



QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

Affinity Mutual Insurance Company

NAIC Group Code.....	NAIC Company Code.....	Employer's ID Number.....
(Current Period) (Prior Period)	16748	34-4317240
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized.....	Commenced Business.....	
December 17, 1934	May 1, 1935	
Statutory Home Office	722 North Cable Road.....	
	Lima OH 45805-1795	
	(Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	722 North Cable Road.....	419-227-6604
	Lima OH 45805-1795	(Area Code) (Telephone Number)
	(Street and Number) (City or Town, State and Zip Code)	
Mail Address	722 North Cable Road.....	
	Lima OH 45805-1795	
	(Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	722 North Cable Road.....	419-227-6604
	Lima OH 45805-1795	(Area Code) (Telephone Number)
	(Street and Number) (City or Town, State and Zip Code)	
Internet Web Site Address	www.affinity-mutual.com	
Statutory Statement Contact	Brent A. Helmke	419-227-6604
	(Name)	(Area Code) (Telephone Number) (Extension)
	bhelmke@affinity-mutual.com	419-224-4874
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Jack L. Brinkman	President	2. Jack L. Brinkman	Secretary
3. Daniel R. Combs	Treasurer	4.	
OTHER			
Eldon M. Helmke	Chairman	David W. Seemann	Vice Chairman

DIRECTORS OR TRUSTEES

Daniel R. Combs	David W. Seemann	Alvin J. King	Fred G. Bunke
Lee W. Kaemming	Scott W. Boulis	Eldon M. Helmke	Dale N. Hirschfeld
Gary L. Luginbill			

State of..... Ohio
County of..... Allen

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)
Jack L. Brinkman	Jack L. Brinkman	Daniel R. Combs
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____	b. If no:	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	3,966,123		3,966,123	4,107,317
2. Stocks:				
2.1 Preferred stocks.....	347,155		347,155	320,960
2.2 Common stocks.....	6,726,025	926	6,725,099	4,915,744
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	99,262		99,262	101,030
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....1,065,188), cash equivalents (\$.....0) and short-term investments (\$.....823,801).....	1,888,989		1,888,989	2,652,320
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	13,027,554	926	13,026,629	12,097,371
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	61,758		61,758	60,010
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	337,539		337,539	335,474
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,150,577		2,150,577	1,822,350
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1. Amounts recoverable from reinsurers.....	34,202		34,202	145,654
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	230,557
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	219,489		219,489	148,807
18.2 Net deferred tax asset.....	85,766		85,766	99,989
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	6,190		6,190	7,619
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,039	4,039	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,927,116	4,965	15,922,150	14,947,831
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	15,927,116	4,965	15,922,150	14,947,831

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Building Permanent Improvement Pre-Payment.....			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....557,799).....	1,142,241	838,700
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	170,905	183,195
4. Commissions payable, contingent commissions and other similar charges.....	356,128	374,056
5. Other expenses (excluding taxes, licenses and fees).....	88,938	144,373
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,548	24,054
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
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 \$....425,078 and including warranty reserves of \$.....0).....	3,360,711	2,980,047
10. Advance premium.....	43,543	4,074
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	257,496	247,342
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	1,209	980
15. Remittances and items not allocated.....		
16. Provision for reinsurance.....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	337,741	
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.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	5,773,459	4,796,821
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	5,773,459	4,796,821
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	10,148,691	10,151,009
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	10,148,691	10,151,009
38. Totals.....	15,922,150	14,947,831

