20230201620100101 2016 Document Code: 201

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact THAD RYAN EIKENBARY (Name) (419)238-5551-2437 (Area Code)(Telephone Number)(Extension)

TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
STEPHEN KEITH MOORE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

SCOTT ALLEN ETZLER, VICE PRESIDENT #
TRINTIN CHAD GLEN, CHIEF ACTUARY
PATRICK JOHN JACKSON, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
STEVEN MANSFIELD, VICE PRESIDENT
TODD EDWARD SIMPSON, VICE PRESIDENT
JAMES FREDERICK GLASSER, VICE PRESIDENT
CYNTHIA MARIE HURLESS, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
JOHN EWING WHITE, SR. VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
STEPHEN KEITH MOORE
DENNIS DALE STRIPE
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
JOHN EWING WHITE
THOMAS B KEARNEY
FRANCIS WALWORTH PURMORT III

State of Ohio
County of Van Wert ss

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

(Signature)	(Signature)	(Signature)
FRANCIS WALWORTH PURMORT III	STEPHEN KEITH MOORE	THAD RYAN EIKENBARY
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 5th day of May, 2016

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

(Notary Public Signature)

ASSETS

		Current Statement Date 1 Assets	Current Statement Date 2 Nonadmitted Assets	Current Statement Date 3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	761,606,631		761,606,631	750,845,499
2.	Stocks:				
	2.1 Preferred stocks	39,952,874		39,952,874	39,459,864
	2.2 Common stocks	380,591,694	2,356,279	378,235,415	374,523,130
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $...............0 encumbrances)	43,545,644	19,810	43,525,833	43,941,945
	4.2 Properties held for the production of income (less $...............0 encumbrances)	326,024		326,024	309,793
	4.3 Properties held for sale (less $...............0 encumbrances)				
5.	Cash ($....(12,926,958)), cash equivalents ($...............0) and short-term investments ($......48,356,082)	35,429,124		35,429,124	32,545,193
6.	Contract loans (including $...............0 premium notes)				
7.	Derivatives				
8.	Other invested assets	37		37	44
9.	Receivables for securities	727,584		727,584	
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,262,179,611	2,376,089	1,259,803,522	1,241,625,468
13.	Title plants less $...............0 charged off (for Title insurers only)				
14.	Investment income due and accrued	8,645,920		8,645,920	17,112,503
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	24,574,250	261,459	24,312,791	28,006,945
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........156,868 earned but unbilled premiums)	122,251,048	18,900	122,232,148	125,382,429
	15.3 Accrued retrospective premiums ($...............0) and contracts subject to redetermination ($...............0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,319,821		2,319,821	1,548,423
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				5,040,000
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	50,766,174	24,371,650	26,394,524	30,362,354
19.	Guaranty funds receivable or on deposit	83,583		83,583	104,839
20.	Electronic data processing equipment and software	6,674,832	5,734,647	940,185	306,327
21.	Furniture and equipment, including health care delivery assets ($...............0)	980,015	980,015		
22.	Net adjustments in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($...............0) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	1,788,082	200	1,787,882	1,694,121
26.	TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,480,263,334	33,742,959	1,446,520,375	1,451,183,408
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	TOTAL (Lines 26 and 27)	1,480,263,334	33,742,959	1,446,520,375	1,451,183,408
DETAILS OF WRITE-INS					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	PERMANENT TRAVEL ADVANCES	200	200	0	
2502.	PREPAID PENSION BENEFIT COSTS	8,291,936		8,291,936	9,203,372
2503.	OVERFUNDED PENSION ASSETS	(8,291,936)		(8,291,936)	(9,203,372)
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,787,882		1,787,882	1,694,121
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,788,082	200	1,787,882	1,694,121

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $......54,529,845)	270,060,070	260,050,327
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	100,035,043	101,216,734
4.	Commissions payable, contingent commissions and other similar charges	9,862,609	17,723,404
5.	Other expenses (excluding taxes, licenses and fees)	34,246,867	36,560,377
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,058,849	5,455,763
7.1	Current federal and foreign income taxes (including $...............0 on realized capital gains (losses))	195,825	3,448,717
7.2	Net deferred tax liability		
8.	Borrowed money $...............0 and interest thereon $...............0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $......56,442,297 and including warranty reserves of $...............0 and accrued accident and health experience rating refunds including $...............0 for medical loss ratio rebate per the Public Health Service Act)	258,440,751	263,403,060
10.	Advance premium	4,697,860	3,555,739
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	267,312	290,697
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,249,118	4,165,044
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	12,502,468	12,203,378
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $..............0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	661,358	2,251,184
20.	Derivatives		
21.	Payable for securities	5,131,148	2,391,934
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..............0 and interest thereon $..............0		
25.	Aggregate write-ins for liabilities	34,042,516	32,664,931
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	738,451,794	745,381,290
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	738,451,794	745,381,290
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	708,068,579	705,802,121
36.	Less treasury stock, at cost:		
	36.1 ....0 shares common (value included in Line 30 $...............0)		
	36.2 ....0 shares preferred (value included in Line 31 $..............0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	708,068,579	705,802,121
38.	TOTALS (Page 2, Line 28, Col. 3)	1,446,520,373	1,451,183,411
DETAILS OF WRITE-INS			
2501.	Reserve for Bad Faith Claims	100,097	100,097
2502.	Reserve for Escheats	1,401,446	1,476,417
2503.	Reserve - Pension Plan Benefits	30,911,720	30,503,209
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,629,254	585,209
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	34,042,516	32,664,931
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned			
	1.1 Direct (written $.....141,772,101)	147,827,174	136,861,226	565,535,731
	1.2 Assumed (written $......10,737,878)	10,553,104	9,599,887	39,878,330
	1.3 Ceded (written $......33,950,540)	34,858,527	33,412,901	137,815,176
	1.4 Net (written $.....118,559,439)	123,521,750	113,048,212	467,598,885
DEDUCTIONS:				
2.	Losses incurred (current accident year $......81,418,757)			
	2.1 Direct	79,200,674	90,222,740	268,907,784
	2.2 Assumed	3,314,585	4,952,591	17,916,945
	2.3 Ceded	7,906,675	23,056,615	52,272,241
	2.4 Net	74,608,584	72,118,716	234,552,488
3.	Loss adjustment expenses incurred	8,344,697	10,601,928	35,928,538
4.	Other underwriting expenses incurred	41,453,800	36,456,592	163,911,524
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	124,407,081	119,177,237	434,392,550
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(885,331)	(6,129,025)	33,206,335
	INVESTMENT INCOME			
9.	Net investment income earned	7,598,629	7,470,776	34,464,709
10.	Net realized capital gains (losses) less capital gains tax of $.........427,722	817,265	769,094	1,420,621
11.	Net investment gain (loss) (Lines 9 + 10)	8,415,894	8,239,870	35,885,330
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $..............0 amount charged off $.........118,195)	(118,195)	(91,435)	(342,942)
13.	Finance and service charges not included in premiums	539,733	542,135	2,115,717
14.	Aggregate write-ins for miscellaneous income	163,368	159,877	561,439
15.	TOTAL other income (Lines 12 through 14)	584,906	610,577	2,334,215
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	8,115,469	2,721,422	71,425,880
17.	Dividends to policyholders	128,466	685,133	448,835
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	7,987,003	2,036,288	70,977,045
19.	Federal and foreign income taxes incurred	664,386	(45,861)	13,941,700
20.	Net income (Line 18 minus Line 19) (to Line 22)	7,322,617	2,082,149	57,035,345
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	705,801,923	640,095,820	640,095,820
22.	Net income (from Line 20)	7,322,617	2,082,149	57,035,345
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.......(951,604)	(1,767,265)	2,429,685	1,495,189
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,342,204	986,456	(2,122,966)
27.	Change in nonadmitted assets	(5,772,291)	1,044,627	5,984,545
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	1,141,193	1,197,223	3,313,989
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,266,458	7,740,140	65,706,103
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	708,068,381	647,835,960	705,801,923
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous Income	163,368	159,877	561,439
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	163,368	159,877	561,439
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	1,141,193	1,197,223	3,313,989
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	1,141,193	1,197,223	3,313,989

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	125,720,477	113,925,038	474,851,046
2.	Net investment income	17,216,403	8,952,740	37,561,134
3.	Miscellaneous income	584,906	610,577	2,311,290
4.	TOTAL (Lines 1 to 3)	143,521,786	123,488,355	514,723,469
5.	Benefit and loss related payments	65,370,238	54,840,851	237,648,149
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	55,857,157	52,771,948	190,152,358
8.	Dividends paid to policyholders	151,852	99,243	415,825
9.	Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)	4,345,000	8,267,309	19,257,493
10.	TOTAL (Lines 5 through 9)	125,724,247	115,979,350	447,473,826
11.	Net cash from operations (Line 4 minus Line 10)	17,797,539	7,509,005	67,249,643
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	23,620,000	29,193,207	131,319,016
	12.2 Stocks	15,774,413	8,512,183	45,559,719
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	4,325,339	11,761,998	4,297,197
	12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	43,719,752	49,467,387	181,175,933
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	35,096,240	43,531,747	189,002,047
	13.2 Stocks	21,124,050	17,616,604	64,178,850
	13.3 Mortgage loans			
	13.4 Real estate	19,106	(7,445)	68,370
	13.5 Other invested assets			
	13.6 Miscellaneous applications	2,037,123	440,446	2,799,608
	13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	58,276,519	61,581,353	256,048,874
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(14,556,767)	(12,113,966)	(74,872,942)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(356,843)	911,002	5,129,086
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(356,843)	911,002	5,129,086
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,883,930	(3,693,959)	(2,494,212)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	32,545,194	35,039,405	35,039,405
	19.2 End of period (Line 18 plus Line 19.1)	35,429,123	31,345,447	32,545,194

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual - Version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, Central Mutual Insurance Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.
(2) Bonds not backed by other loans are stated at amortized cost using the interest method.
(3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
(4) Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
(5) Central Mutual Insurance Company has no mortgage loans on real estate.
(6) Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
(7) Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their
(8) Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
(9) Central Mutual Insurance Company owns no derivatives.
(10) Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

D. Going Concern

(1) a. No principal conditions or events have occurred to raise substantial doubt about Central Mutual's ability to continue as a going concern.
b. N/A
c. N/A

(2) N/A
(3) N/A
(4) N/A

Notes to Financial Statement

5. Investments

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities and structured securities were obtained from the amortization schedule contained in the official statement. These are based on scheduled loan payments.
2. NONE
3. NONE
4. The impaired securities (fair value less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
   a. The aggregate amount of unrealized losses:
      1. Less than 12 months: $0
      2. 12 Months or Longer: $27,357
   b. The aggregate related to fair values of securities with unrealized losses:
      1. Less than 12 months: $500,000
      2. 12 Months or Longer: $972,643
5. The security does not meet the criteria per the Company's OTTI procedure to be classified as "other than temporarily impaired."

