.90
		1,330	HD	437076102	HOME DEPOT INC	134.86	179,367.26	163.56	217,534.80	38,167.54	1.38
	Total Retail						493,110.39		517,714.00	24,603.61	3.28
	Shelter Real Estate	6,820	CBG	12504L109	CB RICHARD ELLIS GROUP INC	37.71	257,188.27	37.88	258,341.60	1,153.33	1.64
		4,660	LEN	526057104	LENNAR CORP	41.86	195,062.83	52.80	246,048.00	50,985.17	1.56
		10,130	PHM	745867101	PULTE CORP	17.68	179,083.97	27.33	276,852.90	97,768.93	1.76
	Total Shelter Real Estate						631,335.07		781,242.50	149,907.43	4.96
	Technology	1,483	AAPL	037833100	APPLE INC	86.89	128,863.11	154.12	228,559.96	99,696.85	1.45
		530	AVGO	Y09827109	BROADCOM LIMITED	131.50	69,695.48	242.54	128,546.20	58,850.72	0.82
		10,230	CSCO	17275R102	CISCO SYS INC COM	27.80	284,396.87	33.63	344,034.90	59,638.03	2.18
		8,750	INTC	458140100	INTEL CORP	33.99	297,427.27	38.08	333,200.00	35,772.73	2.11
		1,990	WDC	958102105	WESTERN DIGITAL CORP	71.17	141,635.66	86.40	171,936.00	30,300.34	1.09
	Total Technology						922,018.39		1,206,277.06	284,258.67	7.65

Affinity Investment Advisors, LLC - Value Equity

Ohio Board Workers Compensation

Jun 30, 2017 to Sep 30, 2017

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Telecommunications	8,990	T	00206R102	AT+T INC COM	33.43	300,518.11	39.17	352,138.30	51,620.19	2.23
		2,970	VZ	92343V104	VERIZON COMMUNICATIONS INC	42.88	127,360.43	49.49	146,985.30	19,624.87	0.93
		Total Telecommunications					427,878.54			499,123.60	71,245.06
	Transportation	4,630	DAL	247361702	DELTA AIRLINES	26.56	122,950.56	48.22	223,258.60	100,308.04	1.42
		Total Transportation					122,950.56			223,258.60	100,308.04
	Utilities	4,510	AEP	025537101	AMERICAN ELECTRIC POWER INC.	44.42	200,338.24	70.24	316,782.40	116,444.16	2.01
		8,730	EXC	30161N101	EXELON CORP	34.62	302,202.92	37.67	328,859.10	26,656.18	2.09
		4,700	PCG	69331C108	PG&E CORP	50.99	239,641.61	68.09	320,023.00	80,381.39	2.03
		Total Utilities					742,182.77			965,664.50	223,481.73
							12,546,576.32			15,660,546.80	3,113,970.48
Cash & Cash Equivalents											
						DIVIDEND ACCRUAL ACCOUNT		16,375.90	16,375.90		0.10
						INTEREST ACCRUAL ACCOUNT		57.06	57.06		0.00
						MONEY MARKET ACCOUNTS		91,924.59	91,924.59		0.58
						Total		108,357.55	108,357.55		0.68
						108,357.55			108,357.55		0.68
Grand Total						12,654,933.87			15,768,904.35	3,113,970.48	100.00