DETAILS OF WRITE-INS		
2501. Line 15 from 2000 Annual Statement.....		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....3,915,874).....	3,464,356	3,291,012	6,794,129
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....1,625,153).....	1,554,299	1,530,251	3,161,179
1.4 Net..... (written \$.....2,290,721).....	1,910,057	1,760,762	3,632,950
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,194,164):			
2.1 Direct.....	1,655,957	943,956	1,025,830
2.2 Assumed.....			
2.3 Ceded.....	580,309	100,349	(334,843)
2.4 Net.....	1,075,649	843,607	1,360,673
3. Loss adjustment expenses incurred.....	253,077	189,943	439,879
4. Other underwriting expenses incurred.....	1,015,452	1,056,665	1,838,223
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,344,178	2,090,216	3,638,776
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(434,121)	(329,454)	(5,825)
INVESTMENT INCOME			
9. Net investment income earned.....	131,390	151,286	301,771
10. Net realized capital gains (losses) less capital gains tax of \$.....63,831.....	161,380	229,830	147,022
11. Net investment gain (loss) (Lines 9 + 10).....	292,770	381,116	448,792
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....5,542).....	(5,542)	(2,301)	(1,643)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	183	1,562	790
15. Total other income (Lines 12 through 14).....	(5,360)	(739)	(853)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(146,711)	50,923	442,114
17. Dividends to policyholders.....			
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).....	(146,711)	50,923	442,114
19. Federal and foreign income taxes incurred.....	(111,313)	(40,721)	52,625
20. Net income (Line 18 minus Line 19) (to Line 22).....	(35,397)	91,643	389,489
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	10,151,009	9,295,394	9,295,394
22. Net income (from Line 20).....	(35,397)	91,643	389,489
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....	46,696	(356,385)	636,218
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(14,222)	82,627	(171,445)
27. Change in nonadmitted assets.....	605	677	1,354
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(2,318)	(181,438)	855,616
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	10,148,691	9,113,956	10,151,009
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Lines 23 and 29 from 2000 Annual Statement.....			
1402. Miscellaneous Income.....	183	1,562	790
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	183	1,562	790
3701. Lines 23 and 29 from 2000 Annual Statement.....			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,010,052	1,812,641	3,616,834
2. Net investment income.....	159,751	142,514	294,035
3. Miscellaneous income.....	(5,360)	(739)	(853)
4. Total (Lines 1 through 3).....	2,164,444	1,954,416	3,910,016
5. Benefit and loss related payments.....	430,098	731,655	1,725,341
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,363,690	1,339,679	2,212,314
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	23,200	179,719	190,034
10. Total (Lines 5 through 9).....	1,816,988	2,251,053	4,127,689
11. Net cash from operations (Line 4 minus Line 10).....	347,456	(296,637)	(217,673)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	488,061	1,202,133	2,019,838
12.2 Stocks.....	1,246,599	1,532,297	4,399,826
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.....	51		
12.7 Miscellaneous proceeds.....	337,741		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,072,452	2,734,430	6,419,664
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	369,567	851,386	2,490,591
13.2 Stocks.....	2,815,935	2,444,253	4,276,250
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,185,502	3,295,639	6,766,841
14. Net increase (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,113,050)	(561,209)	(347,177)
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).....	2,263	2,628	4,300
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	2,263	2,628	4,300
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(763,331)	(855,217)	(560,550)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,652,320	3,212,870	3,212,870
19.2 End of period (Line 18 plus Line 19.1).....	1,888,988	2,357,653	2,652,320

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Affinity Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Ohio Department of Insurance has adopted the National Association of Insurance Commissioner's (NAIC) Accounting Practices and Procedures Manual as the permitted practice for the filing of financial statements.

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 estimated.

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 the premiums written. Such reserves are computed on a pro-rata basis.

Expenses incurred in the connection with acquiring new insurance business, including such acquisitions costs as sales commissions, are charged to operations as incurred.

Investments are stated at amortized cost or market value based on the NAIC Accounting Practice and Procedures Manual and the Purpose and Procedures Manual of the NAIC Securities Valuation Office.

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 liability are continually reviewed and any adjustments are reflected in the period determined.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

None.

Note 4 - Discontinued Operations

None.

Note 5 - Investments

As of June 30, 2011 individual investments were reviewed to determine if an other than temporary impairment should be recorded and after reviewing the investments and the corresponding NAIC guidance no impairment was applied. One loaned-backed security investment is NAIC rated 3 with a market value of \$141 thousand and an amortized cost value of \$150 thousand. The \$9 thousand difference is recorded as an unrealized loss.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

None.

Note 7 - Investment Income

Affinity Mutual Insurance Company has \$0 excluded investment income.