E. Repurchase Agreements and/or Securities Lending Transactions – NONE

9. Income Taxes

As of March 31, 2016:

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF MARCH 31, 2016

Note 9 - Income Taxes

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

1.

	December 31, 2016			December 31, 2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross deferred tax assets	71,602,954	4,628,571	76,231,525	70,551,659	4,628,571	75,180,230	1,051,295	0	1,051,295
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross deferred tax assets (a1 - 1b)	71,602,954	4,628,571	76,231,525	70,551,659	4,628,571	75,180,230	1,051,295	0	1,051,295
(d) Deferred Tax Assets Nonadmitted	24,371,650	0	24,371,650	18,029,976	0	18,029,976	6,341,674	0	6,341,674
(e) Subtotal Net Admitted Defered Tax Asset (1c - 1d)	47,231,304	4,628,571	51,859,875	52,521,683	4,628,571	57,150,254	(5,290,379)	0	(5,290,379)
(f) Deferred Tax Liabilities	1,262,305	24,203,046	25,465,351	1,173,399	25,614,501	26,787,900	88,906	(1,411,455)	(1,322,549)
(g) Net admitted deferred tax asset/(Net Deferred Tax Liability) (1e - 1f)	45,969,000	(19,574,475)	26,394,525	51,348,284	(20,985,930)	30,362,354	(5,379,284)	1,411,455	(3,967,830)

2.

	December 31, 2016			December 31, 2015			Change		
SSAP 101, paragraphs 11.a., 11.b., and 11.c.:	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	42,990,349	0	42,990,349	27,496,556	0	27,496,556	15,493,793	0	15,493,793
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding The Amount of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	(16,858,325)	262,500	(16,595,825)	2,603,298	262,500	2,865,798	(19,461,623)	0	(19,461,623)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	(16,858,325)	262,500	(16,595,825)	2,603,298	**262,500**	2,865,798	(19,461,623)	0	(19,461,623)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	101,270,016	XXX	XXX	**94,625,805**	XXX	XXX	6,644,211
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	21,099,280	4,366,071	25,465,351	22,341,793	**4,366,071**	26,707,864	(1,242,513)	0	(1,242,513)
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c)	47,231,304	4,628,571	51,859,875	52,441,647	4,628,571	57,070,218	(5,210,343)	0	(5,210,343)

3.

	2016 Percentage	2015 Percentage
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1045%	**1045%**
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	630,902,904	**630,902,903**

4.

	December 31, 2016			December 31, 2015			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Impact of Tax Planning Strategies									
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0.0%	6.1%	6.1%	0.0%	6.2%	6.2%	0.0%	-0.1%	-0.1%
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0.0%	17.5%	17.5%	0.0%	15.2%	15.2%	0.0%	2.3%	2.3%

(c) Does the Company's tax-planning strategies include the use of reinsurance?
Yes No X

B. Unrecognized DTLs
Not applicable

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF MARCH 31, 2016

Note 9 - Income Taxes (continued)

C. Current Tax and Change in Deferred Tax

1. Current income tax

	2016	2015	Change
(a) Federal	618,469	**12,193,743**	(11,575,274)
(b) Foreign	142,550	**142,550**	0
(c) Subtotal	761,019	12,336,293	(11,575,274)
(d) Federal income tax on net capital gains	438,647	**1,957,831**	(1,519,184)
(e) Utilization of capital loss carryforward	0	**0**	0
(f) Other	0	0	0
Federal and foreign income taxes incurred	1,199,666	14,294,124	(13,094,458)

2. Deferred income tax

	2016	2015	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	7,068,317	6,907,999	160,318
(2) Unearned premium reserve	18,422,078	18,689,491	(267,413)
(3) Non-Qualifying Pension	2,828,529	2,767,979	60,550
(4) SPP Equalization Plan	1,277,157	913,860	363,297
(5) Post Retirement Expenses	15,219,286	14,954,532	264,754
(6) Charitable Contribution Deduction Carryforward	0	0	0
(7) AMT Tax Carryforward Consolidated	13,513,224	13,002,156	511,068
(8) Pension Accrual	10,819,102	10,676,123	142,979
(9) Net operating loss carry-forward	0	0	0
(10) Tax credit carry-forward			0
(11) Other (including items <5% of total ordinary tax assets)			0
(12) Other assets – nonadmitted	2,455,261	2,639,519	(184,258)
(99) Subtotal	71,602,954	70,551,659	1,051,295
(b) Statutory valuation allowance adjustment			0
(c) Nonadmitted	24,371,650	18,029,976	6,341,674
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	47,231,304	52,521,683	(5,290,379)
(e) Capital			
(1) Investments - Other than temporary impairments (OTTI)	4,628,571	4,628,571	0
(2) Net capital loss carry-forward			0
(3) Real estate			0
(4) Other (including items <5% of total capital tax assets)			0
(99) Subtotal	4,628,571	4,628,571	0
(f) Statutory valuation allowance adjustment			0
(g) Nonadmitted			0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	4,628,571	4,628,571	0
(i) Admitted deferred tax assets (2d+2h)	51,859,875	57,150,254	(5,290,379)

3. Deferred tax liaibilities:

	2016	2015	Change
(a) Ordinary:			
(1) Employee Benefit Trust Fund	0	0	0
(2) Discount on Salvage and Subrogation	204,317	204,317	0
(3) Acquisition Expense - Advanced Premiums	314,664	238,713	75,951
(4) Tax/Book Depreciaiton	743,323	730,369	12,954
(5)			0
(6)			0
(7)			0
(99) Subtotal	1,262,304	1,173,399	88,905
(b) Capital			
(1) Investments - Unrealized capital gains - net	24,203,046	25,614,501	(1,411,455)
(2)			0
(3)			0
(99) Subtotal	24,203,046	25,614,501	(1,411,455)
(c) Deferred tax liabilities (3a99+3b99)	25,465,350	26,787,900	(1,322,550)

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF MARCH 31, 2016

Note 9 - Income Taxes (continued)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and Central Mutual's effective income tax rate are as follows:

	2016	Effective Tax Rate
Provision computed at statutory rate	2,945,154	35.0%
Change in nonadmitted assets	184,258	2.2%
Tax exempt income deduction	(1,360,372)	-16.2%
Proration of tax exempt investment income	267,212	3.2%
Disallowed other permanent non-deductible items	34,497	0.4%
Dividends received deduction	(421,038)	-5.0%
AMT Credit Utilized	0	0.0%
Other	**(1,851,082)**	-22.0%
Totals	(201,371)	-2.4%
Federal and foreign income taxes incurred	761,019	9.0%
Change in net deferred income taxes	(962,390)	-11.4%
	(201,371)	-2.4%

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF MARCH 31, 2016

Note 9 - Income Taxes (continued)

E. Operating Loss and Tax Credit Carryforwards

(1) At March 31, 2016, the Company had no unused operating loss carryforwards available to offset against future taxable income.

(2) The following is income tax expense for 2016 and 2015 that is available for recoupment in the event of future net losses:

Year	Amount
2016	$1,199,666
2015	**$14,294,124**

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

(1) The Company's federal income tax return is consolidated with the following entities:

All America Insurance Company
CAFCO, Inc.
Central Insurex Agency
Security Central

(2) The method of allocation among companies is subject to a written agreement, approved by the Board of Directors. It is agreed among the companies that the tax liability of the subsidiaries shall be determined as if each was filing an individual tax return and the amount of tax so determined, if any, shall be paid to Central Mutual Insurance Company, which, in turn, shall be responsible for payment of the total tax liability calculated in the consolidated return. In the event the subsidiary produces a tax loss, which is utilized by Central Mutual in the consolidated return to reduce its tax liability, Central Mutual shall pay to the subsidiary the tax cash benefit so utilized in the consolidated tax return.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

---

11. Debt

Central Mutual Insurance Company has no debt obligations.

