



20230201720100103

2017

Document Code: 201

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2017
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		OH	
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)		TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address)		(419)238-5551-2437 (Area Code)(Telephone Number)(Extension)	
					(419)238-7626 (Fax Number)	

OFFICERS

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

SCOTT ALLEN ETZLER, VICE PRESIDENT
 KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER #
 PATRICK JOHN JACKSON, VICE PRESIDENT
 JANA LOU RINGWALD, VICE PRESIDENT

BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
 MICHAEL PATRICK GUTH, SR. VICE PRESIDENT
 EVAN PENNINGTON PURMORT, VICE PRESIDENT
 TODD EDWARD SIMPSON, VICE PRESIDENT

TRINTIN CHAD GLEN, CHIEF ACTUARY
 CYNTHIA MARIE HURLESS, VICE PRESIDENT
 TIMOTHY LEE RAUCH, VICE PRESIDENT
 JOHN EWING WHITE, SR. VICE PRESIDENT

DIRECTORS OR TRUSTEES

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)
 FRANCIS WALWORTH PURMORT III
 (Printed Name)
 1.
 PRESIDENT
 (Title)

(Signature)
 STEPHEN KEITH MOORE
 (Printed Name)
 2.
 SECRETARY
 (Title)

(Signature)
 THAD RYAN EIKENBARY
 (Printed Name)
 3.
 TREASURER
 (Title)

Subscribed and sworn to before me this
 7th day of November, 2017

- a. Is this an original filing?
 b. If no,
 1. State the amendment number
 2. Date filed
 3. Number of pages attached

Yes[X] No[]

(Notary Public Signature)

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	790,815,320		790,815,320	766,332,074
2. Stocks:				
2.1 Preferred stocks	41,984,706		41,984,706	42,786,358
2.2 Common stocks	474,735,489	2,419,015	472,316,474	418,217,938
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)	41,454,220	288,478	41,165,742	42,307,089
4.2 Properties held for the production of income (less \$.....0 encumbrances)	308,456		308,456	317,238
4.3 Properties held for sale (less \$.....0 encumbrances)				
5. Cash (\$.....7,090,512), cash equivalents (\$.....0) and short-term investments (\$.....16,829,223)	23,919,735		23,919,735	36,619,133
6. Contract loans (including \$.....0 premium notes)				
7. Derivatives				
8. Other invested assets	30		30	25
9. Receivables for securities	945,741		945,741	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,374,163,697	2,707,493	1,371,456,204	1,306,579,856
13. Title plants less \$.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	8,260,472		8,260,472	8,200,385
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	34,996,011	290,437	34,705,574	29,238,832
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....206,898 earned but unbilled premiums)	143,375,240	24,928	143,350,313	133,613,661
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,143,079		3,143,079	6,331,449
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1,353,928		1,353,928	
18.2 Net deferred tax asset	37,062,865	9,198,655	27,864,210	27,460,399
19. Guaranty funds receivable or on deposit	113,605		113,605	167,827
20. Electronic data processing equipment and software	6,252,370	5,685,065	567,306	755,793
21. Furniture and equipment, including health care delivery assets (\$.....0)	1,359,392	1,359,392		
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	3,072,137	461	3,071,676	2,159,990
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,613,152,797	19,266,430	1,593,886,367	1,514,508,192
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	1,613,152,797	19,266,430	1,593,886,367	1,514,508,192

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. MISC EMPLOYEE REIMBURSEMENT	461	461	0	
2502. PREPAID PENSION BENEFIT COSTS	2,582,266		2,582,266	5,557,629
2503. OVERFUNDING PENSION ASSETS	(2,582,266)		(2,582,266)	(5,557,629)
2598. Summary of remaining write-ins for Line 25 from overflow page	3,071,676		3,071,676	2,159,990
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,072,137	461	3,071,676	2,159,990

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$.....93,497,103)	260,084,115	255,102,085
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	99,607,945	101,028,735
4.	Commissions payable, contingent commissions and other similar charges	16,068,298	17,778,405
5.	Other expenses (excluding taxes, licenses and fees)	46,801,340	47,381,416
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	4,767,839	5,620,277
7.1	Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))		2,236,933
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 \$.....65,567,128 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)	301,470,918	279,269,173
10.	Advance premium	5,283,877	4,382,176
11.	Dividends declared and unpaid:		
11.1	Stockholders		
11.2	Policyholders	270,269	355,042
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,962,934	3,663,768
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	15,496,200	14,882,753
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$.....0 certified)	40,000	40,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	501,348	1,647,336
20.	Derivatives		
21.	Payable for securities		456,615
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	39,846,619	37,615,853
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	794,201,701	771,460,568
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	794,201,701	771,460,568
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)	799,684,666	743,047,617
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)	799,684,666	743,047,617
38.	TOTALS (Page 2, Line 28, Col. 3)	1,593,886,367	1,514,508,184
DETAILS OF WRITE-INS			
2501.	Reserve - Pension Plan Benefits	34,962,180	33,327,888
2502.	Deferred Option Income	3,255,807	2,577,765
2503.	Reserve for Escheats	1,185,230	1,146,657
2598.	Summary of remaining write-ins for Line 25 from overflow page	443,402	563,543
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	39,846,619	37,615,853
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 \$.....505,553,061)	480,071,755	450,970,641	606,450,778
1.2	Assumed (written \$.....34,295,514)	32,340,046	31,433,949	42,182,576
1.3	Ceded (written \$.....120,752,316)	115,912,326	107,729,932	145,195,681
1.4	Net (written \$.....419,096,260)	396,499,475	374,674,658	503,437,673
DEDUCTIONS:				
2.	Losses incurred (current accident year \$.....237,878,221)			
2.1	Direct	286,503,159	257,905,792	350,002,906
2.2	Assumed	14,252,861	10,765,973	15,159,119
2.3	Ceded	68,123,849	50,030,522	79,235,937
2.4	Net	232,632,171	218,641,243	285,926,088
3.	Loss adjustment expenses incurred	28,399,288	29,231,909	36,496,366
4.	Other underwriting expenses incurred	141,132,729	131,814,396	174,317,083
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	402,164,188	379,687,548	496,739,537
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(5,664,713)	(5,012,890)	6,698,136
INVESTMENT INCOME				
9.	Net investment income earned	22,743,515	22,570,674	32,962,636
10.	Net realized capital gains (losses) less capital gains tax of \$.....2,015,379	3,742,849	382,808	(172,958)
11.	Net investment gain (loss) (Lines 9 + 10)	26,486,364	22,953,482	32,789,678
OTHER INCOME				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....309,692)	(309,692)	(327,420)	(416,628)
13.	Finance and service charges not included in premiums	1,512,848	1,563,809	2,078,213
14.	Aggregate write-ins for miscellaneous income	377,672	411,909	531,571
15.	TOTAL other income (Lines 12 through 14)	1,580,829	1,648,298	2,193,156
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	22,402,481	19,588,890	41,680,970
17.	Dividends to policyholders	294,032	403,423	512,797
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)	22,108,449	19,185,467	41,168,173
19.	Federal and foreign income taxes incurred	4,242,822	4,353,450	8,637,505
20.	Net income (Line 18 minus Line 19) (to Line 22)	17,865,627	14,832,017	32,530,668
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year	743,047,415	705,801,923	705,801,923
22.	Net income (from Line 20)	17,865,627	14,832,017	32,530,668
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....11,776,284	21,870,241	7,063,452	10,435,907
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	4,026,265	1,604,262	1,959,852
27.	Change in nonadmitted assets	9,011,168	997,567	(306,931)
28.	Change in provision for reinsurance			(40,000)
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	3,863,752	3,423,580	(7,334,004)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	56,637,054	27,920,877	37,245,492
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	799,684,469	733,722,800	743,047,415
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	377,672	411,909	531,571
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)	377,672	411,909	531,571
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	3,863,752	3,423,580	(7,334,004)
3702.	Gains and Losses in Surplus			
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	3,863,752	3,423,580	(7,334,004)

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
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	404,754,943	376,550,343	510,154,703
2.	Net investment income	26,263,117	34,795,404	46,769,554
3.	Miscellaneous income	1,580,828	1,648,298	2,193,155
4.	TOTAL (Lines 1 to 3)	432,598,888	412,994,045	559,117,411
5.	Benefit and loss related payments	224,461,771	225,586,416	295,657,357
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	171,622,794	156,960,284	203,061,005
8.	Dividends paid to policyholders	378,805	290,965	448,452
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	9,849,062	9,142,185	9,756,157
10.	TOTAL (Lines 5 through 9)	406,312,432	391,979,850	508,922,971
11.	Net cash from operations (Line 4 minus Line 10)	26,286,457	21,014,195	50,194,440
Cash from Investments				
12.	Proceeds from investments sold, matured or repaid:			
12.1	Bonds	65,236,861	84,421,551	109,712,492
12.2	Stocks	41,973,036	31,054,906	42,561,347
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	3,939,334	12,641,114	4,307,193
12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	111,149,232	128,117,571	156,581,033
13.	Cost of investments acquired (long-term only):			
13.1	Bonds	92,023,651	111,142,936	128,118,050
13.2	Stocks	55,623,719	54,064,218	72,310,309
13.3	Mortgage loans			
13.4	Real estate	82,812	47,333	306,423
13.5	Other invested assets			
13.6	Miscellaneous applications	4,978,995	4,347,340	6,114,868
13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	152,709,177	169,601,828	206,849,650
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)	(41,559,945)	(41,484,256)	(50,268,617)
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)	2,574,089	1,581,952	4,148,119
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	2,574,089	1,581,952	4,148,119
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)	(12,699,400)	(18,888,110)	4,073,942
19.	Cash, cash equivalents and short-term investments:			
19.1	Beginning of year	36,619,136	32,545,194	32,545,194
19.2	End of period (Line 18 plus Line 19.1)	23,919,736	13,657,084	36,619,136

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

20.0001			
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Notes to Financial Statement**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

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
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: \$18,263

b. The aggregate related to fair values of securities with unrealized losses:

1. Less than 12 months: \$0

2. 12 Months or Longer: \$1,000,000

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

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
Notes to Financial Statement

9. Income Taxes

As of September 30, 2017:

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF SEPTEMBER 30, 2017

Note 9 - Income Taxes

A. Deferred Tax Asset/Liability

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

	December 31, 2017			December 31, 2016			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 Ordinary	8 Capital	9 (Col 7+8) Total
(a) Gross deferred tax assets	72,293,738	4,673,678	76,967,417	69,547,757	4,632,803	74,180,560	2,745,982	40,875	2,786,857
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross deferred tax assets (a1 - 1b)	72,293,738	4,673,678	76,967,417	69,547,757	4,632,803	74,180,560	2,745,982	40,875	2,786,857
(d) Deferred Tax Assets Nonadmitted 9,198,655	0	9,198,655	17,352,485	0	17,352,485	(8,153,830)	0	(8,153,830)	
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	63,095,083	4,673,678	67,768,762	52,195,272	4,632,803	56,828,075	10,899,812	40,875	10,940,687
(f) Deferred Tax Liabilities 521,347	39,383,204	39,904,552	461,384	28,906,292	29,367,676	59,963	10,476,912	10,536,875	
(g) Net admitted deferred tax asset/(Net Deferred Tax Liability) (1e - 1f)	62,573,736	(34,709,526)	27,864,210	51,733,887	(24,273,489)	27,460,398	10,839,849	(10,436,037)	403,812

2. Admission Calculation Components

	December 31, 2017			December 31, 2016			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 Ordinary	8 Capital	9 (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	7,922,166	0	7,922,166	15,150,444	0	15,150,444	(7,228,278)	0	(7,228,278)
(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)	19,679,544	262,500	19,942,044	12,047,455	262,500	12,309,955	7,632,089	0	7,632,089
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	19,679,544	262,500	19,942,044	12,047,455	262,500	12,309,955	7,632,089	0	7,632,089
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	113,289,312	XXX	XXX	102,990,661	XXX	XXX	10,298,651
(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	35,493,374	4,411,178	39,904,552	24,997,373	4,370,303	29,367,676	10,496,001	40,875	10,536,876
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	63,095,084	4,673,678	67,768,762	52,195,272	4,632,803	56,828,075	10,899,812	40,875	10,940,687

3. Other Admissibility Criteria

		2017	2016
(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	630,902,904

4. Impact of Tax Planning Strategies

	December 31, 2017			December 31, 2016				Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total		7 (Col 1 & 4) Ordinary	8 (Col 2 & 5) Capital	9 (Col 7+8) Total
Impact of Tax Planning Strategies										
(a) Adjusted Gross DTAs (% of Total Adjusted Gross DTAs)	0.0%	6.1%	6.1%	0.0%	6.3%	6.3%	0.0%	-0.2%	-0.2%	
(b) Net Admitted Adjusted Gross DTAs (% of Total Net Admitted Adjusted Gross DTAs)	0.0%	16.8%	16.8%	0.0%	16.9%	16.9%	0.0%	-0.1%	-0.1%	
(c) Does the Company's tax-planning strategies include the use of reinsurance? Yes [] No [X]										

B. Unrecognized DTAs
Not applicable

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF SEPTEMBER 30, 2017

Note 9 - Income Taxes (continued)

C. Current Tax and Change in Deferred Tax

1. Current income tax

	2017	2016	Change
(a) Federal	4,283,809	7,745,966	(3,462,157)
(b) Foreign	0	80,948	(80,948)
(c) Subtotal	4,283,809	7,826,914	(3,543,105)
(d) Federal income tax on net capital gains	2,066,397	891,003	1,175,394
(e) Utilization of capital loss carryforward	0	0	0
(f) Other	0	0	0
Federal and foreign income taxes incurred	6,350,206	8,717,917	(2,367,711)

2. Deferred income tax

	2017	2016	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	6,097,049	6,039,914	57,135
(2) Unearned premium reserve	21,475,211	19,857,970	1,617,241
(3) Non-Qualifying Pension	3,452,374	3,373,729	78,645
(4) SPP Equalization Plan	1,204,021	1,103,037	100,984
(5) Post Retirement Expenses	18,312,969	16,013,697	2,299,272
(6) Charitable Contribution Deduction Carryforward	0	0	0
(7) AMT Tax Carryforward	7,481,201	9,017,017	(1,535,816)
(8) Pension Accrual	12,236,763	11,664,761	572,002
(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	1,879,391	2,338,242	(458,851)
(13) Tax/Book depreciation	154,760		154,760
(99) Subtotal	72,293,739	69,408,367	2,885,372
(b) Statutory valuation allowance adjustment			0
(c) Nonadmitted	9,198,655	17,352,485	(8,153,830)
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	63,095,084	52,055,882	11,039,202
(e) Capital			
(1) Investments - Other than temporary impairments (OTTI)	4,673,678	4,632,803	40,875
(2) Net capital loss carry-forward			0
(3) Real estate			0
(4) Other (including items <5% of total capital tax assets)			0
(99) Subtotal	4,673,678	4,632,803	40,875
(f) Statutory valuation allowance adjustment			0
(g) Nonadmitted			0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	4,673,678	4,632,803	40,875
(i) Admitted deferred tax assets (2d+2h)	67,768,762	56,688,685	11,080,077

3. Deferred tax liabilities:

	2017	2016	Change
(a) Ordinary:			
(1) Employee Benefit Trust Fund	0	0	0
(2) Discount on Salvage and Subrogation	167,713	167,713	0
(3) Acquisition Expense - Advanced Premiums	353,634	293,671	59,963
(4) Tax/Book Depreciation	0	0	0
(5)			0
(6)			0
(7)			0
(99) Subtotal	521,347	461,384	59,963
(b) Capital			
(1) Investments - Unrealized capital gains - net	39,383,204	28,906,292	10,476,912
(2)			0
(3)			0
(99) Subtotal	39,383,204	28,906,292	10,476,912
(c) Deferred tax liabilities (3a99+3b99)	39,904,551	29,367,676	10,536,875

4. Net deferred tax assets/liabilities (2i-3c)

27,864.211 27,321.009 543.202

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF SEPTEMBER 30, 2017

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:

	2017	Effective Tax Rate
Provision computed at statutory rate	8,443,339	35.0%
Change in nonadmitted assets	458,851	1.9%
Tax exempt income deduction	(3,821,307)	-15.8%
Proration of tax exempt investment income	766,570	3.2%
Disallowed other permanent non-deductible items	82,474	0.3%
Dividends received deduction	(1,289,160)	-5.3%
Change in deferred tax on pension plan	(572,002)	
Change in statutory valuation allowance	1,504,685	6.2%
AMT Credit Utilized	(1,909,263)	-7.9%
Other		
Totals	3,664,187	17.6%
Federal and foreign income taxes incurred	6,350,206	26.3%
Change in net deferred income taxes	(2,686,019)	-11.1%
	3,664,187	15.2%

Notes to Financial Statement

CENTRAL MUTUAL INSURANCE COMPANY
Income Tax Disclosures Required under SSAP 101
AS OF SEPTEMBER 30, 2017

Note 9 - Income Taxes (continued)**E. Operating Loss and Tax Credit Carryforwards**

- (1) At September 30, 2017, the Company had no unused operating loss carryforwards available to offset against future taxable income.
- (2) The following is income tax expense for 2017 and 2016 that is available for recoupment in the event of future net losses:

Year	Amount
2017	\$6,350,206
2016	\$8,717,917

- (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.

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
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					Postemployment			
			Pension Benefits		Postretirement Benefits		& Compensated Absence Benefits	
			2017	2016	2017	2016	2017	2016
a. Service cost	\$ 5,368,607	\$ 4,527,475	\$ 3,627,222	\$ 3,130,024	\$ -	\$ -		
b. Interest cost	6,935,040	6,783,408	3,297,650	2,790,398	-	-		
c. Expected return on plan asset	(10,124,591)	(9,676,841)	(1,354,917)	(1,200,435)	-	-		
d. Transition asset or obligation	-	-	4,531,848	4,531,848	-	-		
e. Gains and losses	1,788,094	2,011,701	1,538,612	420,629	-	-		
f. Prior service cost or credit	-	-	(2,399,403)	(2,399,407)	-	-		
g. Gain or loss recognized due to a settlement or curtailment or measurement date adjustment					-	-		
h. Total net periodic benefit cost	\$ 3,967,150	\$ 3,645,743	\$ 9,241,012	\$ 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 September 30, 2017:

CENTRAL MUTUAL		LEVEL 1	LEVEL 2	LEVEL 3	TOTAL
a. Assets at fair value					
	Preferred stocks	38,462,239	5,609,950		44,072,189
	Common stocks	315,961,264		158,774,225	474,735,489
	Total at Fair Value	354,423,503	5,609,950	158,774,225	518,807,678
b. Liabilities at fair value					
	Derivative liabilities	3,255,807			3,255,807
	Total at Fair Value	3,255,807	-	-	3,255,807

(2) Assets Measured at Fair Value on a Recurring Basis using Significant Unobservable Inputs (LEVEL 3) as of September 30, 2017:

										Total
										Gain/Loss included
		Balance at	Realized	Unrealized	Purchases,		Transfers			
		01/01/2016	Gain/Loss	Gain/Loss	Issuances,	Transfers	out of	Balance as of	in Net	
					Sales	into Level 3	Level 3	06/30/2015	Income	
Equity		154,986,833		3,787,392				158,774,225		
Derivative assets										
Derivative liabilities										
Total		154,986,833	-	3,787,392	-	-	-	158,774,225	-	

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 \$41.3 million from \$361.3 million in 2015 to \$320.0 million (\$215.0 million in total net losses and expenses unpaid and \$105.0 in total net losses and expenses paid) in 2016. To provide further detail, losses & defense and medical cost containment expenses decreased by \$36.3 million from \$319.9 million in 2015 to \$283.6 million (\$186.4 million in total net losses and defense & medical cost containment expenses unpaid and \$97.2 million in total net losses & defense and medical cost containment expenses paid) in 2016. Adjusting and other expenses decreased by \$5.0 million from \$41.4 million in 2015 to \$36.4 million (\$28.6 million in total net adjusting and other expenses unpaid and \$7.8 million in total net adjusting and other expenses paid) in 2016. 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]
Yes[] No[] N/A[X]
- 1.2 If yes, has the report been filed with the domiciliary state?
- 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?
 14.2 If yes, please complete the following:

Yes[X] No[]

	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	158,745,678
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)	154,958,286	158,745,678
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?
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
 If no, attach a description with this statement.

Yes[X] No[]
Yes[X] No[] N/A[]

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

\$ 0
 \$ 0
 \$ 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 CORP AND INVESTMENT BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245

- 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?
 17.4 If yes, give full and complete information relating thereto:

Yes[] No[X]

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

- 17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [" that have access to the investment accounts"; " handle securities"]

1 Name of Firm or Individual	2 Affiliation
.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?
 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?
 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

Yes[] No[X]

Yes[] No[X]

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
.....