Note 8 - Derivative Instruments

None.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of the Net Deferred Tax Asset/(Liability) as of June 30, 2011 are as follows:

	6/30/2011	12/31/2010	Difference
Total of all Deferred Tax Assets	\$256,948	\$241,950	\$14,998
Total of all Deferred Tax Liabilities	\$171,182	\$141,961	\$29,221
Net Deferred Tax Asset/(Liabilities)	\$85,766	\$99,989	(\$14,223)
C. Income - Federal Tax Incurred	(\$47,482)	\$52,625	(\$100,107)

D. The main components of the Deferred Tax amounts are as follows:

	6/30/2011	12/31/2010	Difference
Deferred Tax Assets			
Unearned Premium Reserve (Ordinary)	\$231,489	\$202,920	\$28,569
Discounted Loss Reserves (Ordinary)	\$10,571	\$10,571	\$0
Other (Ordinary)	\$14,888	\$28,458	(\$13,571)
Total Deferred Tax Assets	\$256,948	\$241,950	\$14,998
Deferred Tax Liabilities			
Unrealized Gain (Capital)	\$164,139	\$135,299	\$28,840
Fixed Assets (Ordinary)	\$1,382	\$2,045	(\$663)
Dividend Accrual (Ordinary)	\$5,661	\$4,617	\$1,044
Total Deferred Tax Liabilities	\$171,182	\$141,961	\$29,221

E. Additional disclosures:

The amount of federal taxes incurred in 2009 that is available for recoupment in the event of future net losses is \$194,363.
The amount of federal taxes incurred in 2010 that is available for recoupment in the event of future net losses is \$46,193.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Affinity Mutual Insurance Company owns all outstanding shares of Ohio Insurance Services, Inc. This Subsidiary is valued using the equity method. The equity in Ohio Insurance Services, Inc. (\$926) is treated as a non-admitted asset.

Note 11 - Debt

None.

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

Affinity Mutual Insurance Company has a 401(k) profit sharing plan.

Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses:

a. Unrealized gains and losses \$482,761

Note 14 - Contingencies

No significant change.

Note 15 - Leases

None.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

None.

NOTES TO FINANCIAL STATEMENTS

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales - None.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

N/A.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None.

Note 20 -

A. Fair Value Measurements as of June 30, 2011

Description	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
<u>Preferred Stock</u>				
Industrial & Miscellaneous	\$347,155			\$347,155
<u>Bonds</u>				
Industrial & Miscellaneous	\$141,119			\$141,119
<u>Common Stock</u>				
Industrial & Miscellaneous	\$6,249,985			\$6,249,985
Subsidiary	\$926			\$926
Mutual Funds	\$475,115			\$475,115
Total Common Stock	\$6,726,025			\$6,726,025
Total Assets Reported at Fair Value	\$7,214,299	\$0	\$0	\$7,214,299

Note 21 - Other Items

None.

Note 22 - Events Subsequent

None.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

None.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2010 were \$1.022 million. As of June 30, 2011, \$345 thousand has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$677 thousand as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore there has been no significant prior year development from December 31, 2001 to June 30, 2011.

Note 26 - Intercompany Pooling Arrangements

N/A.

Note 27 - Structured Settlements

None.

NOTES TO FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

N/A.

Note 29 - Participating Policies

N/A.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

None.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

None.

Note 34 - Subscriber Savings Accounts

None.

Note 35 - Multiple Peril Crop Insurance

None.

Note 36 - Financial Guaranty Insurance

None.

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 [☐]

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.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐]

No [☒ X]

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 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.

12/31/2010.....

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.

12/31/2005.....

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).

5/18/2007.....

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 [☐]

No [☐]

N/A [☒ X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐]

No [☐]

N/A [☒ X]

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 the 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 Office of Thrift Supervision (OTS), 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	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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:

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$926	\$626
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$926	\$626
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
If no, attach a description with this statement.

16. 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 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

1	2
Name of Custodian(s)	Custodian Address
Fifth Third Bank	38 Fountain Square Plaza, Cincinnati, Ohio 45263
American Enterprise Investment Services, Inc.	70400 Ameriprise Financial Center, Minneapolis, MN 55474

16.2 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	2	3
Name(s)	Location(s)	Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [X] No []

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
Wells Fargo Advisors, LLC	American Enterprise Investment Services,	6/16/2011	Followed broker to new firm.