Notes to Financial Statement

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost		Pension Benefits 2015	Pension Benefits 2016	Postretirement Benefits 2015	Postretirement Benefits 2016	Postemployment & Compensated Absence Beneftis 2015	Postemployment & Compensated Absence Beneftis 2016
a.	Service cost	$ 4,673,722	$ 4,527,475	$ 3,172,432	$ 3,130,024	$ -	$ -
b.	Interest cost	6,418,840	6,783,408	2,395,962	2,790,398	-	-
c.	Expected return on plan assets	(10,035,481)	(9,676,841)	(1,179,050)	(1,200,435)	-	-
d.	Transition asset or obligation	389,661	-	4,531,848	4,531,848	-	-
e.	Gains and losses	2,064,629	2,011,701	202,202	420,629	-	-
f.	Prior service cost or credit	-	-	(2,399,407)	(2,399,407)	-	-
g.	Gain or loss recongnized due to a settlement or curtailment or measurement date adjustment					-	-
h.	Total net periodic benefit cost	$ 3,511,371	$ 3,645,743	$ 6,723,987	$ 7,273,057	$ -	$ -

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

B. Transfer and Servicing of Financial Assets – NONE

20. Fair Value Measurements

A. (1) Assets Measured at Fair Value on a Recurring Basis as of March 31, 2016:

CENTRAL MUTUAL		LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
a. Assets at fair value					
	Preferred stocks	36,033,494	6,451,637		42,485,131
	Common stocks	231,206,756		149,384,939	380,591,695
	Total at Fair Value	267,240,250	6,451,637	149,384,939	423,076,826
b. Liabilities at fair value					
	Derivative liabilities	1,239,138			1,239,138
	Total at Fair Value	1,239,138	-	-	1,239,138

(2) Assets Measured at Fair Value on a Recurring Basis using Significant Unobservable Inputs (LEVEL 3) as of March 31, 2016:

	Balance at 01/01/2016	Realized Gain/Loss	Unrealized Gain/Loss	Purchases, Issuances, Sales	Transfers into Level 3	Transfers out of Level 3	Balance as of 03/31/2015	Total Gain/Loss included in Net Income
Equity	148,312,774		1,072,165				149,384,939	
Derivative assets								
Derivative liabilities								
Total	148,312,774	-	1,072,165	-	-	-	149,384,939	-

B. (1) Assets Measured at Fair Value on a Nonrecurring Basis - NONE

21. Other Items

G. Offsetting and Netting of Assets and Liabilities – N/A

Notes to Financial Statement

25. Change to Incurred Losses and Loss Adjustment Expenses

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years has decreased by $34.8 million from $361.1 million in 2014 to $326.3 million ($226.7 million in total net losses and expenses unpaid and $99.6 in total net losses and expenses paid) in 2015. To provide further detail, losses & defense and medical cost containment expenses decreased by $31.4 million from $321.6 million in 2014 to $290.2 million ($197.9 million in total net losses and defense & medical cost containment expenses unpaid and $92.3 million in total net losses & defense and medical cost containment expenses paid) in 2015. Adjusting and other expenses decreased by $3.4 million from $39.5 million in 2014 to $36.1 million ($28.8 million in total net adjusting and other expenses unpaid and $7.3 million in total net adjusting and other expenses paid) in 2015. Included in this change, Central Mutual Insurance Company experienced $0.0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. Thus, there was no impact to surplus as a result.

36. Financial Guaranty Insurance

Central Mutual does not write Financial Guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]

1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes:

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]

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

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/28/2013

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[X] No[ ] N/A[ ]

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

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

7.2 If yes, give full information

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
		Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

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

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

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]
14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	148,284,227	149,356,392
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	148,284,227	149,356,392
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[X] No[ ]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[X] No[ ] N/A[ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

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

1 Name of Custodian(s)	2 Custodian Address
JP MORGAN CHASE BANK	14201 Dallas Pkwy, Mail Code TX1-J182, Dallas, TX 75254

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]
17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]
18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes[ ] No[ ] N/A[X]
If yes, attach an explanation.

2 . Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes[ ] No[X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
04.2999 Total										

5. Operating Percentages:
5.1 A&H loss percent 0.000%
5.2 A&H cost containment percent 0.000%
5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0
6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. insurers						
23388	43-0613000	SHELTER MUT INS CO	MO	Authorized		
All other insurers						
00000	AA-1120164	LLOYD'S SYNDICATE NUMBER 2088	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	6,085,485	4,452,767	2,272,597	2,995,816	11,503,822	13,571,143
4. Arkansas (AR)	N						
5. California (CA)	L			111	351	1,264,012	1,469,869
6. Colorado (CO)	L	3,194,915	2,550,962	1,036,755	1,090,647	3,731,484	3,448,031
7. Connecticut (CT)	L	7,785,059	6,600,986	2,737,230	3,093,899	16,599,453	19,615,381
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			612	675	719,695	779,691
11. Georgia (GA)	L	16,776,357	15,517,573	8,326,008	6,272,030	32,636,921	30,061,356
12. Hawaii (HI)	N						
13. Idaho (ID)	N						
14. Illinois (IL)	L	4,206,387	3,719,183	5,730,448	2,819,772	19,557,676	34,159,977
15. Indiana (IN)	L	5,487,218	5,050,396	2,521,784	2,151,053	11,329,378	11,578,724
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	568,981	121,591	34,814	388	213,075	30,415
19. Louisiana (LA)	N						
20. Maine (ME)	N						
21. Maryland (MD)	L	19,498				5,336	(18)
22. Massachusetts (MA)	L	2,768,845	2,492,499	1,491,226	962,514	11,248,956	15,252,482
23. Michigan (MI)	L	5,061,941	4,738,353	2,748,299	3,052,012	8,777,172	8,342,808
24. Minnesota (MN)	N						
25. Mississippi (MS)	N						
26. Missouri (MO)	N						
27. Montana (MT)	N						
28. Nebraska (NE)	N						
29. Nevada (NV)	L		17,716			8,351	13,508
30. New Hampshire (NH)	L	2,381,705	2,088,505	1,187,402	1,403,844	9,674,475	9,788,212
31. New Jersey (NJ)	L			236,478	1,630,112	14,040,023	15,066,457
32. New Mexico (NM)	L	3,469,204	3,410,450	3,618,538	504,152	8,957,574	8,146,611
33. New York (NY)	L	4,355,186	4,306,105	2,144,388	2,288,045	18,518,921	23,316,122
34. North Carolina (NC)	L	16,880,330	16,768,580	9,906,979	6,552,788	26,372,572	28,241,310
35. North Dakota (ND)	N						
36. Ohio (OH)	L	16,847,282	15,541,758	8,150,747	9,178,721	29,862,399	31,106,199
37. Oklahoma (OK)	L	2,378,280	2,704,645	1,748,592	912,500	5,879,048	6,756,662
38. Oregon (OR)	N						
39. Pennsylvania (PA)	L	(5,703)	(25,806)	3,431	300	27,040	31,079
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	3,289,200	3,077,859	1,390,893	1,265,534	7,200,941	8,606,795
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	4,265,783	4,412,959	1,525,856	1,406,009	7,337,918	9,285,321
44. Texas (TX)	L	30,952,497	29,519,461	15,412,789	12,112,777	50,534,775	48,895,013
45. Utah (UT)	N						
46. Vermont (VT)	N						
47. Virginia (VA)	L	5,003,653	4,472,007	3,232,415	2,998,115	14,523,265	11,158,004
48. Washington (WA)	N						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L						
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	XXX						
59. Totals	(a) 27	141,772,103	131,538,549	75,458,392	62,692,054	310,524,282	338,721,152
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998 Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

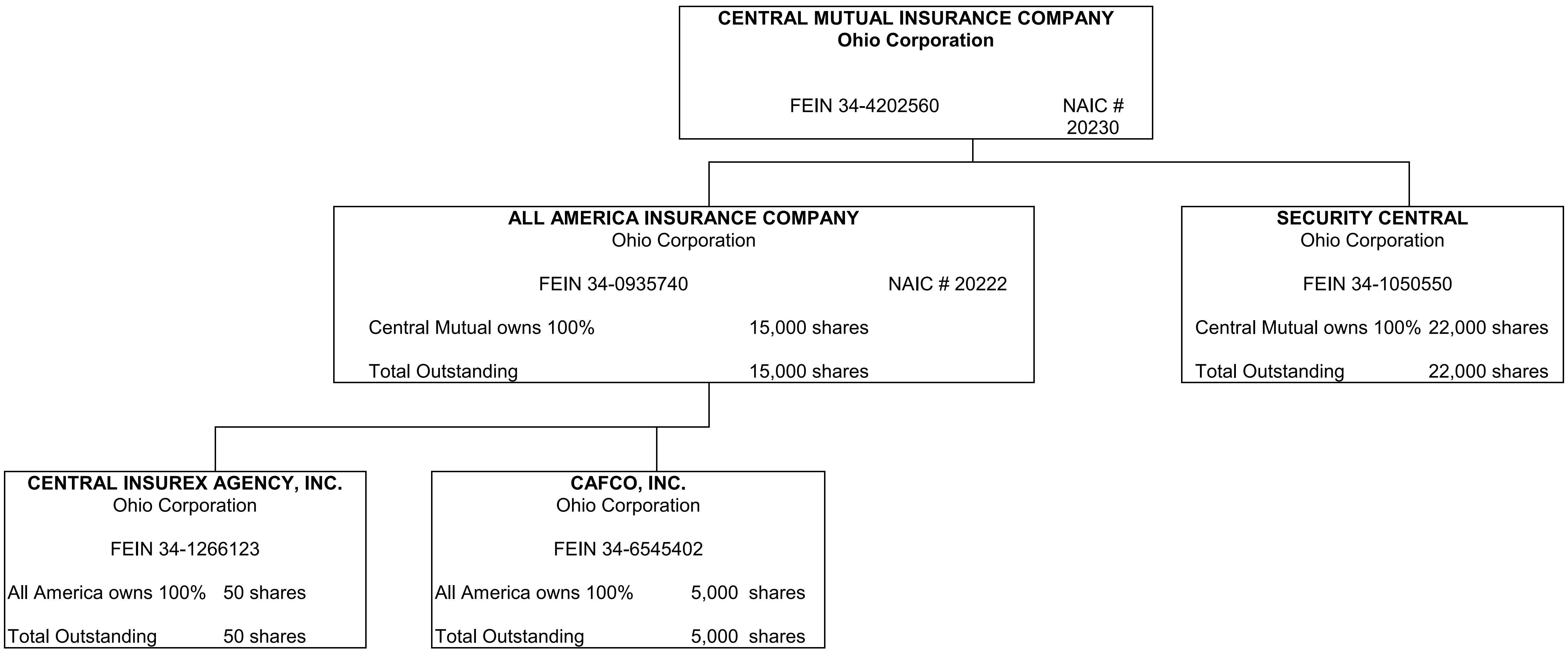
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 *
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	2,235,059	829,296	37.104	47.089
2.	Allied lines	2,673,013	1,363,167	50.997	99.485
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	38,814,814	24,787,653	63.861	66.788
5.	Commercial multiple peril	29,927,654	12,879,372	43.035	67.093
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	4,002,337	1,270,222	31.737	43.351
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	441,974	(5)	(0.001)	
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	2,362,505	2,227,632	94.291	12.355
17.1	Other liability - occurrence	8,105,344	(3,931,811)	(48.509)	79.364
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	3,727,172	1,772,657	47.560	36.232
18.2	Products liability - claims made				
19.1	19.2 Private passenger auto liability	27,137,836	17,674,976	65.130	69.460
19.3	19.4 Commercial auto liability	6,245,475	2,589,115	41.456	61.421
21.	Auto physical damage	22,045,415	17,774,857	80.628	69.691
22.	Aircraft (all perils)				
23.	Fidelity	5,909			
24.	Surety	376			
26.	Burglary and theft	4,288			
27.	Boiler and machinery	98,003	(36,457)	(37.200)	5.779
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	147,827,174	79,200,674	53.577	65.923
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,980,852	1,980,852	2,138,240
2.	Allied lines	2,813,394	2,813,394	2,437,660
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	34,157,658	34,157,658	32,333,774
5.	Commercial multiple peril	29,285,472	29,285,472	28,215,193
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	3,849,832	3,849,832	3,670,523
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	375,540	375,540	354,311
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	2,784,184	2,784,184	2,431,030
17.1	Other liability - occurrence	8,147,710	8,147,710	7,187,080
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	4,049,602	4,049,602	3,521,029
18.2	Products liability - claims made			
19.1	19.2 Private passenger auto liability	25,810,806	25,810,806	24,359,727
19.3	19.4 Commercial auto liability	6,855,430	6,855,430	5,373,685
21.	Auto physical damage	21,568,196	21,568,196	19,388,340
22.	Aircraft (all perils)			
23.	Fidelity	7,912	7,912	9,197
24.	Surety	947	947	982
26.	Burglary and theft	3,763	3,763	3,294
27.	Boiler and machinery	80,803	80,803	114,483
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	141,772,101	141,772,101	131,538,548
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2013 + Prior	91,684	75,815	167,498	5,582	(416)	5,166	119,002	37,149	137	156,288	32,901	(38,945)	(6,044)
2. 2014	38,512	20,716	59,228	7,595	449	8,044	37,434	14,326	(188)	51,572	6,517	(6,128)	389
3. Subtotals 2014 + Prior	130,196	96,530	226,726	13,178	33	13,211	156,436	51,475	(50)	207,860	39,418	(45,073)	(5,655)
4. 2015	75,143	59,399	134,541	21,277	9,373	30,650	79,541	23,547	(1,763)	101,326	25,676	(28,241)	(2,565)
5. Subtotals 2015 + Prior	205,338	155,929	361,267	34,455	9,406	43,861	235,977	75,022	(1,813)	309,186	65,094	(73,314)	(8,220)
6. 2016	X X X	X X X	X X X	X X X	30,264	30,264	X X X	35,156	25,753	60,909	X X X	X X X	X X X
7. Totals	205,338	155,929	361,267	34,455	39,671	74,125	235,977	110,178	23,940	370,095	65,094	(73,314)	(8,220)
											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
8. Prior Year-End Surplus As Regards Policyholders	705,802										1. 31.701	2. (47.018)	3. (2.275)
													Col. 13, Line 7 Line 8
													4. (1.165)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Trusteed Surplus Statement

