



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)		(419)238-5551-2437 (Area Code)(Telephone Number)(Extension)			
	TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address)		(419)238-7626 (Fax Number)			

OFFICERS

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

OTHERS

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

BENJAMIN SCOTT FAUROUTE, 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

EDWARD RAY BUHL
STEPHEN KEITH MOORE
DENNIS DALE STRIPE

JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
JOHN EWING WHITE

THOMAS B KEARNEY
FRANCIS WALWORTH PURMORT III

State of Ohio
County of Van Wert ss

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

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

Subscribed and sworn to before me this
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
		1	2	3	December 31 Prior Year Net Admitted Assets
		Assets	Nonadmitted Assets	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.	OVERFUNDED 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	2
		Current Statement Date	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	2	3
		Current Year to Date	Prior Year to Date	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)

CASH FLOW

		1	2	3
		Current	Prior	Prior
		Year	Year	Year Ended
		To Date	To Date	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

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

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	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	Ordinary	Capital	(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	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	Ordinary	Capital	(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 Periodand Threshold Limitation Amount	1045%	1045%
(b) Amount of Adjusted Capital and Surplus Used to DetermineRecovery 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	2	3	4	5	6	7	8	9
	Ordinary	Capital	(Col 1+2) Total	Ordinary	Capital	(Col 4+5) Total	(Col 1 & 4) Ordinary	(Col 2 & 5) Capital	(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 DTLs
Not applicable

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 Depreciaiton	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		
AMT Credit Utilized	1,504,685	6.2%
Other	(1,909,263)	-7.9%
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.

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		Postretirement		& Compensated	
			Benefits		Benefits		Absence Benefitis	
			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 recongnized 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
						Purchases,		Transfers		included
			Balance at	Realized	Unrealized	Issuances,	Transfers	out of	Balance as of	in Net
			01/01/2016	Gain/Loss	Gain/Loss	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]
- 1.2 If yes, has the report been filed with the domiciliary state?

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

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

Yes[] No[X]
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes[] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes[] No[X]
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	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?

If yes, attach an explanation.

Yes[] No[] N/A[X]
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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?

(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.

Yes[X] No[]
- 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	154,958,286	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.

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

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

\$ 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?

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

Yes[X] No[]

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?
If yes, attach an explanation.

Yes[] No[] N/A[X]
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?
If yes, attach an explanation.

Yes[] No[X]
- 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

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

.....0.000%

.....0.000%

.....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

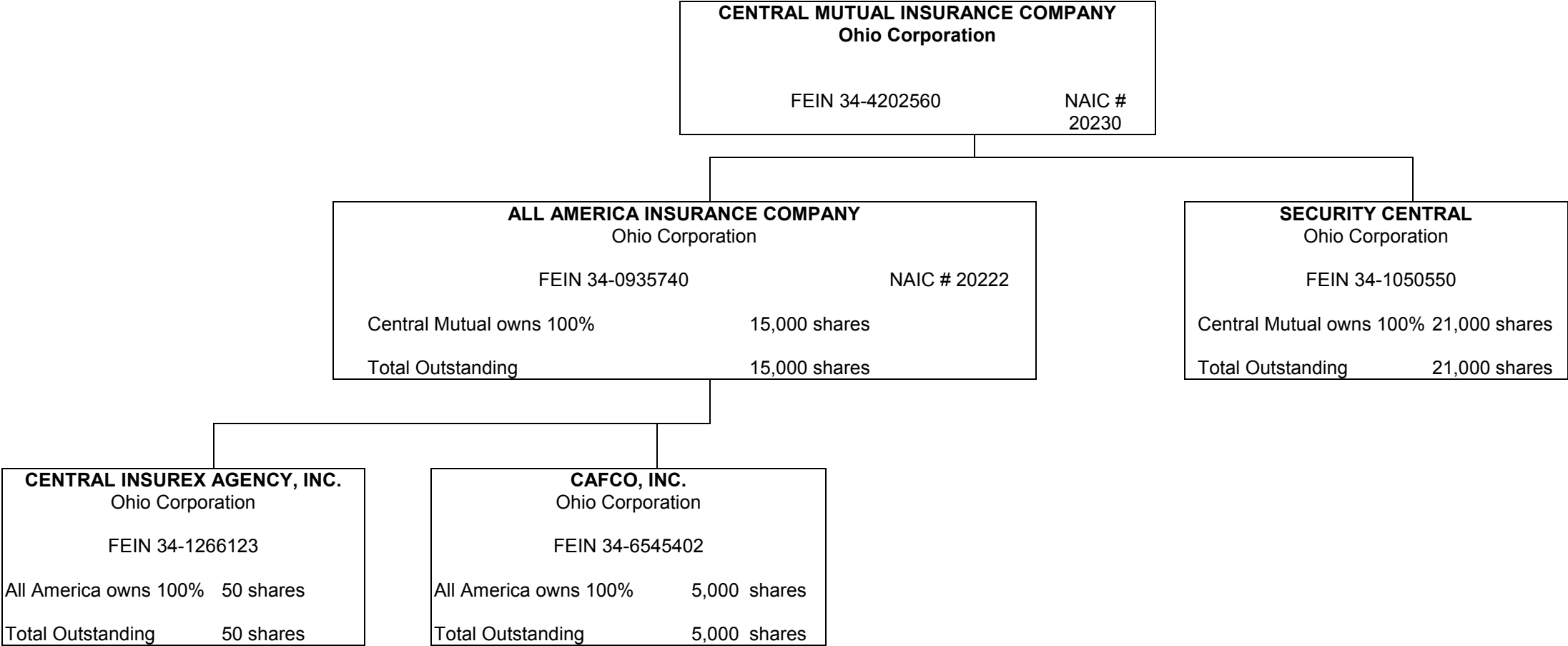
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, etc.		Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama (AL)	N						
2.	Alaska (AK)	N						
3.	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)	X X X						
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.....	X X X							
58002.....	X X X							
58003.....	X X X							
58998Summary of remaining write-ins for Line 58 from overflow page	X X X							
58999TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X							