Affinity Investment Advisors, LLC - Value Equity

Ohio Board Workers Compensation

Jun 30, 2017 to Sep 30, 2017

Purchases and Sales

	Trade Date	Settlement Date	Quantity	Security Name	Symbol	Price (\$)	Commission (\$)	Total (\$)
Purchases	8/1/2017	8/4/2017	140	AETNA INC	AET	154.94	1.40	21,691.60
	8/1/2017	8/4/2017	340	ALLERGAN INC	AGN	252.69	3.40	85,914.67
	8/1/2017	8/4/2017	800	AMGEN INC	AMGN	174.60	8.00	139,680.40
	8/1/2017	8/4/2017	380	WALT DISNEY CO	DIS	110.77	3.80	42,091.88
	8/1/2017	8/4/2017	450	MCKESSON CORP	MCK	161.57	4.50	72,707.76
	8/1/2017	8/4/2017	770	ALTRIA GROUP INC	MO	65.57	7.70	50,485.97
	8/1/2017	8/4/2017	100	UNITEDHEALTH GROUP INC	UNH	192.35	1.00	19,235.19
	8/1/2017	8/4/2017	2,110	UNITED RENTALS INC COM	URI	116.54	21.10	245,908.90
	8/1/2017	8/4/2017	420	WYNDHAM WORLDWIDE CORP	WYN	105.25	4.20	44,206.26
	8/1/2017	8/4/2017	5,270	BEST BUY CO INC	BBY	59.53	52.70	313,743.13
	8/1/2017	8/4/2017	190	CELGENE CORP	CELG	135.41	1.90	25,727.86
	8/24/2017	8/29/2017	7,260	CITIGROUP INC COM	C	67.64	72.60	491,070.76
	8/24/2017	8/29/2017	1,390	LEAR CORP	LEA	146.63	13.90	203,818.06
	Total Purchases						196.20	1,756,282.44
Sales	8/24/2017	8/29/2017	620	SUNTRUST BANKS INC	STI	56.39	6.20	34,960.99
	8/24/2017	8/29/2017	5,510	GENERAL MOTORS	GM	35.60	55.10	196,140.99
	8/24/2017	8/29/2017	1,660	GOLDMAN SACHS GROUP INC COM	GS	223.42	16.60	370,875.10
	8/1/2017	8/4/2017	2,110	DELTA AIRLINES	DAL	49.85	21.10	105,186.34
	8/1/2017	8/4/2017	640	EXXON MOBIL CORP	XOM	80.08	6.40	51,252.63
	8/24/2017	8/29/2017	210	AMERICAN EXPRESS	AXP	85.38	2.10	17,929.93
	8/1/2017	8/4/2017	280	PNC FINANCIAL SERVICES GROUP	PNC	130.10	2.80	36,427.01
	8/1/2017	8/4/2017	320	PRUDENTIAL FINANCIAL INC	PRU	114.05	3.20	36,495.89
	8/1/2017	8/4/2017	5,200	SYMANTEC CORP COM	SYMC	31.13	52.00	161,876.93
	8/1/2017	8/4/2017	4,290	FOOTLOCKER INC	FL	46.85	42.90	201,007.17
	8/1/2017	8/4/2017	10,820	GENERAL ELEC CO	GE	25.40	108.20	274,874.67
	8/1/2017	8/4/2017	130	GOLDMAN SACHS GROUP INC COM	GS	227.67	1.30	29,596.45
	8/1/2017	8/4/2017	540	HARTFORD FINL SVCS	HIG	55.71	5.40	30,081.94
	8/1/2017	8/4/2017	650	JPMORGAN CHASE & CO	JPM	92.88	6.50	60,374.50
	8/1/2017	8/4/2017	500	LINCOLN NATIONAL CORP	LNC	73.35	5.00	36,674.50
	8/1/2017	8/4/2017	230	AMERICAN EXPRESS	AXP	85.14	2.30	19,582.78
	8/1/2017	8/4/2017	2,210	BANK OF AMERICA CORP	BAC	24.42	22.10	53,962.75
	Total Sales						359.20	1,717,300.57