GENERAL INTERROGATORIES (Continued)

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

Yes[X] No[]

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:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 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
Affiliates						
00000	AA-1120181	Lloyd's Syndicate Number 5886	GBR	Authorized .....	.....	.....
00000	AA-1120179	Lloyd's Syndicate Number 2988	GBR	Authorized .....	.....	.....
00000	AA-1126033	LLOYD'S SYNDICATE NUMBER 33	GBR	Authorized .....	.....	.....
00000	AA-1126510	LLOYD'S SYNDICATE NUMBER 510	GBR	Authorized .....	.....	.....
00000	AA-1127200	Lloyd's Syndicate Number 1200	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		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	19,542,932	17,294,123	7,485,820	7,588,236	11,761,094	10,783,782
4. Arkansas (AR)	L						
5. California (CA)	L			560	6,074	1,562,424	1,347,240
6. Colorado (CO)	L	11,447,013	9,447,876	9,559,822	6,211,230	5,221,336	4,249,815
7. Connecticut (CT)	L	27,037,506	24,365,645	11,377,277	8,395,572	20,494,280	17,129,626
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			8,125	2,313	707,640	715,574
11. Georgia (GA)	L	63,444,372	54,328,525	37,453,711	25,578,886	36,303,209	31,616,654
12. Hawaii (HI)	N						
13. Idaho (ID)	L						
14. Illinois (IL)	L	14,391,275	14,509,911	8,163,799	10,908,689	17,229,941	17,907,031
15. Indiana (IN)	L	19,314,668	18,272,123	10,193,693	9,450,766	10,403,473	10,483,403
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	3,765,491	1,946,332	1,797,338	207,871	2,429,277	296,706
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	598,903	249,013	50,562	15,999	166,439	20,583
22. Massachusetts (MA)	L	8,200,010	7,663,506	1,103,757	2,562,307	10,096,364	10,513,433
23. Michigan (MI)	L	17,649,761	17,333,057	10,398,078	9,294,133	14,933,712	9,523,050
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	N						
27. Montana (MT)	L						
28. Nebraska (NE)	N						
29. Nevada (NV)	L	809				4,015	6,610
30. New Hampshire (NH)	L	10,051,883	8,997,374	3,183,418	3,140,547	5,972,019	9,138,864
31. New Jersey (NJ)	L			537,035	665,348	13,601,745	13,574,603
32. New Mexico (NM)	L	13,159,758	11,294,920	8,193,636	7,081,712	7,228,007	13,517,583
33. New York (NY)	L	14,647,955	14,548,583	5,785,851	7,348,203	21,343,460	16,803,921
34. North Carolina (NC)	L	56,288,386	55,432,065	29,028,766	25,598,962	28,449,433	28,587,900
35. North Dakota (ND)	N						
36. Ohio (OH)	L	59,348,952	58,878,333	26,416,440	22,106,019	30,038,225	29,074,273
37. Oklahoma (OK)	L	8,635,525	9,092,061	4,348,982	3,462,247	5,026,084	5,260,132
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	134,509	75,033		8,645	29,882	24,732
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	11,547,803	10,780,087	7,458,580	4,164,467	5,990,073	6,391,176
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	16,024,426	14,582,250	7,081,912	4,756,787	6,045,105	5,972,360
44. Texas (TX)	L	112,645,809	102,775,017	78,071,811	95,054,155	53,647,803	47,645,287
45. Utah (UT)	L						
46. Vermont (VT)	L					295,564	
47. Virginia (VA)	L	17,675,314	16,812,853	6,510,154	10,573,645	11,040,580	11,683,834
48. Washington (WA)	L						
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) 37	505,553,060	468,678,687	274,209,127	264,182,813	320,021,184	302,268,172

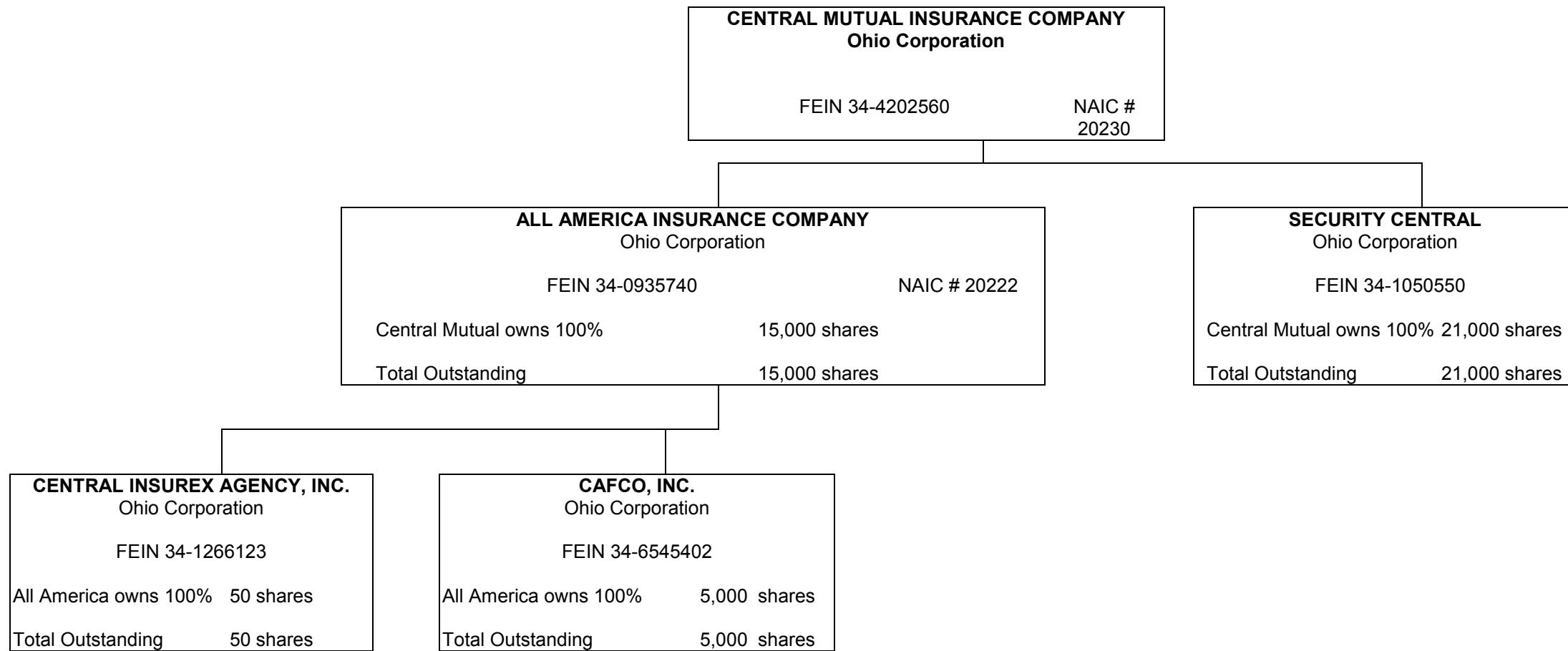
DETAILS OF WRITE-INS

58001	XXX						
58002	XXX						
58003	XXX						
58998Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999TOTALS (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 (other than their state of domicile - see DSLI); (D) DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560			CENTRAL MUTUAL INSURANCE COMPANY		OH .. UDP ..			Board of Directors		Central Mutual Insurance Company	N ..	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	N ..	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	N ..		
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	N ..		
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402			CAFCO, INC.		OH .. NIA ..	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N ..		

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%.

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	6,384,184	1,833,348	28.717	29.548
2. Allied lines	8,064,599	5,845,987	72.490	100.049
3. Farmowners multiple peril				
4. Homeowners multiple peril	124,494,338	87,138,297	69.994	68.727
5. Commercial multiple peril	91,284,417	50,772,430	55.620	50.600
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	13,111,688	5,134,430	39.159	31.431
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made		1,478,155	5,357	0.362
12. Earthquake				1.947
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	6,078,474	364,605	5.998	31.873
17.1 Other liability - occurrence	27,008,232	6,214,828	23.011	2.785
17.2 Other liability - claims made				
17.3 Excess Workers' Compensation				
18.1 Products liability - occurrence	11,286,377	1,454,370	12.886	33.038
18.2 Products liability - claims made				
19.1 19.2 Private passenger auto liability	88,425,938	58,697,246	66.380	63.205
19.3 19.4 Commercial auto liability	25,289,935	14,573,571	57.626	43.295
21. Auto physical damage	76,834,141	54,474,440	70.899	72.622
22. Aircraft (all perils)				
23. Fidelity	11,419			
24. Surety	1,349			
26. Burglary and theft	13,103			
27. Boiler and machinery	305,406	(5,750)	(1.883)	12.723
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	480,071,755	286,503,159	59.679	57.189
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	2,061,660	6,150,856	6,385,965
2. Allied lines	2,544,349	8,003,351	8,277,594
3. Farmowners multiple peril			
4. Homeowners multiple peril	46,906,233	130,097,681	123,160,436
5. Commercial multiple peril	31,701,179	92,424,159	92,130,480
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	4,748,339	13,466,680	12,873,620
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made		571,350	1,443,904
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	1,707,284	5,747,751	6,201,094
17.1 Other liability - occurrence	9,858,879	28,717,711	26,137,245
17.2 Other liability - claims made			
17.3 Excess Workers' Compensation			
18.1 Products liability - occurrence	3,831,090	11,315,590	11,131,554
18.2 Products liability - claims made			
19.1 19.2 Private passenger auto liability	33,725,023	93,914,498	86,612,441
19.3 19.4 Commercial auto liability	9,975,463	29,925,685	21,285,537
21. Auto physical damage	30,144,357	83,900,420	72,730,011
22. Aircraft (all perils)			
23. Fidelity	5,225	12,237	14,286
24. Surety	150	1,447	1,197
26. Burglary and theft	4,911	13,675	11,868
27. Boiler and machinery	102,007	293,269	281,455
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	177,887,499	505,553,061	468,678,687
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 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2017 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	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. 2014 + Prior	89,833	60,882	150,716	8,244	2,565	10,809	93,640	31,730	282	125,652	12,051	(26,305)	(14,255)
2. 2015	44,796	19,559	64,355	14,024	2,868	16,892	28,637	17,616	(1,065)	45,189	(2,136)	(139)	(2,275)
3. Subtotals 2015 + Prior	134,629	80,442	215,071	22,267	5,433	27,700	122,277	49,347	(783)	170,841	9,915	(26,444)	(16,530)
4. 2016	84,438	56,624	141,062	42,128	24,886	67,014	52,463	32,897	(5,453)	79,907	10,153	(4,294)	5,858
5. Subtotals 2016 + Prior	219,068	137,066	356,133	64,395	30,319	94,714	174,740	82,243	(6,236)	250,748	20,068	(30,739)	(10,671)
6. 2017	XXX	XXX	XXX	XXX	162,756	162,756	XXX	82,385	26,559	108,944	XXX	XXX	XXX
7. Totals	219,068	137,066	356,133	64,395	193,075	257,470	174,740	164,628	20,323	359,692	20,068	(30,739)	(10,671)
											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	743,048										1.....9.160	2.....(22.427)	3.....(2.997)
													Col. 13, Line 7 Line 8
													4.....(1.436)

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.