20230201649000001 2016 Document Code: 490

Supplement A to Schedule T

20230201645500001 2016 Document Code: 455

Medicare Part D Coverage Supplement

20230201636500001 2016 Document Code: 365

Director and Officer Supplement

20230201650500001 2016 Document Code: 505

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	1,787,882		1,787,882	1,694,121
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	1,787,882		1,787,882	1,694,121

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Deferred Option Income	1,239,138	585,209
2505. Deferred Payment Plan - Equipment Purchase	390,116	
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	1,629,254	585,209
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	44,272,651	45,848,309
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,106	91,295
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(8,291)	(22,925)
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation	411,817	1,644,028
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	43,871,649	44,272,651
10.	Deduct total nonadmitted amounts	19,810	20,931
11.	Statement value at end of current period (Line 9 minus Line 10)	43,851,839	44,251,720

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year To Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest poin		
9.	Total foreign exchange change in book value/recorded inve		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	44	58
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(7)	(2)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		12
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	37	44
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	37	44

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,167,147,664	1,089,631,223
2.	Cost of bonds and stocks acquired	56,220,290	253,180,897
3.	Accrual of discount	45,010	141,930
4.	Unrealized valuation increase (decrease)	(2,253,388)	1,734,894
5.	Total gain (loss) on disposals	1,165,147	2,327,428
6.	Deduct consideration for bonds and stocks disposed of	39,394,413	176,878,736
7.	Deduct amortization of premium	779,111	2,989,972
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,182,151,199	1,167,147,664
11.	Deduct total nonadmitted amounts	2,356,279	2,319,174
12.	Statement value at end of current period (Line 10 minus Line 11)	1,179,794,920	1,164,828,490

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	761,961,261	123,598,203	109,735,503	(686,514)	775,137,447			761,961,261
2. NAIC 2 (a)	37,162,362		2,300,000	(37,096)	34,825,266			37,162,362
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	799,123,623	123,598,203	112,035,503	(723,610)	809,962,713			799,123,623
PREFERRED STOCK								
8. NAIC 1	3,662,152	500,000	1,000,000	666	3,162,818			3,662,152
9. NAIC 2	35,797,712	1,003,500		(11,156)	36,790,056			35,797,712
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	39,459,864	1,503,500	1,000,000	(10,490)	39,952,874			39,459,864
15. Total Bonds & Preferred Stock	838,583,487	125,101,703	113,035,503	(734,100)	849,915,587			838,583,487

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $......10,904,054; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	48,356,082	X X X	48,356,082	36,109	

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	48,278,124	46,887,334
2.	Cost of short-term investments acquired	88,501,963	368,634,383
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	88,424,005	367,243,593
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	48,356,082	48,278,124
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	48,356,082	48,278,124

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(585,184)
2.	Cost Paid/(Consideration Received) on additions	(1,596,363)
3.	Unrealized Valuation increase/(decrease)	(465,475)
4.	Total gain (loss) on termination recognized	98,370
5.	Considerations received/(paid) on terminations	(1,309,514)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,239,138)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,239,138)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SI05 Schedule DB Part C Section 1 . . . . NONE

SI06 Schedule DB Part C Section 2 . . . . NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,239,138	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,239,138
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		1,239,138

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,239,138	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,239,138
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		1,239,138

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - Verification

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disp		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in boo		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