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

1	2	3
Central Registration Depository	Name(s)	Address

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

17.2 If no, list exceptions:

Affinity Mutual Insurance Company
GENERAL INTERROGATORIES (continued)

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 liabilities 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	2	3	Total Discount				Discount Taken During Period			
Line of Business	Maximum Interest	Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0
Total.....	XXX...	XXX.....	0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1

A&H loss percent

0.0 %

5.2

A&H cost containment percent

0.0 %

5.3

A&H expense percent excluding cost containment expenses

0.0 %

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 amount of 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 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
Pools & Associations				
00000.....	AA-9991501.....	Indiana Mine Subsidence Fund.....	N/A.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	N						
15. Indiana.....IN	L	1,792,803	1,640,440	552,330	481,285	1,279,493	828,587
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	L	140,746	96,040	88,386	150,732	123,949	90,523
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	N						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	L	1,982,325	1,941,947	355,636	414,187	2,155,247	2,495,145
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	N						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	N						
50. Wisconsin.....WI	N						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. US Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CN	N						
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....	(a).....3	3,915,874	3,678,427	996,351	1,046,205	3,558,688	3,414,256

DETAILS OF WRITE-INS

5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	0	0	0	0	0	0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

Q11

NONE

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	587,338	8,213	1.4	17.8
2. Allied lines.....	391,559	200,076	51.1	43.1
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	1,524,854	1,349,818	88.5	35.7
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	184,705	38,049	20.6	38.0
10. Financial guaranty.....			0.0	
11.1. Medical professional liability - occurrence.....			0.0	
11.2. Medical professional liability - claims-made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....			0.0	
17.1 Other liability-occurrence.....	234,250		0.0	
17.2 Other liability-claims made.....			0.0	
17.3 Excess workers' compensation.....			0.0	
18.1 Products liability-occurrence.....			0.0	
18.2 Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....			0.0	
19.3, 19.4 Commercial auto liability.....	384,071	16,392	4.3	0.8
21. Auto physical damage.....	142,018	43,409	30.6	70.9
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	5,475		0.0	
24. Surety.....	7,902		0.0	
26. Burglary and theft.....	2,183		0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			0.0	
30. Warranty.....			0.0	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	
35. Totals.....	3,464,356	1,655,957	47.8	28.7
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	320,062	684,989	625,819
2. Allied lines.....	213,374	456,660	417,213
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	822,833	1,660,477	1,602,165
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	90,734	204,712	183,142
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	141,343	283,961	263,454
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	221,351	444,062	421,278
21. Auto physical damage.....	73,158	164,511	149,893
22. Aircraft (all perils).....			
23. Fidelity.....	3,592	6,010	4,965
24. Surety.....	3,934	8,495	8,689
26. Burglary and theft.....	1,338	1,997	1,809
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	1,891,719	3,915,874	3,678,427
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

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)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 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 Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)									
1. 2008 + Prior.....	224	27	251	10	.....	.....10	219	.....	.....22	241	5	(5)	(0)									
2. 2009.....	167	73	240	70	.....	.....70	135	.....	.....35	170	38	(38)	(0)									
3. Subtotals 2009 + Prior.....	391	100	490	79	0	79	354	0	57	411	43	(43)	(0)									
4. 2010.....	329	203	531	261	5	266	121	10	135	266	53	(53)	(0)									
5. Subtotals 2010 + Prior.....	719	302	1,022	341	5	345	475	10	192	677	96	(96)	(0)									
6. 2011.....	XXX.....	XXX.....	XXX.....	XXX.....	692	692	XXX.....	526	111	636	XXX.....	XXX.....	XXX.....									
7. Totals.....	719	302	1,022	341	697	1,037	475	536	302	1,313	96	(96)	(0)									
8. Prior Year-End's Surplus As Regards Policyholders	10,151										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7									
																				1. ....13.4 %	2. ....(31.8)%	3. ....(0.0)%
													Col. 13, Line 7 Line 8									
													4.(0.0)%									

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.

	Response
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 Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

1.
2.
3.
4.

Bar Code:



* 1 6 7 4 8 2 0 1 1 4 9 0 0 0 0 2 *



* 1 6 7 4 8 2 0 1 1 4 5 5 0 0 0 0 2 *



* 1 6 7 4 8 2 0 1 1 3 6 5 0 0 0 0 2 *

NONE

Affinity 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.....	101,030	104,566
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
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.....	1,768	3,536
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	99,262	101,030
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	99,262	101,030

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.....	0	
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 points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

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.....	0	
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 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).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