1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

RESPONSES

No
No
No
No

Explanations:

Bar Codes:

Trusted Surplus Statement



2023020174900003

2017

Document Code: 490

Medicare Part D Coverage Supplement



2023020173650003

2017

Document Code: 365

Supplement A to Schedule T



2023020174550003

2017

Document Code: 455

Director and Officer Supplement



2023020175050003

2017

Document Code: 505

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	1,744,011		1,744,011	2,154,490
2505. ENSERVIO PREFUND - CLAIMS	1,322,165		1,322,165	
2506. PREPAID LICENSE FEES	5,500		5,500	5,500
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	3,071,676		3,071,676	2,159,990

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Deferred Payment Plan - Equipment Purchase	240,033	390,116
2505. Reserve for Bad Faith Claims	100,097	100,097
2506. Corporate Credit Card Payable	104,757	78,127
2507. Reserve for Police Reports/Tele-Interpreter	(1,486)	(4,797)
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	443,402	563,543
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)		

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**
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	42,922,077	44,272,651
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	82,812	306,423
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(8,291)
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	1,242,229	1,648,706
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	41,762,660	42,922,077
10. Deduct total nonadmitted amounts	288,478	297,766
11. Statement value at end of current period (Line 9 minus Line 10)	41,474,182	42,624,311

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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 point		
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	25	44
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)	5	(8)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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)	30	25
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	30	25

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	1,229,679,420	1,167,147,664
2. Cost of bonds and stocks acquired	147,647,370	200,428,359
3. Accrual of discount	254,240	142,525
4. Unrealized valuation increase (decrease)	34,182,209	17,174,771
5. Total gain (loss) on disposals	5,539,759	442,680
6. Deduct consideration for bonds and stocks disposed of	107,209,898	152,273,839
7. Deduct amortization of premium	2,557,586	3,253,863
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		128,877
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,307,535,514	1,229,679,420
11. Deduct total nonadmitted amounts	2,419,015	2,343,061
12. Statement value at end of current period (Line 10 minus Line 11)	1,305,116,499	1,227,336,359

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).....	755,897,149	35,524,691	31,265,780	(829,464)	744,265,472	755,897,149	759,326,596	734,543,735
2. NAIC 2 (a).....	41,247,359	.....	3,277,534	(1,027,718)	42,751,089	41,247,359	36,942,107	44,184,764
3. NAIC 3 (a).....	981,230	.....	.....	1,022,070	974,310	981,230	2,003,300	975,983
4. NAIC 4 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
5. NAIC 5 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
6. NAIC 6 (a).....	.....	.....	.....	.....	.....	.....	.....	.....
7. Total Bonds.....	798,125,738	35,524,691	34,543,314	(835,112)	787,990,871	798,125,738	798,272,003	779,704,482
PREFERRED STOCK								
8. NAIC 1.....	6,546,605	.....	.....	(3,295)	6,549,891	6,546,605	6,543,310	6,553,169
9. NAIC 2.....	32,016,706	.....	.....	(1,568)	32,929,740	32,016,706	32,015,138	32,943,735
10. NAIC 3.....	3,393,456	.....	.....	32,802	3,349,054	3,393,456	3,426,258	3,289,452
11. NAIC 4.....	.....	.....	.....	.....	.....	.....	.....	.....
12. NAIC 5.....	.....	.....	.....	.....	.....	.....	.....	.....
13. NAIC 6.....	.....	.....	.....	.....	.....	.....	.....	.....
14. Total Preferred Stock.....	41,956,767	.....	.....	27,939	42,828,685	41,956,767	41,984,706	42,786,356
15. Total Bonds & Preferred Stock.....	840,082,505	35,524,691	34,543,314	(807,173)	830,819,556	840,082,505	840,256,709	822,490,838

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....11,327,404; 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	16,829,223	XXX	16,828,136	72,085	

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	17,243,131	48,278,124
2. Cost of short-term investments acquired	44,162,155	292,878,933
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	1,087	
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	44,567,100	323,910,912
7. Deduct amortization of premium	10,050	3,013
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)	16,829,223	17,243,132
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	16,829,223	17,243,132

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)	(2,577,743)
2. Cost Paid/(Consideration Received) on additions	(4,892,980)
3. Unrealized Valuation increase/(decrease)	1,642,324
4. Total gain (loss) on termination recognized	218,468
5. Considerations received/(paid) on terminations	(4,033,255)
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)	(1,576,676)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(1,576,676)

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)			

N O N E

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	3,255,807
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,255,807
3. Total (Line 1 plus Line 2)	
4. Part D, Section 1, Column 5	
5. Part D, Section 1, Column 6	
6. Total (Line 3 minus Line 4 minus Line 5)	3,255,807

	Fair Value Check
7. Part A, Section 1, Column 16	3,255,807
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	3,255,807
10. Part D, Section 1, Column 8	
11. Part D, Section 1, Column 9	
12. Total (Line 9 minus Line 10 minus Line 11)	3,255,807

	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 dis...
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

E01 Schedule A Part 2 **NONE**

E01 Schedule A Part 3 **NONE**

E02 Schedule B Part 2 **NONE**

E02 Schedule B Part 3 **NONE**

E03 Schedule BA Part 2 **NONE**

E03 Schedule BA Part 3 **NONE**

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
082672BQ8 ..	BENTON & KLICKITAT CNTYS WA CSD		07/12/2017 ..	Robert W. Baird	XXX	1,546,600	1,435,000	2,870	1FE
205759KE2 ..	COMSTOCK PARK MI PUB SCHS TXBL B		08/17/2017 ..	Fifth 3rd Securities	XXX	1,000,000	1,000,000		1FE
208418E74 ..	CONROE TX ISD REF		08/23/2017 ..	Piper, Jaffray & Hopwood	XXX	1,101,150	1,000,000		1FE
248775Z20 ..	DENTON CNTY TX REF		07/13/2017 ..	First Integrity Capital	XXX	1,099,670	1,000,000	333	1FE
498098SJ2 ..	KITSAP CNTY WA SD #401 CENTRAL		07/27/2017 ..	Piper, Jaffray & Hopwood	XXX	1,094,440	1,000,000		1FE
716090VL6 ..	PETER TWP PA SD WASHINGTON CNTY		08/22/2017 ..	Robert W. Baird	XXX	1,634,355	1,500,000	4,000	1FE
7962376X8 ..	SAN ANTONIO TX GEN IMPT		08/02/2017 ..	Piper, Jaffray & Hopwood	XXX	1,096,900	1,000,000		1FE
815666DJ8 ..	SEDGWICK CNTY KS UNIF SD #264		07/21/2017 ..	Fifth 3rd Securities	XXX	1,282,583	1,175,000	7,181	1FE
935494EB6 ..	WARREN OH LSD WASHINGTON CNTY		08/09/2017 ..	Robert W. Baird	XXX	1,576,502	1,470,000		1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	11,432,200	10,580,000	14,384	XXX
Bonds - U.S. Special Revenue, Special Assessment									
187145GX9 ..	CLIFTON TX HGR EDU FIN CORP REV		08/18/2017 ..	Robert W. Baird	XXX	1,100,900	1,000,000		1FE
586158QC4 ..	MEMPHIS TN ELEC SYS REV		09/15/2017 ..	Raymond James Morgan Keegan	XXX	1,045,320	1,000,000		1FE
592041XQ5 ..	MET GOVT NASHVILLE & DAVIDSON CTY		08/16/2017 ..	Raymond James Morgan Keegan	XXX	983,460	1,000,000	10,267	1FE
59333ND83 ..	MIAMI-DADE CNTY FL SPL OBLIG REF B		08/03/2017 ..	Piper, Jaffray & Hopwood	XXX	1,613,445	1,500,000	21,167	1FE
74442PDZ5 ..	PUB FIN AUTH WI TXBL PROJ SER A		08/10/2017 ..	BB&T Capital	XXX	1,539,555	1,500,000	2,505	1FE
92778VEU8 ..	VA ST CLG BLDG AUTH EDUC FACS REV		07/19/2017 ..	Raymond James Morgan Keegan	XXX	1,000,000	1,000,000		1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	7,282,680	7,000,000	33,939	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
114259AN4 ..	BROOKLYN UNION GAS CO.		07/26/2017 ..	Mesirow Capital Markets	XXX	1,027,430	1,000,000	13,344	1FE
22160KAL9 ..	COSTCO WHOLESALE CORP		08/02/2017 ..	First Empire	XXX	1,008,631	1,000,000	6,035	1FE
45866FAF1 ..	INTERCONTINENAL EXCHANGE		08/18/2017 ..	Stifel Nicolaus	XXX	1,003,960	1,000,000	517	1FE
674599CG8 ..	OCCIDENTAL PETROLEUM CORP		08/24/2017 ..	Mesirow Capital Markets	XXX	1,032,910	1,000,000	7,194	1FE
74005PBQ6 ..	PRAXAIR, INC.		07/28/2017 ..	Mesirow Capital Markets	XXX	1,025,280	1,000,000	178	1FE
95709TAD2 ..	WESTAR ENERGY, INC.		08/01/2017 ..	First Integrity Capital	XXX	1,086,780	1,000,000	2,692	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	6,184,991	6,000,000	29,960	XXX
8399997 Subtotal - Bonds - Part 3					XXX	24,899,871	23,580,000	78,283	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	24,899,871	23,580,000	78,283	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00206R102 ..	A T & T, INC.		07/26/2017 ..	Wells Fargo Advisors	6,600,000	249,608	XXX		L
008252108 ..	AFFILIATED MANAGERS GROUP		08/09/2017 ..	Wells Fargo Advisors	1,950,000	351,336	XXX		L
02079K305 ..	ALPHABET, INC. VOL U CL A		08/22/2017 ..	Wells Fargo Advisors	150,000	140,286	XXX		L
023135106 ..	AMAZON COM, INC.		09/12/2017 ..	Wells Fargo Advisors	1,930,000	1,873,881	XXX		L
032654105 ..	ANALOG DEVICES, INC.		09/20/2017 ..	Wells Fargo Advisors	10,125,000	847,812	XXX		L
038222105 ..	APPLIED MATERIALS, INC.		09/07/2017 ..	Wells Fargo Advisors	41,900,000	1,853,316	XXX		L
Y09827109 ..	BROADCOM LTD.	D	08/31/2017 ..	Wells Fargo Advisors	600,000	148,406	XXX		L
22160K105 ..	COSTCO WHOLESALE CORP NEW		08/22/2017 ..	Wells Fargo Advisors	1,250,000	198,587	XXX		L
126650100 ..	CVS HEALTH CORPORATION		09/13/2017 ..	Merrill Lynch-Columbus	7,800,000	647,085	XXX		L
235851102 ..	DANAHER CORP		09/07/2017 ..	Wells Fargo Advisors	22,425,000	1,849,969	XXX		L
267475101 ..	DYCOM INDUSTRIES, INC.		09/26/2017 ..	Wells Fargo Advisors	1,775,000	150,640	XXX		L
28176E108 ..	EDWARDS LIFESCIENCE CORP		08/03/2017 ..	Wells Fargo Advisors	12,150,000	1,399,554	XXX		L
26875P101 ..	EOG RESOURCES, INC.		08/09/2017 ..	Wells Fargo Advisors	1,650,000	151,876	XXX		L
366651107 ..	GARTNER, INC. NEW		09/27/2017 ..	Wells Fargo Advisors	10,000,000	1,239,630	XXX		L
369550108 ..	GENERAL DYNAMICS CORP.		08/31/2017 ..	Merrill Lynch-Columbus	9,300,000	1,864,064	XXX		L
45168D104 ..	IDEXX LABORATORIES, INC.		09/11/2017 ..	Wells Fargo Advisors	950,000	152,034	XXX		L
G51502105 ..	JOHNSON CONTROLS INTERNATIONAL		07/11/2017 ..	Merrill Lynch-Columbus	15,000,000	648,754	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
G5960L103	MEDTRONIC PLC	D	09/12/2017	Wells Fargo Advisors	1,825,000	149,997	XXX		L
595137100	MICROSEMI CORP CL A		08/22/2017	Wells Fargo Advisors	3,050,000	149,070	XXX		L
609207105	MONDELEZ INTERNATIONAL, INC.		08/22/2017	Merrill Lynch-Columbus	3,500,000	151,897	XXX		L
654106103	NIKE, INC. CL B		07/11/2017	Wells Fargo Advisors	2,150,000	126,291	XXX		L
806857108	SCHLUMBERGER LTD.		07/31/2017	Wells Fargo Advisors	2,900,000	197,423	XXX		L
855244109	STARBUCKS CORP		08/22/2017	Wells Fargo Advisors	5,425,000	299,292	XXX		L
867224107	SUNCOR ENERGY, INC. NEW		09/11/2017	Wells Fargo Advisors	56,700,000	1,851,667	XXX		L
254687106	THE WALT DISNEY CO		08/15/2017	Wells Fargo Advisors	1,725,000	175,984	XXX		L
883556102	THERMO FISHER SCIENTIFIC, INC.		08/10/2017	Wells Fargo Advisors	875,000	150,491	XXX		L
872540109	TJX COS., INC. NEW		08/15/2017	Wells Fargo Advisors	2,100,000	150,549	XXX		L
90385D107	ULTIMATE SOFTWARE GROUP, INC.		07/11/2017	Wells Fargo Advisors	2,800,000	606,272	XXX		L
92343V104	VERIZON COMMUNICATIONS		09/19/2017	Merrill Lynch-Columbus	38,800,000	1,882,232	XXX		L
98956P102	ZIMMER BIOMET HOLDINGS, INC.		08/15/2017	Wells Fargo Advisors	2,200,000	248,836	XXX		L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					XXX	19,906,839	XXX		XXX
9799997 Subtotal - Common Stocks - Part 3					XXX	19,906,839	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	19,906,839	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	19,906,839	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	44,806,710	XXX	78,283	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