(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

Q11



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 Comp- any Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domic- iliary Loca- tion	Relation- ship to Report- ing 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				
12.	Earthquake	1,478,155	5,357	0.362	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	X X X	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X	X X X
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			
12.	Earthquake	571,350	1,568,051	1,443,904
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	X X X	X X X	X X X
32.	Reinsurance-Nonproportional Assumed Liability	X X X	X X X	X X X
33.	Reinsurance-Nonproportional Assumed Financial Lines	X X X	X X X	X X X
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	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	X X X	X X X	X X X	X X X	162,756	162,756	X X X	82,385	26,559	108,944	X X X	X X X	X X X
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)
8. Prior Year-End Surplus As Regards Policyholders	743,048										Col. 11, Line 7 As % of Col. 1 Line 7 1..... 9.160	Col. 12, Line 7 As % of Col. 2 Line 7 2..... (22.427)	Col. 13, Line 7 As % of Col. 3 Line 7 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.

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

Explanations:

Bar Codes:

Trusteed Surplus Statement



20230201749000003

2017

Document Code: 490

Supplement A to Schedule T



20230201745500003

2017

Document Code: 455

Medicare Part D Coverage Supplement



20230201736500003

2017

Document Code: 365

Director and Officer Supplement



20230201750500003

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	2
	Year To Date	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	2
	Year To Date	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 paid		
9. Total foreign exchange change in book value/recorded investment		
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)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets		
	1	2
	Year To Date	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		11
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	2
	Year To Date	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	X X X	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)				

NONE

SI05 Schedule DB Part C Section 1 NONE

SI06 Schedule DB Part C Section 2 NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14 .....	..... 3,255,807	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....	.....
3.	Total (Line 1 plus Line 2) .....		..... 3,255,807
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	2
		Year To Date	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 disposal .....	.....	.....
7.	Deduct amortization of premium .....	.....	.....
8.	Total foreign exchange change in book 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) .....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11) .....	.....	.....