N O N E

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
827 S. Walnut St, Van Wert, OH 45891 Having One Story Dwelling Thereon	Van Wert	OH	02/01/2016	Wallace Plumbing	2,200		2,200	
827 S. Walnut St, Van Wert, OH 45891 Having One Story Dwelling Thereon	Van Wert	OH	02/01/2016	Rage	16,906		16,906	
0199999 Subtotal - Acquired by Purchase					19,106		19,106	
0399999 Totals					19,106		19,106	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
Outlots NOS 85-94 Inclusive Subdivision SD227-4 &SD 228-2 Containing 21.601 Acres at 800 S Wash	Van Wert	OH	02/01/2016		10,963			2,672			(2,672)					(8,291)	(8,291)		
0199999 Subtotal - Property disposed					10,963			2,672			(2,672)					(8,291)	(8,291)		
0399999 Totals					10,963			2,672			(2,672)					(8,291)	(8,291)		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
3130A7D44	FEDERAL HOME LOAN BANK		02/17/2016	First Empire	X X X	1,000,000	1,000,000		1FE
912828VS6	U.S. TREASURY NOTES		01/27/2016	Stephens, Inc.	X X X	419,125	400,000	4,511	1
912828WJ5	U.S. TREASURY NOTES		03/01/2016	Stephens, Inc.	X X X	417,430	400,000	2,040	1
0599999 Subtotal - Bonds - U.S. Governments					X X X	1,836,555	1,800,000	6,551	X X X
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
032879TE8	ANCHOR BAY MI SD TXBL REF SER B		01/14/2016	Fifth 3rd Securities	X X X	1,000,000	1,000,000		1FE
185468RQ0	CLEBURNE TX TXBL		01/13/2016	RBC Capital Markets	X X X	1,000,000	1,000,000		1FE
1995074N1	COLUMBUS OH CSD REF-VAR PURP SER B		03/10/2016	Ross Sinclaire & Associates, Inc.	X X X	1,101,660	1,000,000		1FE
2487753A4	DENTON CNTY TX REF		03/31/2016	Piper, Jaffray & Hopwood	X X X	1,050,770	1,000,000	389	1FE
447711KC5	HURON SC SCH DIST #2-2 REF		03/09/2016	Dougherty, Dawkins,Strand	X X X	1,177,234	1,105,000		1FE
472737FZ3	JEFFERSON CNTY CO SD #R-001 COPS		03/11/2016	Robert W. Baird	X X X	1,096,870	1,000,000		1FE
597009FA2	MIDDLETOWN DE REF		02/18/2016	PNC Capital Markets	X X X	1,258,654	1,165,000		1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	7,685,188	7,270,000	389	X X X
Bonds - U.S. Special Revenue, Special Assessment									
186406HK3	CLEVELAND OH ST UNIV REF SER A		01/13/2016	PNC Capital Markets	X X X	1,345,650	1,250,000		1FE
469485LL8	JACKSONVILLE FL SALES TAX REV REF		03/17/2016	Hutchinson, Shockey,Erley	X X X	1,649,490	1,500,000		1FE
485428ZW9	KS ST DEV FIN AUTH REV PERS C		02/26/2016	BB&T Capital	X X X	1,616,715	1,500,000	25,269	1FE
593237ES5	MIAMI BEACH FL REDEV AGY CTR HIST		01/06/2016	Piper, Jaffray & Hopwood	X X X	1,019,340	1,000,000	2,430	1FE
606033BQ0	MO ST DEV FIN BRD ANN APPROP SER A		03/04/2016	Robert W. Baird	X X X	2,013,678	1,865,000		1FE
60534T3L7	MS ST DEV BANK SPL OBLG-PEARL SD		03/23/2016	Duncan Williams	X X X	1,247,320	1,135,000		1FE
642577TK6	NEW BRAUNFELS TX UTIL REV REF		03/02/2016	RBC Capital Markets	X X X	1,089,380	1,000,000	3,222	1FE
642577TJ9	NEW BRAUNFELS TX UTILITY REV REF		03/02/2016	RBC Capital Markets	X X X	880,800	800,000	2,578	1FE
66328RCB0	NW HENDRICKS IN MULTI-BLDG CORP		02/04/2016	City Securities	X X X	1,270,107	1,155,000		1FE
736746XS2	PORTLAND OR URBAN RENEWAL & REDEV		02/10/2016	BB&T Capital	X X X	1,084,050	1,000,000	6,308	1FE
88213AD51	TX ST A&M UNIV SYS BRD OF RGTS TXB		03/22/2016	RBC Capital Markets	X X X	1,000,000	1,000,000		1FE
953699CU7	W LAFAYETTE IN REDEV AUTH LEASE		02/26/2016	City Securities	X X X	962,410	890,000		1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	15,178,940	14,095,000	39,807	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
12572QAG0	CME GROUP, INC.		03/23/2016	Duncan Williams	X X X	1,008,500	1,000,000	1,167	1FE
31677QBF5	FIFTH THIRD BANK		03/10/2016	Fifth 3rd Securities	X X X	999,770	1,000,000		1FE
446150AJ3	HUNTINGTON BANCSHARES		03/09/2016	Huntington Investments	X X X	998,030	1,000,000		1FE
585055BG0	MEDTRONIC, INC.		01/28/2016	First Integrity Capital	X X X	1,014,110	1,000,000	9,514	1FE
58933YAQ8	MERCK & CO., INC.		02/09/2016	Mesirow Capital Markets	X X X	1,005,580	1,000,000	131	1FE
64952WBT9	NEW YORK LIFE GLOBAL FUNDING		01/12/2016	Mesirow Capital Markets	X X X	1,006,060	1,000,000	1,613	1FE
666807BA9	NORTHROP GRUMMAN CORP		02/16/2016	Robert W. Baird	X X X	1,093,960	1,000,000	2,525	1FE
744482BJ8	PUBLIC SERVICE CO. OF NH		03/02/2016	First Integrity Capital	X X X	1,225,418	1,125,000	23,625	1FE
872539AA9	TJX COMPANIES, INC.		02/04/2016	First Integrity Capital	X X X	1,026,800	1,000,000	4,125	1FE
91324PCV2	UNITEDHEALTH GROUP, INC.		03/24/2016	Mesirow Capital Markets	X X X	1,017,330	1,000,000	3,014	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	10,395,558	10,125,000	45,714	X X X
8399997 Subtotal - Bonds - Part 3					X X X	35,096,241	33,290,000	92,461	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	35,096,241	33,290,000	92,461	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
010392488	ALABAMA POWER CO 6.45%		01/12/2016	Janney Montgomery	20,000.000	531,000	25.00		RP2UFE
19075Q870	COBANK ACB 6.125%		02/17/2016	Janney Montgomery	5,000.000	472,500	100.00		RP2UFE
94988U714	WELLS FARGO & COMPANY 5.70% SER W		01/20/2016	Janney Montgomery	20,000.000	500,000	25.00		P1U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,503,500	XXX		XXX
8999997 Subtotal - Preferred Stocks - Part 3					XXX	1,503,500	XXX		XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX	1,503,500	XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00287Y109	ABBVIE, INC.		03/03/2016	Merrill Lynch-Columbus	2,700.000	151,178	XXX		L
02079K305	ALPHABET, INC. VOL U CL A		01/13/2016	Wells Fargo Advisors	350.000	258,997	XXX		L
03232P405	AMSURG CORP		03/30/2016	Wells Fargo Advisors	5,900.000	440,557	XXX		L
037833100	APPLE, INC.		02/29/2016	Wells Fargo Advisors	3,100.000	302,488	XXX		L
097023105	BOEING COMPANY		02/01/2016	Merrill Lynch-Columbus	2,100.000	254,661	XXX		L
110122108	BRISTOL MYERS SQUIBB COMPANY		03/17/2016	Wells Fargo Advisors	4,000.000	249,074	XXX		L
14149Y108	CARDINAL HEALTH, INC.		02/23/2016	Merrill Lynch-Columbus	3,100.000	252,485	XXX		L
151020104	CELGENE CORP		03/02/2016	Wells Fargo Advisors	2,400.000	254,283	XXX		L
17275R102	CISCO SYSTEMS, INC.		02/16/2016	Merrill Lynch-Columbus	7,800.000	199,976	XXX		L
192446102	COGNIZANT TECH SOLUTIONS CORP CL A		02/26/2016	Wells Fargo Advisors	3,450.000	198,951	XXX		L
22160K105	COSTCO WHOLESALE CORP NEW		02/16/2016	Wells Fargo Advisors	1,700.000	254,983	XXX		L
G27823106	DELPHI AUTOMOTIVE PLC		03/04/2016	Wells Fargo Advisors	5,800.000	400,951	XXX		L
247361702	DELTA AIR LINES, INC.		03/18/2016	Merrill Lynch-Columbus	27,000.000	1,323,655	XXX		L
254709108	DISCOVER FINANCIAL SERVICES		03/17/2016	Merrill Lynch-Columbus	15,800.000	763,532	XXX		L
37045V100	GENERAL MOTORS CO		03/17/2016	Merrill Lynch-Columbus	42,500.000	1,325,710	XXX		L
375558103	GILEAD SCIENCES, INC.		02/16/2016	Wells Fargo Advisors	2,200.000	199,903	XXX		L
410345102	HANESBRANDS, INC.		02/16/2016	Wells Fargo Advisors	50,200.000	1,491,140	XXX		L
438516106	HONEYWELL INTERNATIONAL, INC.		01/14/2016	Merrill Lynch-Columbus	1,800.000	178,349	XXX		L
G4705A100	ICON PLC		03/04/2016	Wells Fargo Advisors	6,350.000	451,541	XXX		L
458140100	INTEL CORP		02/19/2016	Wells Fargo Advisors	8,500.000	248,795	XXX		L
46625H100	JPMORGAN CHASE & COMPANY		01/27/2016	Merrill Lynch-Columbus	3,900.000	222,734	XXX		L
501044101	KROGER COMPANY		01/27/2016	Wells Fargo Advisors	6,700.000	251,183	XXX		L
58155Q103	McKESSON CORPORATION		03/04/2016	Wells Fargo Advisors	2,800.000	448,395	XXX		L
G5960L103	MEDTRONIC PLC		03/01/2016	Wells Fargo Advisors	2,700.000	199,004	XXX		L
58933Y105	MERCK & CO., INC.		03/30/2016	Merrill Lynch-Columbus	3,800.000	202,769	XXX		L
594918104	MICROSOFT CORP		03/03/2016	Wells Fargo Advisors	30,100.000	1,549,281	XXX		L
654106103	NIKE, INC. CL B		02/16/2016	Wells Fargo Advisors	25,500.000	1,502,997	XXX		L
G66721104	NORWEGEION CRUISE LINE HLDGS LTD.		03/31/2016	Wells Fargo Advisors	15,750.000	817,785	XXX		L
697435105	PALO ALTO NETWORKS		03/31/2016	Wells Fargo Advisors	3,575.000	536,901	XXX		L
717081103	PFIZER, INC.		03/22/2016	Merrill Lynch-Columbus	6,000.000	181,861	XXX		L
V7780T103	ROYAL CARIBBEAN CRUISES LTD NORWAY		03/31/2016	Wells Fargo Advisors	11,850.000	902,828	XXX		L
806857108	SCHLUMBERGER LTD.		03/17/2016	Wells Fargo Advisors	11,000.000	821,851	XXX		L
830566105	SKECHERS USA, INC.		03/03/2016	Wells Fargo Advisors	12,300.000	398,939	XXX		L
855244109	STARBUCKS CORP		02/16/2016	Wells Fargo Advisors	5,150.000	299,116	XXX		L
858912108	STERICYCLE, INC.		03/04/2016	Wells Fargo Advisors	1,750.000	201,661	XXX		L
254687106	THE WALT DISNEY CO		03/23/2016	Wells Fargo Advisors	2,000.000	194,860	XXX		L
883556102	THERMO FISHER SCIENTIFIC, INC.		02/16/2016	Wells Fargo Advisors	1,600.000	204,083	XXX		L
913017109	UNITED TECHNOLOGIES CORP		03/03/2016	Merrill Lynch-Columbus	2,100.000	200,446	XXX		L
91324P102	UNITEDHEALTH GROUP, INC.		01/27/2016	Wells Fargo Advisors	1,550.000	176,355	XXX		L
922475108	VEEVA SYSTEMS, INC. CL A		03/02/2016	Wells Fargo Advisors	7,800.000	200,272	XXX		L
92826C839	VISA, INC. CL A		01/13/2016	Wells Fargo Advisors	2,000.000	149,980	XXX		L
963320106	WHIRLPOOL CORP		02/19/2016	Merrill Lynch-Columbus	1,800.000	255,489	XXX		L
966244105	WHITEWAVE FOODS CO CL A		02/25/2016	Wells Fargo Advisors	6,400.000	247,948	XXX		L
98956P102	ZIMMER BIOMET HOLDINGS, INC.		03/01/2016	Wells Fargo Advisors	2,600.000	252,606	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	19,620,553	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	19,620,553	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	19,620,553	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	21,124,053	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	56,220,294	XXX	92,461	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3133ECFP4	FEDERAL FARM CREDIT BANK		02/19/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	973,340	983,954		665		665		984,619		15,381	15,381	7,150	02/19/2019	1FE