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.....	9,344,946	8,232,298
2. Cost of bonds and stocks acquired.....	3,185,502	6,766,841
3. Accrual of discount.....	150	850
4. Unrealized valuation increase (decrease).....	46,696	636,219
5. Total gain (loss) on disposals.....	225,160	147,022
6. Deduct consideration for bonds and stocks disposed of.....	1,734,659	6,419,664
7. Deduct amortization of premium.....	28,492	18,619
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).....	11,039,304	9,344,946
11. Deduct total nonadmitted amounts.....	926	926
12. Statement value at end of current period (Line 10 minus Line 11).....	11,038,378	9,344,021

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	4,532,277	798,181	1,233,302	(15,174)	4,532,277	4,081,982		4,635,995
2. Class 2 (a).....	617,234		50,000	(411)	617,234	566,823		486,803
3. Class 3 (a).....	158,696		17,487	(90)	158,696	141,119		187,150
4. Class 4 (a).....								
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	5,308,207	798,181	1,300,789	(15,675)	5,308,207	4,789,924	0	5,309,948
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....	107,120			3,440	107,120	110,560		192,560
10. Class 3.....	223,118			13,477	223,118	236,595		128,400
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	330,238	0	0	16,917	330,238	347,155	0	320,960
15. Total Bonds and Preferred Stock.....	5,638,445	798,181	1,300,789	1,242	5,638,445	5,137,079	0	5,630,908

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; 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.....	823,801	XXX.....	823,829	3,138	.....

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.....	1,202,632	564,172
2. Cost of short-term investments acquired.....	798,232	1,203,889
3. Accrual of discount.....	27	186
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	51	.....
6. Deduct consideration received on disposals.....	1,175,868	564,292
7. Deduct amortization of premium.....	1,273	1,323
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).....	823,801	1,202,632
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	823,801	1,202,632

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.	Cost paid/(consideration received) on additions.....	_____
3.	Unrealized valuation increase (decrease).....	_____
4.	Total gain (loss) on termination recognized.....	_____
5.	Considerations received (paid) on terminations.....	_____
6.	Amortization.....	_____
7.	Adjustment to the Book/Adjusted Carrying Value of hedge item.....	_____
8.	Total foreign exchange change in Book/Adjusted Carrying Value.....	_____
9.	Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10.	Deduct nonadmitted assets.....	_____
11.	Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....	_____
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	_____
3.1	Change in variation margin on open contracts.....	_____
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.....	0
	Change in amount recognized:	
3.23	Section 1, Column 16, current year to date minus.....	_____
3.24	Section 1, Column 16, prior year.....	0
3.3	Subtotal (line 3.1 minus Line 3.2).....	0
4.1	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.....	0
4.3	Subtotal (line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized.....	_____
5.2	Used to adjust basis of hedged items.....	_____
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	_____
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

NONE

SCHEDULE DB - PART C - SECTION 1

Replicated (Synthetic) Assets Open as of Current Statement Date

Replicated (Synthetic) Asset								Components of the Replicated (Synthetic) Asset							
1	2	3	4	5	6	7	8	Derivative Instruments Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description							Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replicated Asset Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

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.....	_____	
2.	Part B, Section 1, Column 14.....	_____	
3.	Total (Line 1 plus Line 2).....	_____	0
4.	Part D, Column 5.....	_____	
5.	Part D, Column 6.....	_____	
6.	Total (Line 3 minus Line 4 minus Line 5).....	_____	0

Fair Value Check

7.	Part A, Section 1, Column 16.....	_____	
8.	Part B, Section 1, Column 13.....	_____	
9.	Total (Line 7 plus Line 8).....	_____	0
10.	Part D, Column 8.....	_____	
11.	Part D, Column 9.....	_____	
12.	Total (Line 9 minus Line 10 minus Line 11).....	_____	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	_____	
14.	Part B, Section 1, Column 19.....	_____	
15.	Part D, Column 11.....	_____	
16.	Total (Line 13 plus Line 14 minus Line 15).....	_____	0

NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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 disposals.....		
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

NONE

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

QE02

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

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)