NONE

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	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	X X X	1,546,600	1,435,000	2,870	1FE
205759KE2 ..	COMSTOCK PARK MI PUB SCHS TXBL B		08/17/2017 ..	Fifth 3rd Securities	X X X	1,000,000	1,000,000 .....	.....	1FE
208418E74 ..	CONROE TX ISD REF		08/23/2017 ..	Piper, Jaffray & Hopwood	X X X	1,101,150	1,000,000 .....	.....	1FE
248775Z20 ..	DENTON CNTY TX REF		07/13/2017 ..	First Integrity Capital	X X X	1,099,670	1,000,000	333	1FE
498098SJ2 ..	KITSAP CNTY WA SD #401 CENTRAL		07/27/2017 ..	Piper, Jaffray & Hopwood	X X X	1,094,440	1,000,000 .....	.....	1FE
716090VL6 ..	PETER TWP PA SD WASHINGTON CNTY		08/22/2017 ..	Robert W. Baird	X X X	1,634,355	1,500,000	4,000	1FE
7962376X8 ..	SAN ANTONIO TX GEN IMPT		08/02/2017 ..	Piper, Jaffray & Hopwood	X X X	1,096,900	1,000,000 .....	.....	1FE
815666DJ8 ..	SEDGWICK CNTY KS UNIF SD #264		07/21/2017 ..	Fifth 3rd Securities	X X X	1,282,583	1,175,000	7,181	1FE
935494EB6 ..	WARREN OH LSD WASHINGTON CNTY		08/09/2017 ..	Robert W. Baird	X X X	1,576,502	1,470,000 .....	.....	1FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					X X X	11,432,200	10,580,000	14,384	X X X
Bonds - U.S. Special Revenue, Special Assessment									
187145GX9 ..	CLIFTON TX HGR EDU FIN CORP REV		08/18/2017 ..	Robert W. Baird	X X X	1,100,900	1,000,000 .....	.....	1FE
586158QC4 ..	MEMPHIS TN ELEC SYS REV		09/15/2017 ..	Raymond James Morgan Keegan	X X X	1,045,320	1,000,000 .....	.....	1FE
592041XQ5 ..	MET GOVT NASHVILLE & DAVIDSON CTY		08/16/2017 ..	Raymond James Morgan Keegan	X X X	983,460	1,000,000	10,267	1FE
59333ND83 ..	MIAMI-DADE CNTY FL SPL OBLIG REF B		08/03/2017 ..	Piper, Jaffray & Hopwood	X X X	1,613,445	1,500,000	21,167	1FE
74442PDZ5 ..	PUB FIN AUTH WI TXBL PROJ SER A		08/10/2017 ..	BB&T Capital	X X X	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	X X X	1,000,000	1,000,000 .....	.....	1FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					X X X	7,282,680	7,000,000	33,939	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)									
114259AN4 ..	BROOKLYN UNION GAS CO		07/26/2017 ..	Mesirow Capital Markets	X X X	1,027,430	1,000,000	13,344	1FE
22160KAL9 ..	COSTCO WHOLESALE CORP		08/02/2017 ..	First Empire	X X X	1,008,631	1,000,000	6,035	1FE
45866FAF1 ..	INTERCONTINENAL EXCHANGE		08/18/2017 ..	Stifel Nicolaus	X X X	1,003,960	1,000,000	517	1FE
674599CG8 ..	OCCIDENTAL PETROLEUM CORP		08/24/2017 ..	Mesirow Capital Markets	X X X	1,032,910	1,000,000	7,194	1FE
74005PBQ6 ..	PRAXAIR, INC.		07/28/2017 ..	Mesirow Capital Markets	X X X	1,025,280	1,000,000	178	1FE
95709TAD2 ..	WESTAR ENERGY, INC.		08/01/2017 ..	First Integrity Capital	X X X	1,086,780	1,000,000	2,692	1FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	6,184,991	6,000,000	29,960	X X X
8399997 Subtotal - Bonds - Part 3					X X X	24,899,871	23,580,000	78,283	X X X
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
8399999 Subtotal - Bonds					X X X	24,899,871	23,580,000	78,283	X X X
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
00206R102 ..	A T & T, INC.		07/26/2017 ..	Wells Fargo Advisors	6,600.000	249,608	X X X .....	.....	L
008252108 ..	AFFILIATED MANAGERS GROUP		08/09/2017 ..	Wells Fargo Advisors	1,950.000	351,336	X X X .....	.....	L
02079K305 ..	ALPHABET, INC. VOL U CL A		08/22/2017 ..	Wells Fargo Advisors	150.000	140,286	X X X .....	.....	L
023135106 ..	AMAZON COM, INC.		09/12/2017 ..	Wells Fargo Advisors	1,930.000	1,873,881	X X X .....	.....	L
032654105 ..	ANALOG DEVICES, INC.		09/20/2017 ..	Wells Fargo Advisors	10,125.000	847,812	X X X .....	.....	L
038222105 ..	APPLIED MATERIALS, INC.		09/07/2017 ..	Wells Fargo Advisors	41,900.000	1,853,316	X X X .....	.....	L
Y09827109 ..	BROADCOM LTD.	D	08/31/2017 ..	Wells Fargo Advisors	600.000	148,406	X X X .....	.....	L
22160K105 ..	COSTCO WHOLESALE CORP NEW		08/22/2017 ..	Wells Fargo Advisors	1,250.000	198,587	X X X .....	.....	L
126650100 ..	CVS HEALTH CORPORATION		09/13/2017 ..	Merrill Lynch-Columbus	7,800.000	647,085	X X X .....	.....	L
235851102 ..	DANAHER CORP		09/07/2017 ..	Wells Fargo Advisors	22,425.000	1,849,969	X X X .....	.....	L
267475101 ..	DYCOM INDUSTRIES, INC.		09/26/2017 ..	Wells Fargo Advisors	1,775.000	150,640	X X X .....	.....	L
28176E108 ..	EDWARDS LIFESCIENCE CORP		08/03/2017 ..	Wells Fargo Advisors	12,150.000	1,399,554	X X X .....	.....	L
26875P101 ..	EOG RESOURCES, INC.		08/09/2017 ..	Wells Fargo Advisors	1,650.000	151,876	X X X .....	.....	L
366651107 ..	GARTNER, INC. NEW		09/27/2017 ..	Wells Fargo Advisors	10,000.000	1,239,630	X X X .....	.....	L
369550108 ..	GENERAL DYNAMICS CORP		08/31/2017 ..	Merrill Lynch-Columbus	9,300.000	1,864,064	X X X .....	.....	L
45168D104 ..	IDEXX LABORATORIES, INC.		09/11/2017 ..	Wells Fargo Advisors	950.000	152,034	X X X .....	.....	L
G51502105 ..	JOHNSON CONTROLS INTERNATIONAL		07/11/2017 ..	Merrill Lynch-Columbus	15,000.000	648,754	X X X .....	.....	L