Income and Expenses

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	AETNA INC	2.00	7/11/2017	7/28/2017	795.00
	ALLERGAN INC	2.80	8/16/2017	9/15/2017	924.00
	ALTRIA GROUP INC	2.64	9/14/2017	10/10/2017	2,725.80
	AMERICAN ELECTRIC POWER INC.	2.36	8/8/2017	9/8/2017	2,660.90
	AMERICAN EXPRESS	1.40	7/5/2017	8/10/2017	1,398.40
	AMGEN INC	4.60	8/15/2017	9/8/2017	2,242.50
	APPLE INC	2.52	8/10/2017	8/17/2017	934.29
	AT+T INC COM	1.96	7/6/2017	8/1/2017	4,405.10
	BANK OF AMERICA CORP	0.48	8/30/2017	9/29/2017	2,835.60
	BEST BUY CO INC	1.36	9/18/2017	10/10/2017	1,791.80
	BOEING CO	5.68	8/9/2017	9/1/2017	1,476.80
	BROADCOM LIMITED	4.08	9/18/2017	9/29/2017	540.60
	BUNGE LTD	1.84	8/18/2017	9/5/2017	1,660.60
	CELANESE CORPORATION	1.84	7/26/2017	8/7/2017	851.00
	CHEVRON CORP	4.32	8/16/2017	9/11/2017	4,611.60
	CISCO SYS INC COM	1.16	7/5/2017	7/26/2017	2,966.70
	CONSTELLATION BRANDS INC CL A	2.08	8/7/2017	8/23/2017	722.80
	DEERE & CO	2.40	9/28/2017	11/1/2017	1,080.00
	DELTA AIRLINES	1.22	8/21/2017	9/13/2017	1,412.15
	DOW CHEMICAL CO	0.00	7/27/2017	10/2/2017	1,826.20
	DXC TECHNOLOGY CO	0.72	9/1/2017	10/11/2017	397.80
	EXELON CORP	1.31	8/11/2017	9/8/2017	2,859.08
	EXXON MOBIL CORP	3.08	8/10/2017	9/11/2017	5,166.70
	FOOTLOCKER INC	1.24	7/12/2017	7/28/2017	1,329.90
	HALLIBURTON CO	0.72	9/1/2017	9/27/2017	901.80
	HARTFORD FINL SVCS	0.92	8/30/2017	10/2/2017	1,230.50
	HOME DEPOT INC	3.56	8/29/2017	9/14/2017	1,183.70
	INGREDION INC COM	2.40	9/29/2017	10/25/2017	1,332.00
	INTEL CORP	1.09	8/3/2017	9/1/2017	2,384.38
	JOHNSON CONTROLS PLC	1.00	9/22/2017	10/13/2017	1,036.50
	JPMORGAN CHASE & CO	2.24	7/3/2017	7/31/2017	4,005.00
	KEYCORP	0.38	8/25/2017	9/15/2017	1,601.70
	LEAR CORP	2.00	8/29/2017	9/19/2017	695.00

Affinity Investment Advisors, LLC - Value Equity

Ohio Board Workers Compensation

Jun 30, 2017 to Sep 30, 2017

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	LENNAR CORP	0.16	7/11/2017	7/27/2017	186.40
	LINCOLN NATIONAL CORP	1.16	7/6/2017	8/1/2017	1,302.10
	MARATHON PETROLEUM CORP	1.60	8/14/2017	9/11/2017	1,748.00
	MASCO CORP	0.42	7/12/2017	8/14/2017	576.00
	MCKESSON CORP	1.36	8/30/2017	10/2/2017	557.60
	MONEY MARKET ACCOUNTS		9/30/2017	10/2/2017	57.06
	MONEY MARKET ACCOUNTS		8/31/2017	9/1/2017	86.31
	MONEY MARKET ACCOUNTS		9/1/2017	9/1/2017	86.35
	MONEY MARKET ACCOUNTS		9/1/2017	9/1/2017	-86.31
	MONEY MARKET ACCOUNTS		7/3/2017	7/3/2017	438.19
	MONEY MARKET ACCOUNTS		7/3/2017	7/3/2017	-434.62
	MONEY MARKET ACCOUNTS		7/31/2017	8/1/2017	59.45
	MONEY MARKET ACCOUNTS		8/1/2017	8/1/2017	-59.45
	MONEY MARKET ACCOUNTS		8/1/2017	8/1/2017	59.54
	PFIZER INC	1.28	8/2/2017	9/1/2017	4,214.40
	PG&E CORP	2.12	9/28/2017	10/15/2017	2,491.00
	PNC FINANCIAL SERVICES GROUP	3.00	7/13/2017	8/5/2017	2,235.00
	PRUDENTIAL FINANCIAL INC	3.00	8/18/2017	9/14/2017	2,220.00
	PULTE CORP	0.36	9/18/2017	10/3/2017	911.70
	SUNTRUST BANKS INC	1.60	8/29/2017	9/15/2017	2,060.00
	UNITEDHEALTH GROUP INC	3.00	9/7/2017	9/19/2017	877.50
	VALERO ENERGY CORP COM	2.80	8/7/2017	9/7/2017	2,408.00
	VERIZON COMMUNICATIONS INC	2.36	7/6/2017	8/1/2017	1,715.18
	WALT DISNEY CO	1.56	7/6/2017	7/27/2017	897.00
	WESTERN DIGITAL CORP	2.00	9/28/2017	10/16/2017	995.00
	WYNDHAM WORLDWIDE CORP	2.32	8/23/2017	9/8/2017	1,160.00
	Total				88,747.30
Expenses	LEIA MANAGEMENT FEE		8/8/2017	8/8/2017	-31,759.69
	Total				-31,759.69
	Net Income				56,987.61