Common Stocks - Industrial and Miscellaneous

086516	10	1	Best Buy Company, Inc.....		..04/21/2011	Wells Fargo Advisors, LLC.....	2,000.000	61,020	XXX.....	L.....
167250	10	9	Chicago Bridge & Iron Company N.V.....	F.....	..04/21/2011	Wells Fargo Advisors, LLC.....	2,000.000	82,588	XXX.....	L.....
23311P	10	0	DCP Midstream Partners LP.....		..04/21/2011	Wells Fargo Advisors, LLC.....	2,000.000	86,705	XXX.....	L.....
244199	10	5	Deere & Company.....		..04/21/2011	Wells Fargo Advisors, LLC.....	1,000.000	95,192	XXX.....	L.....
460146	10	3	International Paper Company.....		..04/21/2011	Wells Fargo Advisors, LLC.....	3,000.000	90,415	XXX.....	L.....
577081	10	2	Mattel, Inc.....		..04/21/2011	Wells Fargo Advisors, LLC.....	3,000.000	81,198	XXX.....	L.....
84265V	10	5	Southern Copper Corporation.....		..04/21/2011	Wells Fargo Advisors, LLC.....	2,000.000	74,261	XXX.....	L.....
001547	10	8	AK Steel Holding Corporation.....		..05/19/2011	Wells Fargo Advisors, LLC.....	5,000.000	72,795	XXX.....	L.....
G16252	10	1	Brookfield Infrastructure Partners LP.....	F.....	..05/19/2011	Wells Fargo Advisors, LLC.....	2,000.000	49,257	XXX.....	L.....
126650	10	0	CVS Caremark Corporation.....		..05/19/2011	Wells Fargo Advisors, LLC.....	2,000.000	77,435	XXX.....	L.....
23311P	10	0	DCP Midstream Partners LP.....		..05/19/2011	Wells Fargo Advisors, LLC.....	2,000.000	79,134	XXX.....	L.....
H27178	10	4	Foster Wheeler AG.....	F.....	..05/19/2011	Wells Fargo Advisors, LLC.....	2,000.000	67,395	XXX.....	L.....
452308	10	9	Illinois Tool Works Inc.....		..05/19/2011	Wells Fargo Advisors, LLC.....	1,000.000	57,622	XXX.....	L.....
94770V	10	2	WebMD Health Corporation.....		..05/19/2011	Wells Fargo Advisors, LLC.....	1,000.000	48,860	XXX.....	L.....
831865	20	9	A. O. Smith Corporation.....		..06/30/2011	Ameriprise Financial Services, Inc.....	2,000.000	84,606	XXX.....	L.....
02209S	10	3	Altria Group, Inc.....		..06/30/2011	Ameriprise Financial Services, Inc.....	2,000.000	52,786	XXX.....	L.....
15135U	10	9	Cenovus Energy Inc.....	A.....	..06/30/2011	Ameriprise Financial Services, Inc.....	2,000.000	74,046	XXX.....	L.....
320209	10	9	First Financial Bancorp.....		..06/30/2011	Ameriprise Financial Services, Inc.....	4,000.000	66,726	XXX.....	L.....
345370	86	0	Ford Motor Company.....		..06/30/2011	Ameriprise Financial Services, Inc.....	5,000.000	68,106	XXX.....	L.....
9099999.			Total - Common Stocks - Industrial & Miscellaneous.....					1,370,146	XXX.....	.0.....XXX.....
9799997.			Total - Common Stocks - Part 3.....					1,370,146	XXX.....	.0.....XXX.....
9799999.			Total - Common Stocks.....					1,370,146	XXX.....	.0.....XXX.....
9899999.			Total - Preferred and Common Stocks.....					1,370,146	XXX.....	.0.....XXX.....
9999999.			Total - Bonds, Preferred and Common Stocks.....					1,370,146	XXX.....	.0.....XXX.....

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

QE04

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Special Revenue and Special Assessment

31396E	SK	3	FHLMC Series 3075 Class CA.....	....	04/15/2011	Called.....	.....	.....1,201	1,201	1,201	1,201	.....	.....	.....0	.....	.....1,201	.....	.....	.....0	22	02/15/2012	1FE.....
92418P	CY	1	Vermont Hsg Fin Agy Sngl Fam Hsg Rev Ser 27.....	....	05/02/2011	Called.....	.....	.....5,000	5,000	5,033	5,028	.....	.....(28)	(28)	.....	.....5,000	.....	.....	.....0	121	11/01/2016	1FE.....
31395H	J6	8	FHLMC Series 2877 Class BB.....	....	05/16/2011	Called.....	.....	.....6,000	6,000	6,000	6,000	.....	.....	.....0	.....	.....6,000	.....	.....	.....0	131	05/16/2011	1FE.....
31396E	SK	3	FHLMC Series 3075 Class CA.....	....	05/16/2011	Called.....	.....	.....1,178	1,178	1,178	1,178	.....	.....	.....0	.....	.....1,178	.....	.....	.....0	27	02/15/2012	1FE.....
31395H	J6	8	FHLMC Series 2877 Class BB.....	....	06/15/2011	Called.....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	736	06/15/2011	1FE.....
31396R	3D	7	FHLMC Series 3152 Class TA.....	....	06/15/2011	Called.....	.....	.....26,760	26,760	25,356	26,664	.....	.....96	96	.....	.....26,760	.....	.....	.....0	736	06/15/2013	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....						.....	.....41,139	41,139	39,768	41,071	0	68	0	68	41,139	0	0	0	1,773	XXX...	..XXX...