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G5960L103 ..	MEDTRONIC PLC .....	.. D ..	.. 09/12/2017 ..	Wells Fargo Advisors .....	..... 1,825.000 .....	..... 149,997 .....	..... X X X .....	.....	L
595137100 ...	MICROSEMI CORP CL A .....		.. 08/22/2017 ..	Wells Fargo Advisors .....	..... 3,050.000 .....	..... 149,070 .....	..... X X X .....	.....	L
609207105 ...	MONDELEZ INTERNATIONAL, INC. ....		.. 08/22/2017 ..	Merrill Lynch-Columbus .....	..... 3,500.000 .....	..... 151,897 .....	..... X X X .....	.....	L
654106103 ...	NIKE, INC. CL B .....		.. 07/11/2017 ..	Wells Fargo Advisors .....	..... 2,150.000 .....	..... 126,291 .....	..... X X X .....	.....	L
806857108 ...	SCHLUMBERGER LTD. ....		.. 07/31/2017 ..	Wells Fargo Advisors .....	..... 2,900.000 .....	..... 197,423 .....	..... X X X .....	.....	L
855244109 ...	STARBUCKS CORP .....		.. 08/22/2017 ..	Wells Fargo Advisors .....	..... 5,425.000 .....	..... 299,292 .....	..... X X X .....	.....	L
867224107 ...	SUNCOR ENERGY, INC. NEW .....		.. 09/11/2017 ..	Wells Fargo Advisors .....	..... 56,700.000 .....	..... 1,851,667 .....	..... X X X .....	.....	L
254687106 ...	THE WALT DISNEY CO .....		.. 08/15/2017 ..	Wells Fargo Advisors .....	..... 1,725.000 .....	..... 175,984 .....	..... X X X .....	.....	L
883556102 ...	THERMO FISHER SCIENTIFIC, INC. ....		.. 08/10/2017 ..	Wells Fargo Advisors .....	..... 875.000 .....	..... 150,491 .....	..... X X X .....	.....	L
872540109 ...	TJX COS., INC. NEW .....		.. 08/15/2017 ..	Wells Fargo Advisors .....	..... 2,100.000 .....	..... 150,549 .....	..... X X X .....	.....	L
90385D107 ...	ULTIMATE SOFTWARE GROUP, INC. ....		.. 07/11/2017 ..	Wells Fargo Advisors .....	..... 2,800.000 .....	..... 606,272 .....	..... X X X .....	.....	L
92343V104 ...	VERIZON COMMUNICATIONS .....		.. 09/19/2017 ..	Merrill Lynch-Columbus .....	..... 38,800.000 .....	..... 1,882,232 .....	..... X X X .....	.....	L
98956P102 ...	ZIMMER BIOMET HOLDINGS, INC. ....		.. 08/15/2017 ..	Wells Fargo Advisors .....	..... 2,200.000 .....	..... 248,836 .....	..... X X X .....	.....	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) .....					..... X X X .....	..... 19,906,839 .....	..... X X X .....	.....	..... X X X
9799997 Subtotal - Common Stocks - Part 3 .....					..... X X X .....	..... 19,906,839 .....	..... X X X .....	.....	..... X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly) .....					..... X X X .....	..... X X X .....	..... X X X .....	..... X X X .....	..... X X X
9799999 Subtotal - Common Stocks .....					..... X X X .....	..... 19,906,839 .....	..... X X X .....	.....	..... X X X
9899999 Subtotal - Preferred and Common Stocks .....					..... X X X .....	..... 19,906,839 .....	..... X X X .....	.....	..... X X X
9999999 Total - Bonds, Preferred and Common Stocks .....					..... X X X .....	..... 44,806,710 .....	..... X X X .....	..... 78,283 .....	..... X X X