QE04.1

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	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	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 Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost																
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																							
199252BE6	COLUMBUS IN REDEV DIST SER A1	07/15/2017	CALLED @ 100.000000	XXX	1,390,000	1,390,000	1,430,129	1,392,694		(2,694)		(2,694)									69,500	01/15/2022	1FE
577285W54	MAUI CNTY HI SER A	07/01/2017	CALLED @ 100.000000	XXX	1,000,000	1,000,000	1,088,770	1,005,532		(5,532)		(5,532)									50,000	07/01/2022	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				XXX	2,390,000	2,390,000	2,518,899	2,398,226		(8,226)		(8,226)									119,500	.. XXX	.. XXX
Bonds - U.S. Special Revenue, Special Assessment																							
116083KJ4	BROWNSBURG IN SBC FMB SER B	07/15/2017	CALLED @ 100.000000	XXX	1,415,000	1,415,000	1,469,025	1,418,568		(3,568)		(3,568)									70,750	07/15/2022	1FE
228485W4	CROWN POINT IN MULTI SBC REF	07/15/2017	CALLED @ 100.000000	XXX	1,500,000	1,500,000	1,619,910	1,507,657		(7,657)		(7,657)									75,000	01/15/2018	1FE
25330PAL6	DICKINSON ND SALES & HOSPITALITY	07/20/2017	Dougherty, Dawkins, Strand	XXX	1,049,000	1,000,000	1,023,620	1,014,875		(1,585)		(1,585)									36,750	10/01/2024	1FE
462362LJ1	IAWA CITY IA SWR REV REF-CAP LN NT	07/01/2017	CALLED @ 100.000000	XXX	700,000	700,000	731,780	702,267		(2,267)		(2,267)									35,710	07/01/2021	1FE
462380G4	IAWA CITY IA WTR REV REF-CAP LN NT	07/01/2017	CALLED @ 100.000000	XXX	760,000	760,000	766,141	760,439		(439)		(439)									34,200	07/01/2023	1FE
484890JQ2	KANSAS CITY MO ARPT REV REF & IMPT																						
605340QG88	MS DEV BANK SPL OBLIG	07/01/2017	MATURITY	XXX	1,000,000	1,000,000	949,270	994,994		5,006		5,006									51,250	09/01/2017	1FE
63968AZK4	NE PUB PWR DIST GEN SER B	07/01/2017	CALLED @ 100.000000	XXX	1,280,000	1,280,000	1,332,531	1,283,309		(3,309)		(3,309)									64,000	07/01/2021	1FE
64579RAR8	NJ INST TECHNOLOGY TXBL SER B	07/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,073,280	1,004,483		(4,483)		(4,483)									50,000	01/01/2021	1FE
64711M5X1	NM FIN AUTH SUB LIEN PUB PROJ SER	07/24/2017	CALLED @ 100.000000	XXX	270,000	270,000	283,395	270,765		(765)		(765)									21,700	07/01/2017	1FE
65516QE2U	NOBLESVILLE IN REDEV AUTH COMM LSE																				8,623	06/15/2021	1FE
65779PAZ9	NORTH BRANCH MN WTR SYS	08/01/2017	CALLED @ 100.000000	XXX	1,245,000	1,245,000	1,292,733	1,248,459		(3,459)		(3,459)									65,363	02/01/2019	1FE
717893RS2	PHILADELPHIA PA WTR & WASTE WTR SER	08/01/2017	CALLED @ 100.000000	XXX	1,000,000	1,000,000	1,039,900	1,002,843		(2,843)		(2,843)									50,000	08/01/2022	2FE
850269DF5	SPRINGDALE AR SALES & USE REV REF	08/01/2017	CALLED @ 100.000000	XXX	1,000,000	1,000,000	1,083,200	1,005,647		(5,647)		(5,647)									50,000	08/01/2021	1FE
97072CAJ1	WILLISTON ND PARKS & REC DIST	07/20/2017	Dougherty, Dawkins, Strand	XXX	215,000	215,000	215,000	215,000		(5,382)		(5,382)								(87,754)	.. 8,331	07/01/2026	1FE
985724AP8	YELLOWSTONE CNTY MT HLTH CARE	09/01/2017	CALLED @ 100.000000	XXX	1,000,000	1,000,000	1,000,000	1,000,000													45,500	09/01/2025	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				XXX	15,623,780	15,625,000	16,208,072	15,713,058		(37,235)		(37,235)								(52,044)	.. 711,107	.. XXX	.. XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																							
14149YAX6	CARDINAL HEALTH, INC.	07/01/2017	CALLED	XXX	1,002,550	1,000,000	995,520	998,447		640		640									3,464	03/15/2018	1FE
21671AC7	COOPER US, INC.	07/01/2017	MATURITY	XXX	1,000,000	1,000,000	1,028,010	1,001,937		(1,937)		(1,937)									61,000	07/01/2021	2FE
39121JAA8	GREAT RIVER ENERGY 1ST MTG 14A	07/01/2017	Sink PMT @ 100.000000	XXX	86,468	86,468	86,680	86,499		(31)		(31)									5,040	07/01/2017	1FE
69353RDY1	PNK BANK, NA	09/18/2017	CALLED	XXX	1,000,000	1,000,000	1,002,700	1,000,750		(671)		(671)									13,750	10/18/2017	1FE
88607JAA8	THUNDERROAD MOTORCYCLE TRST 2016-1	09/15/2017	VARIOUS	XXX	139,874	139,874	139,874	139,874													3,539	09/15/2022	1
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	3,228,892	3,226,342	3,252,784	3,227,507		(1,999)		(1,999)									3,385	.. 3,385	.. XXX
8399999 Subtotal - Bonds - Part 4				XXX	21,242,672	21,241,342	21,979,755	21,338,791		(47,460)		(47,460)									(48,659)	.. 927,442	.. XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX															
8399999 Subtotal - Bonds				XXX	21,242,672	21,241,342	21,979,755	21,338,791		(47,460)		(47,460)								(48,659)	.. 927,442	.. XXX	
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				XXX	XXX	XXX	XXX	XXX															
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
00724F101	ADODE SYSTEMS, INC.	08/16/2017	Wells Fargo Advisors	900,000	135,809	XXX	123,005														12,804	.. 12,804	.. XXX
032511107	ANADARKO PETROLEUM CORP.	07/28/2017	Wells Fargo Advisors	19,000,000	881,077	XXX	1,202,871														(321,794)	.. 950	.. XXX
037833100	APPLE, INC.	08/08/2017	Wells Fargo Advisors	1,075,000	173,308	XXX	100,645	124,507		(23,861)		(23,861)									72,662	1,290	XXX
044186104	ASHLAND GLOBAL HOLDINGS, INC.	07/24/2017	Merrill Lynch-Columbus	15,800,000	1,317,172	XXX	860,528	760,268		19,045		19,045									456,644	456,644	1,917
110122108	BRISTOL MYERS SQUIBB COMPANY	08/16/2017	Wells Fargo Advisors	32,100,000	1,835,678	XXX	2,037,428	1,718,136		164,177		164,177									(201,750)	.. 36,504	XXX
150870103	CELANESE CORPORATION SER A	09/19/2017	Wells Fargo Advisors	1,950,000	199,910	XXX	147,235	153,543		(6,308)		(6,308)									52,674	52,674	2,496
151020104	CELEGENE CORP	09/11/2017	Wells Fargo Advisors	1,100,000	154,954	XXX	130,363	5,788		(490)		(490)									24,591	24,591	1,900
G27823106	DELPHI AUTOMOTIVE PLC	09/20/2017	Wells Fargo Advisors	3,100,000	301,840	XXX	223,084	208,785		14,299		14,299									78,756	78,756	2,336
518439104	ESTEE LAUDER COMPANIES, INC. CL A	08/31/2017	Wells Fargo Advisors	2,925,000	300,068	XXX	265,379	223,733		41,646		41,646									34,689	34,689	2,465
30303M102	FACEBOOK, INC. CL A	09/18/2017	Wells Fargo Advisors	14,400,000	2,188,451	XXX	1,863,458	1,507,155		194,500		194,500									324,993	324,993	1,900
43767102	HOME DEPOT, INC.	09/12/2017	Wells Fargo Advisors	925,000	148,459	XXX	125,875	124,024		1,851		1,851									22,584	22,584	1,647
458140100	INTEL CORP.	07/27/2017	Wells Fargo Advisors	52,850,000	1,819,261	XXX	1,336,525	1,916,870		(580,344)		(580,344)									482,736	482,736	28,143
512807108	LAM RESEARCH CORP.	09/11/2017	Wells Fargo Advisors	1,000,000	170,036	XXX	76,679	105,730		(29,051)		(29,051)									93,357	93,357	1,350
56585A102	MARATHON PETROLEUM CORP.	07/26/2017	Wells Fargo Advisors	2,700,000	151,197	XXX	112,289	135,945		(23,656)		(23,656)									38,907	38,907	1,944
595112103	MICRON TECHNOLOGY, INC.	09/20/2017	Wells Fargo Advisors	8,675,000	299,397	XXX	264,784														34,613	34,613	1,900
608190104	MOHAWK INDUSTRIES, INC.	09/12/2017	Wells Fargo Advisors	575,000	148,956	XXX	114,738	114,816		(78)		(78)									34,218	34,218	1,900
654106103	NIKE, INC. CL B	08/03/2017	Wells Fargo Advisors	2,500,000	149,997	XXX	144,292	127,075		17,217		17,217									5,705	5,705	1,350