3133EETV2	FEDERAL FARM CREDIT BANK		03/28/2016	CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,306	03/18/2025	1FE
0599999 Subtotal - Bonds - U.S. Governments					XXX	2,000,000	2,000,000	1,973,340	1,983,954		665		665		1,984,619		15,381	15,381	22,456	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
213039GA2	COOK & DUPAGE CNTYS IL HS #210		01/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,048,220	1,000,000						1,000,000				25,000	01/01/2018	1FE
213039CV0	COOK & DUPAGE CNTYS IL HS DIST 210		01/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,085,010	1,000,000						1,000,000				25,000	01/01/2019	1FE
2327603J5	CYPRESS-FAIRBANKS TX ISD		02/15/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,073,050	1,001,100		(1,100)		(1,100)		1,000,000				25,000	02/15/2017	1FE
259597EK4	DOUGLAS CNTY WI REF		02/01/2016	MATURITY	XXX	1,235,000	1,235,000	1,319,832	1,235,816		(816)		(816)		1,235,000				30,875	02/01/2016	1FE
564377T58	MANSFIELD TX TAXABLE SER A		02/15/2016	Sink PMT @ 100.0000000	XXX	135,000	135,000	139,570	135,561		(561)		(561)		135,000				3,979	02/15/2018	1FE
733505GL9	PORT ARTHUR TX INDPT SD SCH BLDG		02/15/2016	CALLED @ 100.0000000	XXX	1,055,000	1,055,000	1,119,650	1,056,127		(1,127)		(1,127)		1,055,000				26,375	02/15/2021	1FE
829596KL8	SIOUX FALLS SD SCH DIST #49-5		01/01/2016	CALLED @ 100.0000000	XXX	780,000	780,000	819,406	780,000						780,000				19,500	01/01/2018	1FE
968767JT1	WILL CNTY IL SD #86 JOLIET REF		03/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,052,440	1,001,117		(1,117)		(1,117)		1,000,000				25,000	03/01/2018	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	7,205,000	7,205,000	7,657,178	7,209,721		(4,721)		(4,721)		7,205,000				180,729	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
33803TGV2	FISHERS IN REDEV AUTH LEASE RENTAL		01/08/2016	CALLED	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				3,750	04/12/2016	1FE
373541T68	GA ST MUNI ELEC AUTH TXBL SER D		01/01/2016	MATURITY	XXX	1,000,000	1,000,000	1,055,790	1,000,000						1,000,000				15,260	01/01/2016	1FE
432281DP5	HILLSBOROUGH CNTY FL SPEC ASSMT		03/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,049,020	1,001,022		(1,022)		(1,022)		1,000,000				25,000	03/01/2018	1FE
606092BG8	MO JT ELEC UTIL COMM POWR PROJ		01/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,078,930	1,000,000						1,000,000				25,000	01/01/2019	1FE
606092BH6	MO JT MUNI ELEC UTIL COMM PWR PROJ		01/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,061,290	1,000,000						1,000,000				25,000	01/01/2020	1FE
613209AP0	MONTGOMERY CNTY AL PUB BLDG AUTH		03/01/2016	CALLED @ 100.0000000	XXX	1,000,000	1,000,000	1,066,070	1,001,486		(1,486)		(1,486)		1,000,000				25,000	03/01/2021	1FE
70917N5B6	PA HIGHER EDUC SLIPPERY ROCK UNIV		01/21/2016	CALLED	XXX	1,300,000	1,300,000	1,414,634	1,300,000						1,300,000				36,111	07/01/2017	2FE
914023EV4	UNIV AKRON OH GEN RCPTS REF		01/21/2016	CALLED	XXX	825,000	825,000	891,272	825,000		6,879		6,879		831,879		(6,879)	(6,879)	22,917	01/01/2017	1FE
91336TAN0	UNIV SO MISSISSIPPI EDL BLDG CORP		03/01/2016	CALLED @ 100.0000000	XXX	1,490,000	1,490,000	1,564,619	1,491,568		(1,568)		(1,568)		1,490,000				37,250	03/01/2019	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	10,115,000	10,115,000	10,681,625	10,119,076		2,803		2,803		10,121,879		(6,879)	(6,879)	215,288	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
17275RAC6	CISCO SYSTEMS, INC.		02/22/2016	MATURITY	XXX	2,000,000	2,000,000	2,019,690	2,000,454		(454)		(454)		2,000,000				55,000	02/22/2016	1FE
31677QAX7	FIFTH THIRD BANK		02/26/2016	MATURITY	XXX	1,000,000	1,000,000	999,820	999,993		7		7		1,000,000				4,500	02/26/2016	1FE
33804JAA5	FISHERS LANE LLC		03/05/2016	PRINCIPAL RECEIPT	XXX	300,000	300,000	300,000	300,000						300,000				1,015	04/05/2017	1
50075NBB9	KRAFT FOODS, INC.		02/09/2016	MATURITY	XXX	1,000,000	1,000,000	1,088,940	1,003,145		(3,145)		(3,145)		1,000,000				20,625	02/09/2016	2FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	4,300,000	4,300,000	4,408,450	4,303,592		(3,592)		(3,592)		4,300,000				81,140	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	23,620,000	23,620,000	24,720,593	23,616,343		(4,845)		(4,845)		23,611,498		8,502	8,502	499,613	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	23,620,000	23,620,000	24,720,593	23,616,343		(4,845)		(4,845)		23,611,498		8,502	8,502	499,613	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
89147L704	TORTOISE ENERGY 4.375% SER		03/14/2016	CALLED	100,000.000	1,010,000	10.00	1,000,000	1,000,000						1,000,000		10,000	10,000	12,518	XXX	RP1LFE
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	1,010,000	XXX	1,000,000	1,000,000						1,000,000		10,000	10,000	12,518	XXX	XXX
8999997 Subtotal - Preferred Stocks - Part 4					XXX	1,010,000	XXX	1,000,000	1,000,000						1,000,000		10,000	10,000	12,518	XXX	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX	1,010,000	XXX	1,000,000	1,000,000						1,000,000		10,000	10,000	12,518	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
037833100	APPLE, INC.		01/20/2016	Wells Fargo Advisors	1,200.000	112,794	XXX	149,537	126,312	23,225			23,225		149,537		(36,743)	(36,743)		XXX	L
099724106	BORG WARNER, INC.		01/20/2016	Merrill Lynch-Columbus	29,300.000	842,677	XXX	1,255,185	1,266,639	(11,454)			(11,454)		1,255,185		(412,508)	(412,508)		XXX	L
172967424	CITIGROUP, INC. NEW		01/20/2016	Wells Fargo Advisors	26,750.000	1,069,980	XXX	1,458,869	1,384,313	74,556			74,556		1,458,869		(388,888)	(388,888)		XXX	L
277432100	EASTMAN CHEMICAL CO.		01/20/2016	Wells Fargo Advisors	1,600.000	95,309	XXX	127,456	108,016	19,440			19,440		127,456		(32,146)	(32,146)	736	XXX	L
268648102	EMC CORP.		03/31/2016	Wells Fargo Advisors	27,200.000	727,584	XXX	708,447	698,496	9,951			9,951		708,447		19,137	19,137	3,128	XXX	L
30219G108	EXPRESS SCRIPTS HOLDING CO.		02/29/2016	Wells Fargo Advisors	17,250.000	1,221,065	XXX	333,053	1,507,823	(1,174,770)			(1,174,770)		333,053		888,012	888,012		XXX	L
471109108	JARDEN CORP		02/29/2016	Wells Fargo Advisors	24,650.000	1,306,747	XXX	564,101	1,408,008	(843,907)			(843,907)		564,101		742,646	742,646		XXX	L
58155Q103	McKESSON CORPORATION		01/12/2016	Wells Fargo Advisors	550.000	90,919	XXX	124,234	108,477	15,757			15,757		124,234		(33,315)	(33,315)	154	XXX	L
697435105	PALO ALTO NETWORKS		01/20/2016	Wells Fargo Advisors	1,050.000	147,901	XXX	201,844	184,947	16,897			16,897		201,844		(53,943)	(53,943)		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
718546104	PHILLIPS 66		03/17/2016	Wells Fargo Advisors	13,275.000	1,164,931	XXX	782,218	1,085,895	(303,677)			(303,677)		782,218		382,712	382,712	7,434	XXX	L
806857108	SCHLUMBERGER LTD.		01/11/2016	Wells Fargo Advisors	14,900.000	950,273	XXX	1,114,960	1,039,275	75,685			75,685		1,114,960		(164,687)	(164,687)	7,450	XXX	L
N7902X106	SENSATA TECHNOLOGIES HDG BY ALMELO		01/11/2016	Wells Fargo Advisors	29,350.000	1,140,741	XXX	1,359,791	1,351,861	7,930			7,930		1,359,791		(219,050)	(219,050)		XXX	L
G84720104	STERIS PLC		03/02/2016	Wells Fargo Advisors	18,500.000	1,202,696	XXX	1,199,607	1,393,790	(194,183)			(194,183)		1,199,607		3,089	3,089	4,625	XXX	L
87157D109	SYNAPTICS, INC.		03/11/2016	Wells Fargo Advisors	17,500.000	1,416,581	XXX	954,194	1,405,950	(451,756)			(451,756)		954,194		462,387	462,387		XXX	L
87157B103	SYNCHRONOSS TECHNOLOGIES, INC.		03/16/2016	Wells Fargo Advisors	34,650.000	1,042,632	XXX	1,177,941	1,220,720	(42,779)			(42,779)		1,177,941		(135,309)	(135,309)		XXX	L
918204108	V F CORPORATION		01/11/2016	Wells Fargo Advisors	23,425.000	1,308,948	XXX	1,146,486	1,458,206	(311,720)			(311,720)		1,146,486		162,462	162,462		XXX	L
92343V104	VERIZON COMMUNICATIONS		03/18/2016	Merrill Lynch-Columbus	17,700.000	830,925	XXX	834,563	818,094	16,469			16,469		834,563		(3,638)	(3,638)	10,001	XXX	L
966244105	WHITEWAVE FOODS CO CL A		01/20/2016	Wells Fargo Advisors	2,725.000	91,708	XXX	125,283	106,030	19,253			19,253		125,283		(33,574)	(33,574)		XXX	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	14,764,411	XXX	13,617,769	16,672,852	(3,055,083)			(3,055,083)		13,617,769		1,146,644	1,146,644	33,528	XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	14,764,411	XXX	13,617,769	16,672,852	(3,055,083)			(3,055,083)		13,617,769		1,146,644	1,146,644	33,528	XXX	XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	14,764,411	XXX	13,617,769	16,672,852	(3,055,083)			(3,055,083)		13,617,769		1,146,644	1,146,644	33,528	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	15,774,411	XXX	14,617,769	17,672,852	(3,055,083)			(3,055,083)		14,617,769		1,156,644	1,156,644	46,046	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	39,394,411	XXX	39,338,362	41,289,195	(3,055,083)	(4,845)		(3,059,928)		38,229,267		1,165,146	1,165,146	545,659	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
Written Options - Income Generation - Other																							
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	EDGO		01/20/2016	05/20/2016	11	1,100	60		2,101		1,012		1,012	1,089					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	NOBO		01/20/2016	05/20/2016	11	1,100	60		2,106		1,012		1,012	1,094					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	BOX		01/20/2016	05/20/2016	28	2,800	60		5,362		2,576		2,576	2,786					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	MIAX		01/20/2016	05/20/2016	13	1,300	60		2,489		1,196		1,196	1,293					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	BATS		01/20/2016	05/20/2016	7	700	60		1,340		644		644	696					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	BOX		02/24/2016	05/20/2016	1	100	60		103		92		92	11					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	CBOE		02/24/2016	05/20/2016	8	800	60		820		736		736	84					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	MIAX		02/24/2016	05/20/2016	22	2,200	60		2,250		2,024		2,024	226					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	NOBO		02/24/2016	05/20/2016	64	6,400	60		6,561		5,888		5,888	673					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	PHLX		02/24/2016	05/20/2016	110	11,000	60		11,277		10,120		10,120	1,157					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	AMEX		03/03/2016	05/20/2016	20	2,000	60		2,293		1,840		1,840	453					0	0