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

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

CUSIP Identification	Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 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. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
199252BE6 57728WS54	COLUMBUS IN REDEV DIST SER A1 MAUI CNTY HI SER A	07/15/2017 07/01/2017	CALLED @ 100.0000000 CALLED @ 100.0000000	X X X X X X	1,390,000 1,000,000	1,390,000 1,000,000	1,430,129 1,088,770	1,392,694 1,005,532	(2,694) (5,532)			(2,694) (5,532)	1,390,000 1,000,000				69,500 50,000	01/15/2022 07/01/2022	1FE 1FE		
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions				X X X	2,390,000	2,390,000	2,518,899	2,398,226	(8,226)			(8,226)	2,390,000				119,500	X X X	X X X		
Bonds - U.S. Special Revenue, Special Assessment																					
116083KJ4 228485EW4 25330PAL6 462362LJ1 462380GC4 484890JQ2	BROWNSBURG IN SBC FMB SER B CROWN POINT IN MULTI SBC REF DICKINSON ND SALES & HOSPITALITY IOWA CITY IA SWR REV REF-CAP LN NT IOWA CITY IA WTR REV REF-CAP LN NT KANSAS CITY MO ARPT REV REF & IMPT	07/15/2017 07/15/2017 07/20/2017 07/01/2017 07/01/2017	CALLED @ 100.0000000 CALLED @ 100.0000000 Dougherty, Dawkins,Strand CALLED @ 100.0000000 CALLED @ 100.0000000	X X X X X X X X X X X X X X X	1,415,000 1,500,000 1,049,000 700,000 760,000	1,415,000 1,500,000 1,049,000 700,000 760,000	1,469,025 1,619,910 1,023,620 731,780 766,141	1,418,568 1,507,657 1,014,875 702,267 760,439	(3,568) (7,657) (1,585) (2,267) (439)			(3,568) (7,657) (1,585) (2,267) (439)	1,415,000 1,500,000 1,013,290 700,000 760,000				70,750 75,000 36,750 35,000 34,200	07/15/2022 01/15/2018 10/01/2024 07/01/2023 07/01/2023	1FE 1FE 1FE 1FE 1FE		
60534QG88 63968AZK4 64579RAR8 64711M5X1 65516QEU2	MS DEV BANK SPL OBLIG NE PUB PWR DIST GEN SER B NJ INST TECHNOLOGY TXBL SER B NM FIN AUTH SUB LIEN PUB PROJ, SER NOBLESVILLE IN REDEV AUTH COMM LSE	09/01/2017 07/01/2017 07/01/2017 07/24/2017	MATURITY CALLED @ 100.0000000 CALLED @ 100.0000000 MATURITY CALLED @ 100.0000000	X X X X X X X X X X X X	1,000,000 1,280,000 1,000,000 1,000,000 270,000	1,000,000 1,280,000 1,000,000 1,000,000 270,000	949,270 1,332,531 1,073,280 1,006,050 283,395	994,994 1,283,309 1,004,483 1,000,837 270,765	5,006 (3,309) (4,483) (837) (765)			5,006 (3,309) (4,483) (837) (765)	1,000,000 1,280,000 1,000,000 1,000,000 270,000				51,250 64,000 50,000 21,700 8,623	09/01/2017 07/01/2021 01/01/2021 07/01/2017 06/15/2021	1FE 1FE 1FE 1FE 1FE		
65779PAZ9 717893RS2	NORTH BRANCH MN WTR SYS PHILADELPHIA PA WTR & WASTEWTR SER	08/01/2017 08/01/2017	CALLED @ 100.0000000 CALLED @ 100.0000000	X X X X X X	1,245,000 1,000,000	1,245,000 1,000,000	1,292,733 1,039,900	1,248,459 1,002,843	(3,459) (2,843)			(3,459) (2,843)	1,245,000 50,000				65,363 50,000	02/01/2019 08/01/2022	1FE 2FE		
850269DF5	SPRINGDALE AR SALES & USE REV REF	08/01/2017	CALLED @ 100.0000000	X X X	1,000,000	1,000,000	1,083,200	1,005,647	(5,647)			(5,647)	1,000,000				50,000	08/01/2021	1FE		
97072CAJ1 985724AP8	WILLISTON ND PARKS & REC DIST YELLOWSTONE CNTY MT HLTH CARE LSE	07/01/2017 07/20/2017 09/01/2017	VARIOUS Dougherty, Dawkins,Strand CALLED @ 100.0000000	X X X X X X X X X	215,000 1,189,780 1,000,000	215,000 1,240,000 1,000,000	215,000 1,322,237 1,000,000	215,000 1,282,915 1,000,000				(5,382) (5,382)	215,000 1,277,534 1,000,000				8,331 44,640 45,500	07/01/2026 03/01/2022 09/01/2025	1FE 2FE 1FE		
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment				X X X	15,623,780	15,625,000	16,208,072	15,713,058	(37,235)			(37,235)	15,675,824				(52,044)	(52,044)	711,107	X X X X X X	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