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SCHEDULE D - PART 4**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of
During the Current Quarter**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B/A.C.V.	15 Total Foreign Exchange Change in B/A.C.V.									
V7780T103 ..	ROYAL CARIBBEAN CRUISES LTD																						
79466L302 ..	NORWAY		09/28/2017	Wells Fargo Advisors	17,400.000	2,051,724	XXX	1,355,689	1,427,496	(71,807)						1,355,689	696,035	696,035	25,056	XXX	L		
883556102 ..	SALESFORCE.COM		08/23/2017	Wells Fargo Advisors	1,625,000	151,755	XXX	125,823	111,248	14,576						125,823	25,932	25,932	XXX	L			
91324P102 ..	THERMO FISHER SCIENTIFIC, INC.		09/11/2017	Wells Fargo Advisors	2,450,000	452,186	XXX	361,134	222,233	(11,589)						(11,589)	361,134	91,052	709	XXX	L		
92047W101 ..	UNITEDHEALTH GROUP, INC.		07/19/2017	Wells Fargo Advisors	800,000	150,645	XXX	43,937	128,032	(84,095)						43,937	106,707	106,707	1,100	XXX	L		
92210H105 ..	VALVOLINE, INC.		07/26/2017	Merrill Lynch-Columbus	43,292,000	707,097	XXX	896,539								896,539	(189,442)	(189,442)	2,121	XXX	L		
92210H105 ..	VANTIV, INC. CL A		08/10/2017	Wells Fargo Advisors	2,150,000	150,226	XXX	122,129	128,183	(6,054)						122,129	28,097	28,097	XXX	L			
918194101 ..	VCA, INC.		08/15/2017	Wells Fargo Advisors	21,900,000	2,024,807	XXX	1,514,090	1,503,435	10,655						10,655	1,514,090	510,717	510,717	XXX	L		
92826C839 ..	VISA, INC. CL A		08/02/2017	Wells Fargo Advisors	1,500,000	151,497	XXX	111,027	117,030	(6,003)						(6,003)	111,027	40,470	40,470	495	XXX		
98978V103 ..	ZOETIS, INC. CL A		09/11/2017	Wells Fargo Advisors	2,325,000	150,586	XXX	112,905	124,457	(11,552)						112,905	37,681	37,681	995	XXX	L		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)	XXX				16,366,093	XXX	13,772,451	10,988,489	(376,922)						(376,922)		13,772,451	2,593,638	2,593,638	120,668	XXX	XXX	
9799997 Subtotal - Common Stocks - Part 4	XXX				16,366,093	XXX	13,772,451	10,988,489	(376,922)						(376,922)		13,772,451	2,593,638	2,593,638	120,668	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	XXX		
9799999 Subtotal - Common Stocks	XXX				16,366,093	XXX	13,772,451	10,988,489	(376,922)						(376,922)		13,772,451	2,593,638	2,593,638	120,668	XXX	XXX	
9899999 Subtotal - Preferred and Common Stocks	XXX				16,366,093	XXX	13,772,451	10,988,489	(376,922)						(376,922)		13,772,451	2,593,638	2,593,638	120,668	XXX	XXX	
9999999 Total - Bonds, Preferred and Common Stocks	XXX				37,608,765	XXX	35,752,206	32,327,280	(376,922)	(47,460)						(424,382)		35,063,782	2,544,979	2,544,979	1,048,110	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0.

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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)	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																						
Abbott Labs-Covered Calls	002824100 Abbott Labs ..	D 2-2 ..	Equity	AMEX	06/09/2017	01/19/2018	452	45,200	48	80,449	265,776	265,776	(185,327)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	AMEX	08/17/2017	01/19/2018	38	3,800	72.5	8,529	63,365	63,365	(54,836)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	BOX	08/17/2017	01/19/2018	6	600	72.5	1,347	10,005	10,005	(8,658)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	CBOE	08/17/2017	01/19/2018	41	4,100	72.5	9,202	68,368	68,368	(59,165)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	ISE	08/17/2017	01/19/2018	88	8,800	72.5	19,751	146,740	146,740	(126,989)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	MIAX	08/17/2017	01/19/2018	38	3,800	72.5	8,529	63,365	63,365	(54,836)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	PCX	08/17/2017	01/19/2018	1	100	72.5	224	1,668	1,668	(1,443)		0	0						
Abbvie Inc-Covered Calls	00287Y109 Abbvie Inc ..	D 2-2 ..	Equity	PHLX	08/17/2017	01/19/2018	90	9,000	72.5	20,200	150,075	150,075	(129,875)		0	0						
Amgen Inc-Covered Calls	031162100 Amgen Inc ..	D 2-2 ..	Equity	CBOE	08/17/2017	12/15/2017	29	2,900	175	14,191	39,672	39,672	(25,481)		0	0						
Amgen Inc-Covered Calls	031162100 Amgen Inc ..	D 2-2 ..	Equity	ISE	08/17/2017	12/15/2017	19	1,900	175	9,297	25,992	25,992	(16,695)		0	0						
Amgen Inc-Covered Calls	031162100 Amgen Inc ..	D 2-2 ..	Equity	MIAX	08/17/2017	12/15/2017	28	2,800	175	13,701	38,304	38,304	(24,603)		0	0						
Amgen Inc-Covered Calls	031162100 Amgen Inc ..	D 2-2 ..	Equity	PHLX	08/17/2017	12/15/2017	39	3,900	175	19,084	53,352	53,352	(34,268)		0	0						
Blackstone Grp-Covered Calls	09253U108 Blackstone Grp ..	D 2-2 ..	Equity	AMEX	05/23/2017	12/15/2017	14	1,400	35	984	686	686	298		0	0						
Blackstone Grp-Covered Calls	09253U108 Blackstone Grp ..	D 2-2 ..	Equity	BOC	05/23/2017	12/15/2017	98	9,800	35	6,886	4,802	4,802	2,084		0	0						
Blackstone Grp-Covered Calls	09253U108 Blackstone Grp ..	D 2-2 ..	Equity	CBOE	05/23/2017	12/15/2017	291	29,100	35	20,448	14,259	14,259	6,189		0	0						
Blackstone Grp-Covered Calls	09253U108 Blackstone Grp ..	D 2-2 ..	Equity	ISE	05/23/2017	12/15/2017	104	10,400	35	7,308	5,096	5,096	2,212		0	0						
Blackstone Grp-Covered Calls	09253U108 Blackstone Grp ..	D 2-2 ..	Equity	MIAX	05/23/2017	12/15/2017	92	9,200	35	6,680	4,508	4,508	2,172		0	0						
CBS Corp-Covered Calls	124857202 CBS Corp ..	D 2-2 ..	Equity	AMEX	09/19/2017	12/15/2017	49	4,900	65	3,701	2,744	2,744	957		0	0						
CBS Corp-Covered Calls	124857202 CBS Corp ..	D 2-2 ..	Equity	BOX	09/19/2017	12/15/2017	49	4,900	65	3,701	2,744	2,744	957		0	0						
CBS Corp-Covered Calls	124857202 CBS Corp ..	D 2-2 ..	Equity	CBOE	09/19/2017	12/15/2017	54	5,400	65	4,079	3,024	3,024	1,055		0	0						
CBS Corp-Covered Calls	124857202 CBS Corp ..	D 2-2 ..	Equity	ISE	09/19/2017	12/15/2017	49	4,900	65	3,701	2,744	2,744	957		0	0						
CBS Corp-Covered Calls	124857202 CBS Corp ..	D 2-2 ..	Equity	MIAX	09/19/2017	12/15/2017	49	4,900	65	3,701	2,744	2,744	957		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	PHLX	09/13/2017	01/19/2018	78	7,800	90	8,496	5,226	5,226	3,270		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	AMEX	09/19/2017	02/16/2018	6	600	85	1,798	1,266	1,266	532		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	BOX	09/19/2017	02/16/2018	14	1,400	85	4,196	2,954	2,954	1,242		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	CBOE	09/19/2017	02/16/2018	28	2,800	85	8,391	5,908	5,908	2,483		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	CO2X	09/19/2017	02/16/2018	3	300	85	899	633	633	266		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	ISE	09/19/2017	02/16/2018	21	2,100	85	6,294	4,431	4,431	1,863		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	MIAX	09/19/2017	02/16/2018	11	1,100	85	3,297	2,321	2,321	976		0	0						
CVS Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	PCX	09/19/2017	02/16/2018	7	700	85	2,098	1,477	1,477	621		0	0						
Cards Health-Covered Calls	126650100 CVS Health ..	D 2-2 ..	Equity	PHLX	09/19/2017	02/16/2018	70	7,000	85	20,978	14,770	14,770	6,208		0	0						
Cardinal Health-Covered Calls	14149Y108 Cardinal Health ..	D 2-2 ..	Equity	AMEX	08/22/2017	12/15/2017	251	25,100	70	28,106	36,395	36,395	(8,289)		0	0						
Cisco Systems-Covered Calls	17275R102 Cisco Systems ..	D 2-2 ..	Equity	AMEX	08/17/2017	01/19/2018	107	10,700	33	5,572	15,515	15,515	(9,943)		0	0						
Cisco Systems-Covered Calls	17275R102 Cisco Systems ..	D 2-2 ..	Equity	BOC	08/17/2017	01/19/2018	215	21,500	33	11,195	31,175	31,175	(19,980)		0	0						
Cisco Systems-Covered Calls	17275R102 Cisco Systems ..	D 2-2 ..	Equity	ISE	08/17/2017	01/19/2018	107	10,700	33	5,572	15,515	15,515	(9,943)		0	0						
Cisco Systems-Covered Calls	17275R102 Cisco Systems ..	D 2-2 ..	Equity	MIAX	08/17/2017	01/19/2018	107	10,700	33	5,572	15,515	15,515	(9,943)		0	0						
Cisco Systems-Covered Calls	17275R102 Cisco Systems ..	D 2-2 ..	Equity	PHLX	08/17/2017	01/19/2018	107	10,700	33	5,572	15,515	15,515	(9,943)		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	AMEX	06/15/2017	11/17/2017	12	1,200	46	1,254	456	456	798		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	BOX	06/15/2017	11/17/2017	274	27,400	46	28,624	10,412	10,412	18,212		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	CBOE	06/15/2017	11/17/2017	65	6,500	46	6,790	2,470	2,470	4,320		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	ISE	06/15/2017	11/17/2017	24	2,400	46	2,507	912	912	1,595		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	MIAX	06/15/2017	11/17/2017	24	2,400	46	2,507	912	912	1,595		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	PHLX	06/15/2017	11/17/2017	3	300	46	313	114	114	199		0	0						
Coca-Cola-Covered Calls	191216100 Coca-Cola ..	D 2-2 ..	Equity	PCX	06/15/2017	11/17/2017	36	3,600	46	3,761	1,368	1,368	2,393		0	0						
Delta Air Lines-Covered Calls	247361702 Delta Air Lines ..	D 2-2 ..	Equity	AMEX	08/25/2017	11/17/2017	10	1,														