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc	D 2-2	Equity	ISE		03/03/2016	05/20/2016	7	700	60		797		644		644	153					0	0
Baxalta Inc-Covered Calls	07177M103 Baxalta Inc	D 2-2	Equity	PCX		11/30/2015	05/20/2016	5	500	37.5		1,077		1,550		1,550	(473)					0	0
Baxalta Inc-Covered Calls	07177M103 Baxalta Inc	D 2-2	Equity	NDQ		11/30/2015	05/20/2016	118	11,800	37.5		24,957		36,580		36,580	(11,623)					0	0
Baxalta Inc-Covered Calls	07177M103 Baxalta Inc	D 2-2	Equity	ISE		12/17/2015	05/20/2016	19	1,900	40		4,788		3,325		3,325	1,463					0	0
Baxalta Inc-Covered Calls	07177M103 Baxalta Inc	D 2-2	Equity	AMEX		12/17/2015	05/20/2016	38	3,800	40		9,760		6,650		6,650	3,110					0	0
Baxalta Inc-Covered Calls	07177M103 Baxalta Inc	D 2-2	Equity	AMEX		12/17/2015	05/20/2016	19	1,900	40		4,902		3,325		3,325	1,577					0	0
Baxter Intl-Covered Calls	071813109 Baxter Intl	D 2-2	Equity	BATS		02/11/2016	04/15/2016	100	10,000	37.5		8,476		37,250		37,250	(28,774)					0	0
Baxter Intl-Covered Calls	071813109 Baxter Intl	D 2-2	Equity	PCX		02/11/2016	04/15/2016	50	5,000	37.5		4,288		18,625		18,625	(14,337)					0	0
Baxter Intl-Covered Calls	071813109 Baxter Intl	D 2-2	Equity	CBOE		02/11/2016	04/15/2016	49	4,900	37.5		4,197		18,253		18,253	(14,056)					0	0
Boeing Co-Covered Calls	097023105 Boeing Co	D 2-2	Equity	BATS		03/14/2016	08/19/2016	20	2,000	135		7,530		5,700		5,700	1,830					0	0
Boeing Co-Covered Calls	097023105 Boeing Co	D 2-2	Equity	CBOE		03/14/2016	08/19/2016	48	4,800	135		18,162		13,680		13,680	4,482					0	0
Boeing Co-Covered Calls	097023105 Boeing Co	D 2-2	Equity	ISE		03/22/2016	08/19/2016	67	6,700	135		50,579		19,095		19,095	31,484					0	0
CSX Corp-Covered Calls	126408103 CSX Corp	D 2-2	Equity	ISE		02/22/2016	08/19/2016	120	12,000	28		11,486		9,000		9,000	2,486					0	0
CSX Corp-Covered Calls	126408103 CSX Corp	D 2-2	Equity	ISE		02/22/2016	08/19/2016	110	11,000	28		10,633		8,250		8,250	2,383					0	0
CSX Corp-Covered Calls	126408103 CSX Corp	D 2-2	Equity	CBOE		03/14/2016	08/19/2016	58	5,800	28		6,350		4,350		4,350	2,000					0	0
CSX Corp-Covered Calls	126408103 CSX Corp	D 2-2	Equity	ISE		03/14/2016	08/19/2016	115	11,500	28		12,591		8,625		8,625	3,966					0	0
CSX Corp-Covered Calls	126408103 CSX Corp	D 2-2	Equity	PHLX		03/14/2016	08/19/2016	57	5,700	28		6,241		4,275		4,275	1,966					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	AMEX		11/24/2015	06/17/2016	18	1,800	90		6,705		765		765	5,940					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	ISE		11/24/2015	06/17/2016	27	2,700	90		10,084		1,148		1,148	8,937					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	CBOE		11/24/2015	06/17/2016	8	800	90		3,100		340		340	2,760					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	CBOE		11/24/2015	06/17/2016	11	1,100	90		4,273		468		468	3,806					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	ISE		11/24/2015	06/17/2016	11	1,100	90		4,279		468		468	3,812					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	NOBO		03/17/2016	06/17/2016	16	1,600	85		1,947		2,600		2,600	(653)					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	PHLX		03/17/2016	06/17/2016	9	900	85		1,098		1,463		1,463	(365)					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	AMEX		03/17/2016	06/17/2016	27	2,700	87.5		1,825		2,268		2,268	(443)					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	CBOE		03/17/2016	06/17/2016	27	2,700	87.5		1,825		2,268		2,268	(443)					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	PHLX		03/17/2016	06/17/2016	27	2,700	87.5		1,825		2,268		2,268	(443)					0	0
Cardinal Health-Covered Calls	14149Y108 Cardinal Health	D 2-2	Equity	MIAX		03/17/2016	06/17/2016	25	2,500	87.5		1,690		2,100		2,100	(410)					0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	CBOE		03/22/2016	10/21/2016	197	19,700	29		22,581		23,246		23,246	(665)					0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	ISE		03/22/2016	10/21/2016	329	32,900	29		37,711		38,822		38,822	(1,111)					0	0
Cisco Systems-Covered Calls	17275R102 Cisco Systems	D 2-2	Equity	PHLX		03/22/2016	10/21/2016	70	7,000	29		8,024		8,260		8,260	(236)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	AMEX		01/08/0216	08/19/2016	2	200	45		162		482		482	(320)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	CBOE		01/08/0216	08/19/2016	40	4,000	45		3,240		9,640		9,640	(6,400)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	ISE		01/08/0216	08/19/2016	109	10,900	45		8,829		26,269		26,269	(17,440)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	PCX		01/08/0216	08/19/2016	14	1,400	45		1,134		3,374		3,374	(2,240)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	PHLX		01/08/0216	08/19/2016	22	2,200	45		1,783		5,302		5,302	(3,519)					0	0
Coca-Cola-Covered Calls	191216100 Coca-Cola	D 2-2	Equity	ISE		02/23/2016	08/19/2016	187	18,700	45		20,698		45,067		45,067	(24,369)					0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	ISE		03/03/2016	04/15/2016	105	10,500	52.5		6,973		2,625		2,625	4,348					0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	ISE		03/03/2016	06/17/2016	105	10,500	55		10,359		7,455		7,455	2,904					0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	EDGO		03/18/2016	06/17/2016	19	1,900	55		1,659		1,349		1,349	310					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	BOX	03/18/2016	06/17/2016	26	2,600	55		2,295		1,846		1,846	449					0	0
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	OCX	03/18/2016	06/17/2016	15	1,500	55		1,319		1,065		1,065	254					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	BATS	03/03/2016	07/15/2016	31	3,100	52.5		3,578		4,805		4,805	(1,227)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	NDQ	03/03/2016	07/15/2016	16	1,600	52.5		1,850		2,480		2,480	(630)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	PCX	03/03/2016	07/15/2016	14	1,400	52.5		1,618		2,170		2,170	(552)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	BATS	03/17/2016	07/15/2016	33	3,300	52.5		3,691		5,115		5,115	(1,424)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	NOBO	03/22/2016	07/15/2016	32	3,200	52.5		3,739		4,960		4,960	(1,221)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	AMEX	03/22/2016	07/15/2016	21	2,100	55		1,302		1,470		1,470	(168)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	CBOE	03/22/2016	07/15/2016	11	1,100	55		677		770		770	(93)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	NOBO	03/23/2016	10/21/2016	24	2,400	52.5		4,963		6,000		6,000	(1,037)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	PHLX	03/23/2016	10/21/2016	66	6,600	52.5		13,662		16,500		16,500	(2,838)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	NDQ	03/23/2016	10/21/2016	23	2,300	55		3,031		3,450		3,450	(419)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	PCX	03/23/2016	10/21/2016	45	4,500	55		5,715		6,750		6,750	(1,035)					0	0
Discover Financial-Covered Calls	254709108 Discover Financial	D 2-2	Equity	PHLX	03/23/2016	10/21/2016	22	2,200	55		2,904		3,300		3,300	(396)					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	AMEX	03/03/2016	06/17/2016	39	3,900	33		2,897		2,535		2,535	362					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	BATS	03/03/2016	06/17/2016	44	4,400	33		3,444		2,860		2,860	584					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	BATS	03/03/2016	06/17/2016	4	400	33		309		260		260	49					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	BOX	03/03/2016	06/17/2016	11	1,100	33		817		715		715	102					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	CBOE	03/03/2016	06/17/2016	10	1,000	33		743		650		650	93					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	EDGO	03/03/2016	06/17/2016	55	5,500	33		4,195		3,575		3,575	620					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	GMNI	03/03/2016	06/17/2016	10	1,000	33		773		650		650	123					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	NOBO	03/03/2016	06/17/2016	93	9,300	33		6,815		6,045		6,045	770					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	NDQ	03/03/2016	06/17/2016	22	2,200	33		1,717		1,430		1,430	287					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	PCX	03/03/2016	06/17/2016	21	2,100	33		1,644		1,365		1,365	279					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	PCX	03/03/2016	06/17/2016	12	1,200	33		927		780		780	147					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	PHLX	03/03/2016	06/17/2016	9	900	33		686		585		585	101					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	BATS	03/17/2016	06/17/2016	15	1,500	34		903		570		570	333					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	CBOE	03/17/2016	06/17/2016	20	2,000	34		1,211		760		760	451					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	GMNI	03/17/2016	06/17/2016	28	2,800	34		1,695		1,064		1,064	631					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	NDQ	03/17/2016	06/17/2016	17	1,700	34		1,029		646		646	383					0	0
General Motors-Covered Calls	37045V100 General Motors	D 2-2	Equity	PCX	03/17/2016	06/17/2016	15	1,500	34		908		570		570	338					0	0
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	ISE	02/23/2016	09/16/2016	157	15,700	110		64,735		102,443		102,443	(37,707)					0	0
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	CBOE	03/23/2016	09/16/2016	28	2,800	65		3,328		2,604		2,604	724					0	0
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	ISE	03/23/2016	09/16/2016	221	22,100	65		26,392		20,553		20,553	5,839					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter end (b)