14149YAX6 216871AC7 39121JAA8 69353RDY1 88607JAA8	CARDINAL HEALTH, INC. COOPER US, INC. GREAT RIVER ENERGY 1ST MTG 144A PNC BANK, NA THUNDERROAD MOTORCYCLE TRST 2016-1	07/01/2017 07/01/2017 07/01/2017 09/18/2017 09/15/2017	CALLED MATURITY Sink PMT @ 100.0000000 CALLED VARIOUS	X X X X X X X X X X X X X X X	1,002,550 1,000,000 86,468 1,000,000 139,874	1,000,000 1,000,000 86,468 1,000,000 139,874	995,520 1,028,010 86,680 1,002,700 139,874	998,447 1,001,937 86,499 1,000,750 139,874	640 (1,937) (31) (671)			640 (1,937) (31) (671)	999,086 1,000,000 86,468 1,000,079 139,874			3,464 3,464 5,040 13,750 3,539	13,506 61,000 5,040 13,750 3,539	03/15/2018 07/01/2017 07/01/2017 10/18/2017 09/15/2022	1FE 2FE 1FE 1FE 1		
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,228,892	3,226,342	3,252,784	3,227,507	(1,999)			(1,999)	3,225,507				3,385	3,385	96,835	X X X X X X	
8399997 Subtotal - Bonds - Part 4				X X X	21,242,672	21,241,342	21,979,755	21,338,791	(47,460)			(47,460)	21,291,331				(48,659)	(48,659)	927,442	X X X X X X	
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X				X X X	X X X	X X X	X X X	
8399999 Subtotal - Bonds				X X X	21,242,672	21,241,342	21,979,755	21,338,791	(47,460)			(47,460)	21,291,331				(48,659)	(48,659)	927,442	X X X X X X	
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)				X X X	X X X	X X X	X X X	X X X	X X X			X X X	X X X				X X X	X X X	X X X	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00724F101 032511107 037833100 044186104 110122108 150870103 151020104 G27823106 518439104 30303M102 437076102 458140100 512807108 56585A102 595112103 608190104 654106103	ADOBE SYSTEMS, INC. ANADARKO PETROLEUM CORP. APPLE, INC. ASHLAND GLOBAL HOLDINGS, INC. BRISTOL MYERS SQUIBB COMPANY CELANESE CORPORATION SER A CELGENE CORP DELPHI AUTOMOTIVE PLC ESTEE LAUDER COMPANIES, INC. CL A FACEBOOK, INC. CL A HOME DEPOT, INC. INTEL CORP. LAM RESEARCH CORP MARATHON PETROLEUM CORP MICRON TECHNOLOGY, INC. MOHAWK INDUSTRIES, INC. NIKE, INC. CL B	08/16/2017 07/28/2017 08/08/2017 07/24/2017 08/16/2017 09/19/2017 09/11/2017 09/20/2017 08/31/2017 09/18/2017 09/12/2017 07/27/2017 09/11/2017 07/26/2017 09/20/2017 09/12/2017 08/03/2017	Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Merrill Lynch-Columbus Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Merrill Lynch-Columbus Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors Wells Fargo Advisors	900,000 19,000,000 1,075,000 15,800,000 32,100,000 1,950,000 1,100,000 3,100,000 2,925,000 14,400,000 925,000 52,850,000 1,000,000 2,700,000 8,675,000 575,000 2,500,000	135,809 881,077 173,308 1,317,172 1,835,678 199,910 154,954 301,840 300,068 2,188,451 148,459 1,819,261 170,036 151,197 299,397 148,956 149,997	X X	123,005 1,202,871 100,645 860,528 2,037,428 147,235 171,136 164,177 153,543 130,363 223,084 265,379 1,863,458 1,507,155 125,875 1,916,870 105,730 112,289 264,784 114,738 144,292	123,005 1,202,871 100,645 760,268 1,718,136 164,177 153,543 147,235 223,733 194,500 1,851 (580,344) (29,051) (23,656) (78) 17,217			(23,861) (23,861) 19,045 164,177 (6,308) (490) 14,299 41,646 1863,458 194,500 1,851 (580,344) (29,051) (23,656) (78) 17,217	123,005 1,202,871 100,645 860,528 2,037,428 147,235 164,177 153,543 130,363 223,084 265,379 1,863,458 1,507,155 125,875 1,916,870 105,730 112,289 264,784 114,738 144,292				12,804 (321,794) 72,662 456,644 (201,750) 52,674 (21,750) 24,591 78,756 34,689 324,993 22,584 482,736 93,357 38,907 34,613 34,218 5,705	12,804 (321,794) 72,662 456,644 (201,750) 52,674 (21,750) 24,591 78,756 34,689 324,993 22,584 482,736 93,357 38,907 34,613 34,218 5,705	950 1,290 9,717 36,504 2,496 2,465 1,647 28,143 1,350 1,944 1,647 28,143 1,350 1,944 1,647 28,143 1,350	X X	L L L L L L L L L L L L L L L L L L	