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 (Received) (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) (Paid)	Current Year Income	Book/ Adjusted Carrying Value	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	08/25/2017	11/17/2017	42	4,200	49	5,112	5,712	5,712	(600)						0	0		
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	197	19,700	49	23,978	26,792	26,792	(2,814)						0	0		
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	ISE	08/25/2017	11/17/2017	31	3,100	49	3,773	4,216	4,216	(443)						0	0		
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	MIAX	08/25/2017	11/17/2017	21	2,100	49	2,556	2,856	2,856	(300)						0	0		
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	PCX	08/25/2017	11/17/2017	13	1,300	49	1,582	1,768	1,768	(186)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	AMEX	08/17/2017	01/19/2018	23	2,300	65	3,486	5,750	5,750	(2,264)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	BOX	08/17/2017	01/19/2018	40	4,000	65	6,063	10,000	10,000	(3,937)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	CBOE	08/17/2017	01/19/2018	104	10,400	65	15,764	26,000	26,000	(10,236)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	ISE	08/17/2017	01/19/2018	30	3,000	65	4,547	7,500	7,500	(2,953)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	MIAX	08/17/2017	01/19/2018	40	4,000	65	6,063	10,000	10,000	(3,937)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	PXCX	08/17/2017	01/19/2018	24	2,400	65	3,638	6,000	6,000	(2,362)						0	0		
Discover Financial-Covered Calls	254709108 Discover	D 2-2	Equity	PHLX	08/17/2017	01/19/2018	77	7,700	65	11,671	19,250	19,250	(7,579)						0	0		
General Dynamics-Covered Calls	369550108 General	D 2-2	Equity	BATS	08/17/2017	01/19/2018	44	4,400	210	17,902	22,880	22,880	(4,978)						0	0		
General Dynamics-Covered Calls	369550108 General	D 2-2	Equity	MCRY	08/18/2017	01/19/2018	31	3,100	210	12,611	16,120	16,120	(3,509)						0	0		
General Dynamics-Covered Calls	369550108 General	D 2-2	Equity	BATS	08/31/2017	11/17/2017	18	1,800	210	4,891	5,310	5,310	(419)						0	0		
General Motors-Covered Calls	37045V100 General	D 2-2	Equity	AMEX	08/30/2017	12/15/2017	13	1,300	37	1,084	5,200	5,200	(4,116)						0	0		
General Motors-Covered Calls	37045V100 General	D 2-2	Equity	CBOE	08/30/2017	12/15/2017	535	53,500	37	44,629	214,000	214,000	(169,371)						0	0		
General Motors-Covered Calls	37045V100 General	D 2-2	Equity	PCX	08/30/2017	12/15/2017	5	500	37	417	2,000	2,000	(1,583)						0	0		
General Motors-Covered Calls	37045V100 General	D 2-2	Equity	PHLX	08/30/2017	12/15/2017	32	3,200	37	2,669	12,800	12,800	(10,131)						0	0		
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	AMEX	07/12/2017	01/19/2018	26	2,600	135	15,825	23,270	23,270	(7,445)						0	0		
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	BOX	07/12/2017	01/19/2018	5	500	135	3,043	4,475	4,475	(1,432)						0	0		
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	CBOE	07/12/2017	01/19/2018	9	900	135	5,478	8,055	8,055	(2,577)						0	0		
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	ISE	07/12/2017	01/19/2018	65	6,500	135	39,563	58,175	58,175	(18,612)						0	0		
Honeywell Intl-Covered Calls	438516106 Honeywell Intl	D 2-2	Equity	PHLX	07/12/2017	01/19/2018	52	5,200	135	31,651	46,540	46,540	(14,889)						0	0		
Johnson Controls-Covered Calls	G51502105 Johnson	D 2-2	Equity	AMEX	08/22/2017	01/19/2018	435	43,500	40	58,283	88,305	88,305	(30,022)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	AMEX	04/11/2017	12/15/2017	19	1,900	77.5	20,750	34,105	34,105	(13,355)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	BOX	04/11/2017	12/15/2017	7	700	77.5	7,645	12,565	12,565	(4,920)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	CBOE	04/11/2017	12/15/2017	68	6,800	77.5	74,264	122,060	122,060	(47,796)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	ISE	04/11/2017	12/15/2017	27	2,700	77.5	29,487	48,465	48,465	(18,978)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	MIAX	04/11/2017	12/15/2017	10	1,000	77.5	10,921	17,950	17,950	(7,029)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	PCX	04/11/2017	12/15/2017	32	3,200	77.5	34,948	57,440	57,440	(22,492)						0	0		
J P Morgan Chase-Covered Calls	46625H100 J P Morgan Chase	D 2-2	Equity	PHLX	04/11/2017	12/15/2017	97	9,700	77.5	105,936	174,115	174,115	(68,179)						0	0		
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	AMEX	09/19/2017	01/19/2018	62	6,200	67.5	9,525	4,278	4,278	5,247						0	0		