Affinity Investment Advisors, LLC - Value Equity

Ohio Board Workers Compensation

Jun 30, 2017 to Sep 30, 2017

Realized Gain & Loss

Trade Date	Settlement Date	Quantity	Security Name	Symbol	Cost Basis(\$)	Proceeds (\$)	Commission (\$)	Total (\$)
8/1/2017	8/4/2017	230	AMERICAN EXPRESS	AXP	14,702.68	19,582.78	2.30	4,880.10
8/1/2017	8/4/2017	2,210	BANK OF AMERICA CORP	BAC	44,147.84	53,962.75	22.10	9,814.91
8/1/2017	8/4/2017	2,110	DELTA AIRLINES	DAL	56,031.46	105,186.34	21.10	49,154.88
8/1/2017	8/4/2017	4,290	FOOTLOCKER INC	FL	310,423.97	201,007.17	42.90	-109,416.80
8/1/2017	8/4/2017	10,820	GENERAL ELEC CO	GE	321,109.47	274,874.67	108.20	-46,234.80
8/1/2017	8/4/2017	130	GOLDMAN SACHS GROUP INC COM	GS	31,758.79	29,596.45	1.30	-2,162.34
8/1/2017	8/4/2017	540	HARTFORD FINL SVCS	HIG	26,685.94	30,081.94	5.40	3,396.00
8/1/2017	8/4/2017	650	JPMORGAN CHASE & CO	JPM	34,463.11	60,374.50	6.50	25,911.39
8/1/2017	8/4/2017	500	LINCOLN NATIONAL CORP	LNC	17,117.36	36,674.50	5.00	19,557.14
8/1/2017	8/4/2017	280	PNC FINANCIAL SERVICES GROUP	PNC	32,975.74	36,427.01	2.80	3,451.27
8/1/2017	8/4/2017	320	PRUDENTIAL FINANCIAL INC	PRU	25,903.00	36,495.89	3.20	10,592.89
8/1/2017	8/4/2017	5,200	SYMANTEC CORP COM	SYMC	157,280.76	161,876.93	52.00	4,596.17
8/1/2017	8/4/2017	640	EXXON MOBIL CORP	XOM	52,945.86	51,252.63	6.40	-1,693.23
8/24/2017	8/29/2017	210	AMERICAN EXPRESS	AXP	13,424.19	17,929.93	2.10	4,505.74
8/24/2017	8/29/2017	5,510	GENERAL MOTORS	GM	161,437.49	196,140.99	55.10	34,703.50
8/24/2017	8/29/2017	1,660	GOLDMAN SACHS GROUP INC COM	GS	405,535.35	370,875.10	16.60	-34,660.25
8/24/2017	8/29/2017	620	SUNTRUST BANKS INC	STI	25,683.28	34,960.99	6.20	9,277.71
Gains								179,841.70
Losses								-194,167.42
Realized Gains & Losses								-14,325.72