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
V7780T103 ..	ROYAL CARIBBEAN CRUISES LTD																				
79466L302 ..	NORWAY		09/28/2017	Wells Fargo Advisors	17,400.000	2,051,724	X X X	1,355,689	1,427,496	(71,807)			(71,807)		1,355,689		696,035	696,035	25,056	X X X	L
883556102 ..	SALESFORCE.COM		08/23/2017	Wells Fargo Advisors	1,625.000	151,755	X X X	125,823	111,248	14,576			14,576		125,823		25,932	25,932		X X X	L
91324P102 ..	THERMO FISHER SCIENTIFIC, INC.		09/11/2017	Wells Fargo Advisors	2,450.000	452,186	X X X	361,134	222,233	(11,589)			(11,589)		361,134		91,052	91,052	709	X X X	L
92047W101 ..	UNITEDHEALTH GROUP, INC.		07/19/2017	Wells Fargo Advisors	800.000	150,645	X X X	43,937	128,032	(84,095)			(84,095)		43,937		106,707	106,707	1,100	X X X	L
92210H105 ..	VALVOLINE, INC.		07/26/2017	Merrill Lynch-Columbus	43,292.000	707,097	X X X	896,539							896,539		(189,442)	(189,442)	2,121	X X X	L
918194101 ..	VANTIV, INC. CL A		08/10/2017	Wells Fargo Advisors	2,150.000	150,226	X X X	122,129	128,183	(6,054)			(6,054)		122,129		28,097	28,097		X X X	L
92826C839 ..	VCA, INC.		08/15/2017	Wells Fargo Advisors	21,900.000	2,024,807	X X X	1,514,090	1,503,435	10,655			10,655		1,514,090		510,717	510,717		X X X	L
98978V103 ..	VISA, INC. CL A		08/02/2017	Wells Fargo Advisors	1,500.000	151,497	X X X	111,027	117,030	(6,003)			(6,003)		111,027		40,470	40,470	495	X X X	L
	ZOETIS, INC. CL A		09/11/2017	Wells Fargo Advisors	2,325.000	150,586	X X X	112,905	124,457	(11,552)			(11,552)		112,905		37,681	37,681	995	X X X	L
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					X X X	16,366,093	X X X	13,772,451	10,988,489	(376,922)			(376,922)		13,772,451		2,593,638	2,593,638	120,668	X X X	X X X
9799997 Subtotal - Common Stocks - Part 4					X X X	16,366,093	X X X	13,772,451	10,988,489	(376,922)			(376,922)		13,772,451		2,593,638	2,593,638	120,668	X X X	X X X
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999 Subtotal - Common Stocks					X X X	16,366,093	X X X	13,772,451	10,988,489	(376,922)			(376,922)		13,772,451		2,593,638	2,593,638	120,668	X X X	X X X
9899999 Subtotal - Preferred and Common Stocks					X X X	16,366,093	X X X	13,772,451	10,988,489	(376,922)			(376,922)		13,772,451		2,593,638	2,593,638	120,668	X X X	X X X
9999999 Total - Bonds, Preferred and Common Stocks					X X X	37,608,765	X X X	35,752,206	32,327,280	(376,922)	(47,460)		(424,382)		35,063,782		2,544,979	2,544,979	1,048,110	X X X	X X X