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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	Cumulative Prior Year(s)	Current Year Initial Cost of Premium (Received)	Book/ Adjusted Carrying Value	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)		
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	CBOE	09/19/2017	01/19/2018	75	7,500	67.5		11,522		5,175	5,175	6,347					0	0	
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	ISE	09/19/2017	01/19/2018	62	6,200	67.5		9,525		4,278	4,278	5,247					0	0	
Merck & Co-Covered Calls	58933Y105 Merck & Co	D 2-2	Equity	PHLX	09/19/2017	01/19/2018	114	11,400	67.5		17,514		7,866	7,866	9,648					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	CBOE	08/22/2017	11/17/2017	67	6,700	45		6,560		972	972	5,589					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	PHLX	08/22/2017	11/17/2017	32	3,200	45		3,136		464	464	2,672					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	BOX	08/25/2017	11/17/2017	114	11,400	44		9,200		2,565	2,565	6,635					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	CBOE	08/25/2017	11/17/2017	117	11,700	44		9,442		2,633	2,633	6,810					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	ISE	08/25/2017	11/17/2017	57	5,700	44		4,600		1,283	1,283	3,318					0	0	
Mondelez Intl-Covered Calls	609207105 Mondelez Intl	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	57	5,700	44		4,600		1,283	1,283	3,318					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	BATS	09/19/2017	11/17/2017	19	1,900	57.5		1,821		2,413	2,413	(592)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	BOX	09/19/2017	11/17/2017	28	2,800	57.5		2,583		3,556	3,556	(873)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	BX	09/19/2017	11/17/2017	35	3,500	57.5		3,354		4,445	4,445	(1,091)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	CBOE	09/19/2017	11/17/2017	30	3,000	57.5		2,875		3,810	3,810	(935)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	EDGX	09/19/2017	11/17/2017	42	4,200	57.5		4,025		5,334	5,334	(1,309)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	MCRY	09/19/2017	11/17/2017	11	1,100	57.5		1,054		1,397	1,397	(343)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	MIAX	09/19/2017	11/17/2017	42	4,200	57.5		4,025		5,334	5,334	(1,309)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	NDQ	09/19/2017	11/17/2017	1	100	57.5		96		127	127	(31)					0	0	
Nucor Corp-Covered Calls	670346105 Nucor Corp	D 2-2	Equity	PCX	09/19/2017	11/17/2017	13	1,300	57.5		1,246		1,651	1,651	(405)					0	0	
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	PHLX	09/19/2017	11/17/2017	42	4,200	57.5		4,025		5,334	5,334	(1,309)					0	0	
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	AMEX	06/09/2017	12/15/2017	543	54,300	34		26,552		107,514	107,514	(80,962)					0	0	
Pfizer Inc-Covered Calls	717081103 Pfizer Inc	D 2-2	Equity	BATS	06/20/2017	12/15/2017	40	4,000	35		2,276		4,480	4,480	(2,204)					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	ISE	09/28/2017	01/19/2018	42	4,200	92.5		6,928		6,552	6,552	376					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	MIAX	09/28/2017	01/19/2018	42	4,200	92.5		6,928		6,552	6,552	376					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	PHLX	09/28/2017	01/19/2018	42	4,200	92.5		6,928		6,552	6,552	376					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	BOX	09/28/2017	01/19/2018	37	3,700	92.5		6,103		5,772	5,772	331					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	CBOE	09/28/2017	01/19/2018	41	4,100	92.5		6,763		6,396	6,396	367					0	0	
Proctor & Gamble-Covered Calls	742718109 Proctor & Gamble	D 2-2	Equity	AMEX	09/28/2017	01/19/2018	3	300	92.5		495		468	468	27					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	AMEX	07/28/2017	11/17/2017	17	1,700	170		10,830		26,265	26,265	(15,436)					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	BOX	07/28/2017	11/17/2017	18	1,800	170		11,467		27,810	27,810	(16,344)					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	CBOE	07/28/2017	11/17/2017	21	2,100	170		13,378		32,445	32,445	(19,067)					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	ISE	07/28/2017	11/17/2017	17	1,700	170		10,830		26,265	26,265	(15,436)					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	MAIX	07/28/2017	11/17/2017	38	3,800	170		24,207		58,710	58,710	(34,503)					0	0	
Raytheon Co-Covered Calls	755111507 Raytheon Co	D 2-2	Equity	PHLX	07/28/2017	11/17/2017	17	1,700	170		10,830		26,265	26,265	(15,436)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	AMEX	07/28/2017	11/17/2017	19	1,900	110		3,346		14,383	14,383	(11,037)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	BOX	07/28/2017	11/17/2017	19	1,900	110		3,346		14,383	14,383	(11,037)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	CBOE	07/28/2017	11/17/2017	21	2,100	110		3,698		15,897	15,897	(12,199)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	ISE	07/28/2017	11/17/2017	19	1,900	110		3,346		14,383	14,383	(11,037)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	MAIX	07/28/2017	11/17/2017	19	1,900	110		3,346		14,383	14,383	(11,037)					0	0	
Union Pacific-Covered Calls	907818108 Union Pacific	D 2-2	Equity	PHLX	07/28/2017	11/17/2017	19	1,900	110		3,346		14,383	14,383	(11,037)					0	0	
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	16	1,600	105		8,177		24,480	24,480	(16,303)					0	0	
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	BOX	07/28/2017	10/20/2017	16	1,600	105		8,177		24,480	24,480	(16,303)					0	0	
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	44	4,400	105		22,487		67,320	67,320	(44,833)					0	0	
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	ISE	07/28/2017	10/20/2017	14	1,400	105		7,155		21,420	21,420	(14,265)					0	0	

QE06.2

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	Cumulative Prior Year(s)	Current Year Initial Cost of Premium (Received)	Book/ Adjusted Carrying Value	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)					
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	1	100	105		511		1,530	1,530	(1,019)					0	0				
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	AMEX	07/28/2017	10/20/2017	16	1,600	110		3,559		16,528	16,528	(12,969)					0	0				
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	BOX	07/28/2017	10/20/2017	16	1,600	110		3,559		16,528	16,528	(12,969)					0	0				
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	CBOE	07/28/2017	10/20/2017	44	4,400	110		9,787		45,452	45,452	(35,665)					0	0				
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	ISE	07/28/2017	10/20/2017	14	1,400	110		3,114		14,462	14,462	(11,348)					0	0				
UPS-Covered Calls	911312106 UPS	D 2-2	Equity	PHLX	07/28/2017	10/20/2017	1	100	110		222		1,033	1,033	(811)					0	0				
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	AMEX		07/28/2017	01/19/2018	28	2,800	125		5,393		2,744	2,744	2,649					0	0			
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	BOX		07/28/2017	01/19/2018	28	2,800	125		5,393		2,744	2,744	2,649					0	0			
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	CBOE		07/28/2017	01/19/2018	31	3,100	125		5,971		3,038	3,038	2,933					0	0			
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	ISE		07/28/2017	01/19/2018	28	2,800	125		5,393		2,744	2,744	2,649					0	0			
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	MIAX		07/28/2017	01/19/2018	28	2,800	125		5,393		2,744	2,744	2,649					0	0			
United Tech-Covered Calls	913017109 United Tech	D 2-2	Equity	PHLX		07/28/2017	01/19/2018	28	2,800	125		5,393		2,744	2,744	2,649					0	0			
Valvoline-Covered Calls	92047W101 Valvoline	D 2-3	Equity	AMEX		08/22/2017	01/19/2018	420	42,000	22.5		30,836		69,300	69,300	(38,464)					0	0			
Verizon-Covered Calls	92343V104 Verizon	D 2-4	Equity	PHLX		08/25/2017	11/17/2017	7	700	50		429		518	518	(89)					0	0			
Verizon-Covered Calls	92343V104 Verizon	D 2-5	Equity	CBOE		08/25/2017	11/17/2017	65	6,500	50		3,977		4,810	4,810	(833)					0	0			
Verizon-Covered Calls	92343V104 Verizon	D 2-6	Equity	PHLX		09/19/2017	11/17/2017	56	5,600	50		3,526		4,144	4,144	(618)					0	0			
Verizon-Covered Calls	92343V104 Verizon	D 2-7	Equity	AMEX		09/19/2017	01/19/2018	48	4,800	50		5,549		5,616	5,616	(67)					0	0			
Verizon-Covered Calls	92343V104 Verizon	D 2-8	Equity	BOX		09/19/2017	01/19/2018	1	100	50		116		117	117	(1)				0	0				
Verizon-Covered Calls	92343V104 Verizon	D 2-9	Equity	CBOE		09/19/2017	01/19/2018	57	5,700	50		6,589		6,669	6,669	(80)				0	0				
Verizon-Covered Calls	92343V104 Verizon	D 2-10	Equity	ISE		09/19/2017	01/19/2018	48	4,800	50		5,549		5,616	5,616	(67)				0	0				
Verizon-Covered Calls	92343V104 Verizon	D 2-11	Equity	MIAX		09/19/2017	01/19/2018	51	5,100	50		5,896		5,967	5,967	(71)				0	0				
Verizon-Covered Calls	92343V104 Verizon	D 2-12	Equity	PHLX		09/19/2017	01/19/2018	55	5,500	50		6,358		6,435	6,435	(77)				0	0				
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-13	Equity	AMEX		08/17/2017	01/19/2018	60	6,000	55		8,216		13,920	13,920	(5,704)					0	0			
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-14	Equity	CBOE		08/17/2017	01/19/2018	106	10,600	55		14,514		24,592	24,592	(10,078)					0	0			
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-15	Equity	ISE		08/17/2017	01/19/2018	65	6,500	55		8,900		15,080	15,080	(6,180)					0	0			
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-16	Equity	MIAX		08/17/2017	01/19/2018	60	6,000	55		8,216		13,920	13,920	(5,704)					0	0			
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-17	Equity	PCX		08/17/2017	01/19/2018	4	400	55		548		928	928	(380)					0	0			
Wells Fargo-Covered Calls	949746101 Wells Fargo	D 2-18	Equity	PHLX		08/17/2017	01/19/2018	65	6,500	55		8,900		15,080	15,080	(6,180)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-19	Equity	AMEX		08/17/2017	11/17/2017	21	2,100	190		5,255		9,177	9,177	(3,922)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-20	Equity	BOX		08/17/2017	11/17/2017	21	2,100	190		5,255		9,177	9,177	(3,922)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-21	Equity	CBOE		08/17/2017	11/17/2017	21	2,100	190		5,255		9,177	9,177	(3,922)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-22	Equity	ISE		08/17/2017	11/17/2017	21	2,100	190		5,255		9,177	9,177	(3,922)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-23	Equity	MIAX		08/17/2017	11/17/2017	3	300	190		751		1,311	1,311	(560)					0	0			
Whirlpool-Covered Calls	963320106 Whirlpool	D 2-24	Equity	PHLX		08/17/2017	11/17/2017	21	2,100	190		5,255		9,177	9,177	(3,922)					0	0			
0699999 Subtotal - Written Options - Income Generation - Other												1,576,676		3,255,807	3,255,807	(1,679,131)					XXX	XXX			
0709999 Subtotal - Written Options - Income Generation												1,576,676		3,255,807	3,255,807	(1,679,131)					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															1,576,676		3,255,807	3,255,807	(1,679,131)					XXX	XXX
0849999 Total - Written Options															1,576,676		3,255,807	3,255,807	(1,679,131)					XXX	XXX
1199999 Total - Swaps - Other																									
1429999 Subtotal - Income Generation															1,576,676		3,255,807	3,255,807	(1,679,131)					XXX	XXX
1449999 Totals															1,576,676		3,255,807	3,255,807	(1,679,131)					XXX	XXX

QE06.3

STATEMENT AS OF **September 30, 2017** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**

(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			9
Depository			Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
open depositories										
JPMORGAN CHASE	DAYTON, OH				2,839		(18,184,568)	(18,900,745)	(21,624,522)	XXX
JPMORGAN CHASE - CUSTODY	NEW YORK, NY					35,442,012	26,067,368	28,508,595		XXX
US BANK	VAN WERT, OH				105	138,083	474,873	189,908		XXX
0199998 Deposits in	1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories		XXX	XXX ..	6		10,234	17,479	16,176	XXX
0199999 Totals - Open Depositories			XXX	XXX ..	2,950		17,405,761	7,658,975	7,090,157	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 ..	2,950		17,405,761	7,658,975	7,090,157	XXX
0499999 Cash in Company's Office			XXX	XXX ..	XXX ..	XXX ..	355	355	355	XXX
0599999 Total Cash			XXX	XXX ..	2,950		17,406,116	7,659,330	7,090,512	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
8699999 Total - Cash Equivalents							

N O N E

INDEX TO PROPERTY & CASUALTY QUARTERLY STATEMENT

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