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	PHLX	03/23/2016	09/16/2016	27	2,700	65		3,224		2,511		2,511	713					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	AMEX	03/07/2016	07/15/2016	4	400	55		373		384		384	(11)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	CBOE	03/07/2016	07/15/2016	128	12,800	55		11,944		12,288		12,288	(344)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	ISE	03/07/2016	07/15/2016	93	9,300	55		8,678		8,928		8,928	(250)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	PCX	03/07/2016	07/15/2016	21	2,100	55		1,960		2,016		2,016	(56)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	PHLX	03/07/2016	07/15/2016	29	2,900	55		2,706		2,784		2,784	(78)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	CBOE	03/30/2016	10/21/2016	1	100	57.5		80		83		83	(3)					0	0
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	PHLX	03/30/2016	10/21/2016	37	3,700	57.5		3,145		3,071		3,071	74					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	NOBO	03/22/2016	06/17/2016	60	6,000	32		2,103		1,140		1,140	963					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	EDGO	03/30/2016	06/17/2016	6	600	31		285		222		222	63					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	NOBO	03/30/2016	06/17/2016	235	23,500	31		11,156		8,695		8,695	2,461					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	AMEX	03/30/2016	09/16/2016	2	200	32		119		96		96	23					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	BOX	03/30/2016	09/16/2016	6	600	32		368		288		288	80					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	CBOE	03/30/2016	09/16/2016	2	200	32		123		96		96	27					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	BATS	03/30/2016	09/16/2016	27	2,700	32		1,655		1,296		1,296	359					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	BATS	03/30/2016	09/16/2016	50	5,000	32		3,010		2,400		2,400	610					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	BATS	03/30/2016	09/16/2016	22	2,200	32		1,305		1,056		1,056	249					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	GMNI	03/30/2016	09/16/2016	8	800	32		474		384		384	90					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	MIAX	03/30/2016	09/16/2016	11	1,100	32		652		528		528	124					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	NOBO	03/30/2016	09/16/2016	2	200	32		123		96		96	27					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	NDQ	03/30/2016	09/16/2016	65	6,500	32		3,984		3,120		3,120	864					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	PCX	03/30/2016	09/16/2016	36	3,600	32		2,207		1,728		1,728	479					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	PHLX	03/30/2016	09/16/2016	4	400	32		245		192		192	53					0	0
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	PHLX	03/30/2016	09/16/2016	7	700	32		415		336		336	79					0	0
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	PCX	12/17/2015	07/15/2016	39	3,900	80		13,884		13,845		13,845	39					0	0
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	NOBO	12/17/2015	07/15/2016	40	4,000	80		14,234		14,200		14,200	34					0	0
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	PCX	12/17/2015	07/15/2016	39	3,900	82.5		9,223		7,761		7,761	1,462					0	0
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	NOBO	12/17/2015	07/15/2016	39	3,900	82.5		9,335		7,761		7,761	1,574					0	0
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	CBOE	02/23/2016	07/15/2016	97	9,700	100		26,232		66,930		66,930	(40,698)					0	0
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	ISE	02/23/2016	07/15/2016	33	3,300	100		8,924		22,770		22,770	(13,846)					0	0
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	PCX	02/23/2016	07/15/2016	5	500	100		1,352		3,450		3,450	(2,098)					0	0
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	PHLX	02/23/2016	07/15/2016	10	1,000	100		2,704		6,900		6,900	(4,196)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	NOBO	01/27/2016	05/20/2016	10	1,000	92.5		1,498		7,925		7,925	(6,427)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	PHLX	01/27/2016	05/20/2016	31	3,100	92.5		4,650		24,568		24,568	(19,918)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE	03/03/2016	08/19/2016	62	6,200	97.5		24,892		31,310		31,310	(6,418)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE	03/03/2016	08/19/2016	18	1,800	97.5		7,317		9,090		9,090	(1,773)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE	03/03/2016	08/19/2016	22	2,200	97.5		8,987		11,110		11,110	(2,123)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE	03/03/2016	08/19/2016	18	1,800	97.5		7,401		9,090		9,090	(1,689)					0	0
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE	03/07/2016	05/20/2016	21	2,100	100		4,167		5,355		5,355	(1,188)					0	0
Verizon Comm-Covered Calls	92343V104 Verizon Comm	D 2-2	Equity	AMEX	10/20/2015	04/15/2016	34	3,400	47		2,797		24,038		24,038	(21,241)					0	0
Verizon Comm-Covered Calls	92343V104 Verizon Comm	D 2-2	Equity	CBOE	10/20/2015	04/15/2016	40	4,000	47		3,290		28,280		28,280	(24,990)					0	0
Verizon Comm-Covered Calls	92343V104 Verizon Comm	D 2-2	Equity	ISE	10/20/2015	04/15/2016	35	3,500	47		2,879		24,745		24,745	(21,866)					0	0
Verizon Comm-Covered Calls	92343V104 Verizon Comm	D 2-2	Equity	PAC	10/20/2015	04/15/2016	20	2,000	47		1,645		14,140		14,140	(12,495)					0	0
Verizon Comm-Covered Calls	92343V104 Verizon Comm	D 2-2	Equity	PHLX	10/20/2015	04/15/2016	20	2,000	47		1,645		14,140		14,140	(12,495)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	CBOE	02/29/2016	09/16/2016	1	100	160		1,203		2,533		2,533	(1,330)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	CBOE	02/29/2016	09/16/2016	4	400	160		4,828		10,130		10,130	(5,302)					0	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter end (b)
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	ISE	02/29/2016	09/16/2016	10	1,000	160		12,094		25,325		25,325	(13,231)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	02/29/2016	09/16/2016	5	500	160		6,065		12,663		12,663	(6,598)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	ISE	02/29/2016	09/16/2016	2	200	165		1,980		4,390		4,390	(2,410)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	ISE	02/29/2016	09/16/2016	3	300	165		2,979		6,585		6,585	(3,606)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	ISE	02/29/2016	09/16/2016	3	300	165		2,985		6,585		6,585	(3,600)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	02/29/2016	09/16/2016	5	500	165		4,975		10,975		10,975	(6,000)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	02/29/2016	09/16/2016	5	500	165		4,985		10,975		10,975	(5,990)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	ISE	02/29/2016	09/16/2016	2	200	165		2,000		4,390		4,390	(2,390)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	CBOE	03/04/2016	09/16/2016	14	1,400	165		16,542		30,730		30,730	(14,188)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	03/04/2016	09/16/2016	15	1,500	165		17,340		32,925		32,925	(15,585)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	CBOE	03/04/2016	09/16/2016	5	500	170		4,700		9,325		9,325	(4,625)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	03/04/2016	09/16/2016	14	1,400	170		12,880		26,110		26,110	(13,230)					0	0
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-2	Equity	PHLX	03/04/2016	09/16/2016	10	1,000	170		9,394		18,650		18,650	(9,256)					0	0
0699999 Subtotal - Written Options - Income Generation - Other											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX
0709999 Subtotal - Written Options - Income Generation											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX
0789999 Total - Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999 Total - Written Options - Put Options														XXX							XXX	XXX
0809999 Total - Written Options - Caps														XXX							XXX	XXX
0819999 Total - Written Options - Floors														XXX							XXX	XXX
0829999 Total - Written Options - Collars														XXX							XXX	XXX
0839999 Total - Written Options - Other											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX
0849999 Total - Written Options											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX
1199999 Total - Swaps - Other														XXX							XXX	XXX
1429999 Subtotal - Income Generation											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX
1449999 Totals											883,170		1,239,138	XXX	1,239,138	(355,968)					XXX	XXX

(a)

1 Code	2 Description of Hedged Risk(s)

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

E07 Schedule DB Part B Section 1 . . . . NONE

E08 Schedule DB Part D Section 1 . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity . . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity . . . . . . NONE

E10 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E11 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
open depositories										
JP MORGAN CHASE	DAYTON, OH				2,330		(7,075,650)	(12,087,536)	(13,227,465)	XXX
US BANK	VAN WERT, OH				115		334,463	455,446	289,938	XXX
0199998 Deposits in ....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX	5		14,501	12,485	10,214	XXX
0199999 Totals - Open Depositories			XXX	XXX	2,450		(6,726,686)	(11,619,605)	(12,927,313)	XXX
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			XXX	XXX						XXX
0299999 Totals - Suspended Depositories			XXX	XXX						XXX
0399999 Total Cash On Deposit			XXX	XXX	2,450		(6,726,686)	(11,619,605)	(12,927,313)	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX	355	355	355	XXX
0599999 Total Cash			XXX	XXX	2,450		(6,726,331)	(11,619,250)	(12,926,958)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total - Cash Equivalents							

INDEX TO PROPERTY & CASUALTY QUARTERLY STATEMENT

INDEX TO PROPERTY & CASUALTY QUARTERLY STATEMENT