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

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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
QE06	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
	CBS Corp-Covered Calls	124857202 CBS Corp	D 2-2	Equity	PHLX	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
	CVS 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	CBOE	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	PCX	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	PHLX	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	1,000	49	1,217		1,360		1,360	(143)					0	0

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	BOX	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
Delta Air Lines-Covered Calls	247361702 Delta Air Lines	D 2-2	Equity	PHLX	08/25/2017	11/17/2017	94	9,400	49		11,441		12,784		12,784	(1,343)					0	0
Discover Financial-Covered Calls Discover	254709108 Discover Financial	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 Discover	254709108 Discover Financial	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 Discover	254709108 Discover Financial	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 Discover	254709108 Discover Financial	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 Discover	254709108 Discover Financial	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 Discover	254709108 Discover Financial	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 General	254709108 Discover Financial	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
Dynamics-Covered Calls General	369550108 General Dynamics	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
Dynamics-Covered Calls General	369550108 General Dynamics	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
Dynamics-Covered Calls General Motors-Covered Calls	37045V100 General Motors	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 Motors	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 Motors	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 Motors	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 Motors	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 Controls	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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
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		2,683		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
Nucor Corp-Covered Calls	670346105 Nucor Corp	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	PHILX	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	MIAX	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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter end (b)
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	X X X	3,255,807	(1,679,131)					X X X	X X X
0709999 Subtotal - Written Options - Income Generation											1,576,676		3,255,807	X X X	3,255,807	(1,679,131)					X X X	X X X
0789999 Total - Written Options - Call Options and Warrants														X X X							X X X	X X X
0799999 Total - Written Options - Put Options														X X X							X X X	X X X
0809999 Total - Written Options - Caps														X X X							X X X	X X X
0819999 Total - Written Options - Floors														X X X							X X X	X X X
0829999 Total - Written Options - Collars														X X X							X X X	X X X
0839999 Total - Written Options - Other											1,576,676		3,255,807	X X X	3,255,807	(1,679,131)					X X X	X X X
0849999 Total - Written Options											1,576,676		3,255,807	X X X	3,255,807	(1,679,131)					X X X	X X X
1199999 Total - Swaps - Other														X X X							X X X	X X X
1429999 Subtotal - Income Generation											1,576,676		3,255,807	X X X	3,255,807	(1,679,131)					X X X	X X X
1449999 Totals											1,576,676		3,255,807	X X X	3,255,807	(1,679,131)					X X X	X X X

(a)	
1	2
Code	Description of Hedged Risk(s)
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(b)	
1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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E07 Schedule DB Part B Section 1 NONE

E08 Schedule DB Part D Section 1 NONE

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

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1			2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository			Code	Rate of Interest			First Month	Second Month	Third Month	*
open depositories										
JPMORGAN CHASE	DAYTON, OH				2,839		(18,184,568)	(18,900,745)	(21,624,522)	X X X
JPMORGAN CHASE - CUSTODY	NEW YORK, NY						35,442,012	26,067,368	28,508,595	X X X
US BANK	VAN WERT, OH				105		138,083	474,873	189,908	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .			X X X	X X X	6		10,234	17,479	16,176	X X X
0199999 Totals - Open Depositories			X X X	X X X	2,950		17,405,761	7,658,975	7,090,157	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			X X X	X X X						X X X
0299999 Totals - Suspended Depositories			X X X	X X X						X X X
0399999 Total Cash On Deposit			X X X	X X X	2,950		17,405,761	7,658,975	7,090,157	X X X
0499999 Cash in Company's Office			X X X	X X X	X X X	X X X	355	355	355	X X X
0599999 Total Cash			X X X	X X X	2,950		17,406,116	7,659,330	7,090,512	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

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