Bonds - Industrial and Miscellaneous

05949C	AA	4	Bank of America CMO 2005-5 1A1.....	....	04/25/2011	Called.....	.....	.....3,951	3,951	3,951	3,951	.....	.....	.....0	.....	.....3,951	.....	.....	.....0	72	04/25/2011	1Z*.....
225458	JW	9	CS First Boston 05-3 3A1.....	....	04/25/2011	Called.....	.....	.....4,895	4,895	4,895	4,895	.....	.....	.....0	.....	.....4,895	.....	.....	.....0	90	01/25/2019	1Z*.....
225470	UY	7	CSMC Mortgage Series 06-1 3A8.....	....	04/25/2011	Called.....	.....	.....15,615	15,615	15,615	14,512	1,103	.....	.....1,103	.....	.....15,615	.....	.....	.....0	299	03/25/2015	3Z*.....
12669E	ZM	1	CWHL Series 2003-34 Class A11.....	....	04/25/2011	Called.....	.....	.....4,205	4,205	4,205	4,205	.....	.....	.....0	.....	.....4,205	.....	.....	.....0	74	04/25/2011	1Z*.....
92344R	AA	0	Verizon New England Inc Senior Notes.....	....	05/02/2011	Called.....	.....	.....25,587	25,000	26,480	25,968	(439)	.....	.....(439)	.....	.....25,529	.....	.....58	58	1,002	09/15/2011	1FE.....
05949C	AA	4	Bank of America CMO 2005-5 1A1.....	....	05/25/2011	Called.....	.....	.....17,790	17,790	17,790	17,790	.....	.....	.....0	.....	.....17,790	.....	.....	.....0	408	04/25/2011	1Z*.....
225458	JW	9	CS First Boston 05-3 3A1.....	....	05/25/2011	Called.....	.....	.....733	733	733	733	.....	.....	.....0	.....	.....733	.....	.....	.....0	17	01/25/2019	1Z*.....
225470	UY	7	CSMC Mortgage Series 06-1 3A8.....	....	05/25/2011	Called.....	.....	.....24	24	24	23	2	.....	.....2	.....	.....24	.....	.....	.....0	1	03/25/2015	3Z*.....
12669E	ZM	1	CWHL Series 2003-34 Class A11.....	....	05/25/2011	Called.....	.....	.....2,562	2,562	2,562	2,562	.....	.....	.....0	.....	.....2,562	.....	.....	.....0	56	04/25/2011	1Z*.....
428236	AX	1	Hewlett-Packard Co Global Notes.....	....	05/27/2011	Called.....	.....	.....25,000	25,000	25,514	25,184	(184)	.....	.....(184)	.....	.....25,000	.....	.....	.....0	281	05/27/2011	1FE.....
05949C	AA	4	Bank of America CMO 2005-5 1A1.....	....	06/27/2011	Called.....	.....	.....6,652	6,652	6,652	6,652	.....	.....	.....0	.....	.....6,652	.....	.....	.....0	183	06/27/2011	1Z*.....
225470	UY	7	CSMC Mortgage Series 06-1 3A8.....	....	06/27/2011	Called.....	.....	.....1,847	1,847	1,847	1,717	130	.....	.....130	.....	.....1,847	.....	.....	.....0	53	03/25/2015	3Z*.....
12669E	ZM	1	CWHL Series 2003-34 Class A11.....	....	06/27/2011	Called.....	.....	.....30	30	30	19	11	.....	.....11	.....	.....	.....	.....	.....0	1	06/27/2011	1Z*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....						.....	.....108,892	108,305	110,299	108,211	1,235	(612)	0	623	108,804	0	58	58	2,536	XXX...	..XXX...
8399997.	Total - Bonds - Part 4.....						.....	.....150,031	149,444	150,067	149,282	1,235	(545)	0	690	149,943	0	58	58	4,310	XXX...	..XXX...
8399999.	Total - Bonds.....						.....	.....150,031	149,444	150,067	149,282	1,235	(545)	0	690	149,943	0	58	58	4,310	XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

629491	10	1	NYSE Euronext.....	....	04/14/2011	Wells Fargo Advisors, LLC.....	.....	.....2,000.000	77,125	XXX	59,199	59,960	761	.....	.....761	59,199	.....	.....17,926	17,926	1,200	XXX...	L.....
013817	10	1	Alcoa Inc.....	....	04/21/2011	Wells Fargo Advisors, LLC.....	.....	.....3,000.000	49,956	XXX	43,466	46,170	2,704	.....	.....2,704	43,466	.....	.....6,490	6,490	90	XXX...	L.....
013817	10	1	Alcoa Inc.....	....	04/21/2011	Wells Fargo Advisors, LLC.....	.....	.....3,000.000	49,956	XXX	43,342	46,170	2,829	.....	.....2,829	43,342	.....	.....6,615	6,615	90	XXX...	L.....
574599	10	6	Masco Corporation.....	....	04/21/2011	Wells Fargo Advisors, LLC.....	.....	.....5,000.000	66,959	XXX	66,297	.....	.....	.....0	.....	.....66,297	.....	.....663	663	375	XXX...	L.....
74955L	10	3	RGC Resources Inc.....	....	04/21/2011	Wells Fargo Advisors, LLC.....	.....	.....2,000.000	67,198	XXX	55,639	63,100	7,461	.....	.....7,461	55,639	.....	.....11,559	11,559	1,360	XXX...	L.....
91359E	10	5	Universal Health Rlty REIT.....	....	04/21/2011	Wells Fargo Advisors, LLC.....	.....	.....2,000.000	84,314	XXX	65,268	71,455	6,187	.....	.....6,187	65,268	.....	.....19,045	19,045	(395)	XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....						.....	.....395,508	XXX	333,211	286,855	19,941	0	0	19,941	333,211	0	62,298	62,298	2,720	XXX...	..XXX...
9799997	Total - Common Stocks - Part 4.....						.....	.....395,508	XXX	333,211	286,855	19,941	0	0	19,941	333,211	0	62,298	62,298	2,720	XXX...	..XXX...
9799999.	Total - Common Stocks.....						.....	.....395,508	XXX	333,211	286,855	19,941	0	0	19,941	333,211	0	62,298	62,298	2,720	XXX...	..XXX...
9899999.	Total - Preferred and Common Stocks.....						.....	.....395,508	XXX	333,211	286,855	19,941	0	0	19,941	333,211	0	62,298	62,298	2,720	XXX...	..XXX...

QE05

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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	Maturity Date	NAIC Desig- nation or Market Indicator (a)
9999999.	Total - Bonds, Preferred and Common Stocks.....					545,540	XXX.....	483,278	436,138	21,177	(545)	0	20,632	0	483,154	0	62,356	62,356	7,030	XXX...	..XXX....

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed (Received) Paid	Prior Year 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 Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Description																						

NONE

QE06

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)

NONE

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

QE07

NONE

Broker Name	Net Cash Deposits
Brokers	
.....	
Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART D

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JPMorgan Chase Bank, N.A. - Checking..... Lima, Ohio.....					672,669	555,189	557,453	XXX..
JPMorgan Chase Bank, N.A. - Savings..... Lima, Ohio.....		0.400	505		507,290	507,468	507,635	XXX..
Wells Fargo Bank, NA..... Toledo, Ohio.....			21		90,684	745,827		XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	527	0	1,270,643	1,808,485	1,065,088	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	527	0	1,270,643	1,808,485	1,065,088	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	100	100	100	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	527	0	1,270,743	1,808,585	1,065,188	XXX..

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

QE12

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended June 30, 2011

NAIC Group Code.....0

Company Name: Affinity Mutual Insurance Company

NAIC Company Code.....16748

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy
be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount
for D&O liability coverage in CMP packaged policies:
2.31 Amount quantified: \$.....3,574
2.32 Amount estimated using reasonable assumptions:
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case
reserves) for the D&O liability coverages provided in CMP packaged policies: