



QUARTERLY STATEMENT

As of June 30, 2012
of the Condition and Affairs of the

Affinity Mutual Insurance Company

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

OFFICERS

Name	Title	Name	Title
1. Jack L. Brinkman	President	2. Jack L. Brinkman	Secretary
3. Brent A. Helmke	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
Scott W. Boulis	Eldon M. Helmke	Dale N. Hirschfeld	Gary L. Luginbill
Brent R. Peterson			

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) Jack L. Brinkman 1. (Printed Name) _____ President (Title)	_____ (Signature) Jack L. Brinkman 2. (Printed Name) _____ Secretary (Title)	_____ (Signature) Brent A. Helmke 3. (Printed Name) _____ Treasurer (Title)
--	--	---

Subscribed and sworn to before me This _____ day of _____	a. Is this an original filing? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
_____	b. If no: 1. State the amendment number _____
	2. Date filed _____
	3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,165,021		4,165,021	4,204,494
2. Stocks:				
2.1 Preferred stocks.....	353,578		353,578	314,820
2.2 Common stocks.....	5,519,170	926	5,518,244	5,358,953
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).....	95,901		95,901	97,494
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 (\$....941,968), cash equivalents (\$.....0) and short-term investments (\$....434,927).....	1,376,895		1,376,895	1,840,929
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).....	11,510,565	926	11,509,640	11,816,691
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	60,882		60,882	60,358
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	331,604		331,604	349,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,389,281		2,389,281	1,809,552
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	432,014		432,014	69,221
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....			.0	16,771
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	346,914		346,914	346,914
18.2 Net deferred tax asset.....	141,484		141,484	97,417
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	19,886		19,886	19,529
21. Furniture and equipment, including health care delivery assets (\$.....0).....	8,721	8,721	.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).....	15,241,352	9,647	15,231,706	14,585,733
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	15,241,352	9,647	15,231,706	14,585,733

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 \$....848,620).....	1,356,978	1,031,912
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	179,792	186,993
4. Commissions payable, contingent commissions and other similar charges.....	391,304	380,377
5. Other expenses (excluding taxes, licenses and fees).....	65,192	64,081
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	19,073	15,735
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 \$....491,658 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.....)	3,663,613	3,049,302
10. Advance premium.....	21,572	11,938
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	273,428	283,904
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	1,014	1,013
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.....		
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).....	5,971,966	5,025,255
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	5,971,966	5,025,255
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).....	9,259,740	9,560,478
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).....	9,259,740	9,560,478
38. Totals.....	15,231,706	14,585,733

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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....4,516,818).....	3,773,311	3,464,356	7,151,661
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$....1,736,163).....	1,606,967	1,554,299	3,208,443
1.4 Net..... (written \$....2,780,655).....	2,166,344	1,910,057	3,943,218
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,465,995):			
2.1 Direct.....	2,054,499	1,655,957	3,508,339
2.2 Assumed.....			
2.3 Ceded.....	616,207	580,309	1,247,123
2.4 Net.....	1,438,292	1,075,649	2,261,216
3. Loss adjustment expenses incurred.....	139,763	253,077	496,748
4. Other underwriting expenses incurred.....	1,184,292	1,015,452	2,040,840
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,762,348	2,344,178	4,798,803
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(596,004)	(434,121)	(855,585)
INVESTMENT INCOME			
9. Net investment income earned.....	133,134	131,390	292,675
10. Net realized capital gains (losses) less capital gains tax of \$.....0.....	124,906	161,380	(97,027)
11. Net investment gain (loss) (Lines 9 + 10).....	258,040	292,770	195,648
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....582 amount charged off \$....828).....	(246)	(5,542)	(6,738)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	185	183	2,300
15. Total other income (Lines 12 through 14).....	(61)	(5,360)	(4,438)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(338,025)	(146,711)	(664,375)
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).....	(338,025)	(146,711)	(664,375)
19. Federal and foreign income taxes incurred.....	(111,313)	(111,313)	(199,144)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(338,025)	(35,397)	(465,231)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	9,560,478	10,151,009	10,151,009
22. Net income (from Line 20).....	(338,025)	(35,397)	(465,231)
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....	(7,759)	46,696	(117,675)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	44,067	(14,222)	(2,571)
27. Change in nonadmitted assets.....	978	605	(5,054)
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).....	(300,738)	(2,318)	(590,531)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	9,259,740	10,148,691	9,560,478
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.....	185	183	2,300
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).....	185	183	2,300
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.....	2,217,760	2,010,052	4,055,891
2. Net investment income.....	170,400	159,751	340,873
3. Miscellaneous income.....	(61)	(5,360)	(4,438)
4. Total (Lines 1 through 3).....	2,388,099	2,164,444	4,392,326
5. Benefit and loss related payments.....	1,459,250	430,098	1,777,784
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,315,880	1,363,690	2,602,074
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....		23,200	(42,449)
10. Total (Lines 5 through 9).....	2,775,130	1,816,988	4,337,409
11. Net cash from operations (Line 4 minus Line 10).....	(387,031)	347,456	54,917
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	341,448	488,061	694,464
12.2 Stocks.....	1,804,557	1,246,599	3,116,170
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	51
12.7 Miscellaneous proceeds.....		337,741	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,146,005	2,072,452	3,810,685
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	329,551	369,567	855,910
13.2 Stocks.....	1,894,079	2,815,935	3,804,151
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).....	2,223,630	3,185,502	4,660,062
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).....	(77,625)	(1,113,050)	(849,377)
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).....	622	2,263	(16,931)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	622	2,263	(16,931)
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).....	(464,034)	(763,331)	(811,391)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,840,928	2,652,320	2,652,320
19.2 End of period (Line 18 plus Line 19.1).....	1,376,895	1,888,988	1,840,928

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

20.0001			
---------------	--	--	--

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, 2012 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 (NAIC rated 1FM) is recorded at the lower of cost or market value. The market value is \$100 thousand and the amortized cost value is \$111 thousand. The \$11 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, 2012 are as follows:

	<u>6/30/2012</u>	<u>12/31/2011</u>	<u>Difference</u>
Total of all Deferred Tax Assets	\$258,461	\$217,385	\$41,076
Total of all Deferred Tax Liabilities	\$116,977	\$119,968	(\$2,991)
Net Deferred Tax Asset/(Liabilities)	\$141,484	\$97,417	\$44,067
C. Income - Federal Tax Incurred	\$0	(\$240,556)	\$240,556

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

	<u>6/30/2012</u>	<u>12/31/2011</u>	<u>Difference</u>
<u>Deferred Tax Assets</u>			
Unearned Premium Reserve (Ordinary)	\$250,593	\$208,164	\$42,428
Discounted Loss Reserves (Ordinary)	\$7,869	\$9,221	(\$1,352)
Total Deferred Tax Assets	\$258,461	\$217,385	\$41,076
<u>Deferred Tax Liabilities</u>			
Unrealized Gain (Capital)	\$105,637	\$108,030	(\$2,393)
Fixed Assets (Ordinary)	\$6,458	\$7,608	(\$1,151)
Dividend Accrual (Ordinary)	\$4,882	\$4,330	\$553
Total Deferred Tax Liabilities	\$116,977	\$119,968	(\$2,991)

E. Additional disclosures:

Affinity Mutual Insurance Company has a net operating loss carryforward of \$12,605 which will expire in 2031.

Affinity Mutual Insurance Company has a net capital loss carryforward of \$6,550 which will expire in 2016.

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 \$309,977

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 - Fair Value

A.

1 Fair Value Measurements as of June 30, 2012

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value				
Perpetual Preferred Stock				
Industrial & Miscellaneous	\$353,578			\$353,578
Bonds				
Industrial & Miscellaneous	\$99,834			\$99,834
Common Stock				
Industrial & Miscellaneous	\$5,405,588			\$5,405,588
Subsidiary	\$926			\$926
Mutual Funds	\$112,656			\$112,656
Total Common Stock	\$5,519,170			\$5,519,170
Total Assets Reported at Fair Value	\$5,972,583	\$0	\$0	\$5,972,583

Note 21 - Other Items

Extraordinary Items

Affinity Mutual Insurance Company faces loss exposure from the June 29, 2012 wind and thunderstorm event (ISO Catastrophe Serial No. 83). Due to the timing of the event and third quarter reporting of losses, it is anticipated that third quarter financials will have larger than normal losses.

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, 2011 were \$1.219 million. As of June 30, 2012, \$523 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 \$688 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, 2012.

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? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010.....
- 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. 12/31/2010.....
- 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). 9/2/2011.....
- 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 Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - 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:

PART 1 - 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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$926	\$926
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	\$926
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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 [] No [X]

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

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

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 Central Registration Depository	2 Name(s)	3 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:

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

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

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

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

1 Line of Business	2 Maximum Interest	3 Disc. 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	
						0					0
Total.....	XXX..	XXX.....	0	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)
------------------------------	------------------------------	----------------------------	--------------------------------------	---

NONE

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	2,165,256	1,792,803	1,231,038	552,330	1,520,505	1,279,493
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	240,101	140,746	(7,495)	88,386	143,300	123,949
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	2,111,461	1,982,325	879,625	355,636	1,659,865	2,155,247
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	4,516,818	3,915,874	2,103,168	996,351	3,323,670	3,558,688

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

Affinity Mutual Insurance Company (Parent)

|

Ohio Insurance Services, Inc. (Subsidiary)

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
		00000	34-0961920				Ohio Insurance Services, Inc.	OH	DS	Affinity Mutual Insurance Company	Ownership	100.00	Affinity Mutual Insurance Company	

PART 1 - LOSS EXPERIENCE

Lines 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.....	650,605	322,978	49.6	1.4
2. Allied lines.....	433,737	71,763	16.5	51.1
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....			0.0	
5. Commercial multiple peril.....	1,667,486	1,369,373	82.1	88.5
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	201,867	157,750	78.1	20.6
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.....	244,570		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.....	407,071	36,962	9.1	4.3
21. Auto physical damage.....	152,434	95,674	62.8	30.6
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	5,481		0.0	
24. Surety.....	7,859		0.0	
26. Burglary and theft.....	2,203		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.....	3,773,311	2,054,499	54.4	47.8
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	352,827	805,399	684,989
2. Allied lines.....	235,218	536,932	456,660
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	918,527	1,947,487	1,660,477
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	99,060	229,807	204,712
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.....	153,054	315,461	283,961
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.....	246,834	480,207	444,062
21. Auto physical damage.....	88,451	184,133	164,511
22. Aircraft (all perils).....			
23. Fidelity.....	3,580	6,789	6,010
24. Surety.....	3,619	8,408	8,495
26. Burglary and theft.....	1,270	2,195	1,997
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.....	2,102,440	4,516,818	3,915,874
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)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 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. 2009 + Prior.....	247	21	269	44		44	196		21	217	(7)	0	(7)
2. 2010.....	58	104	162	62		62	14		87	101	18	(18)	0
3. Subtotals 2010 + Prior.....	305	126	431	106	0	106	209	0	108	317	10	(18)	(7)
4. 2011.....	592	196	788	413	4	417	230	3	137	371	51	(51)	0
5. Subtotals 2011 + Prior.....	898	321	1,219	519	4	523	440	3	245	688	61	(68)	(7)
6. 2012.....	XXX	XXX	XXX	XXX	737	737	XXX	772	76	849	XXX	XXX	XXX
7. Totals.....	898	321	1,219	519	741	1,260	440	776	321	1,537	61	(68)	(7)
8. Prior Year-End's Surplus As Regards Policyholders	9,560										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. ....6.8 %	2. ....(21.3)%	3. ....(0.6)%
													Col. 13, Line 7 Line 8
													4. ....(0.1)%

Q14

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:



NONE

Affinity Mutual Insurance Company
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	97,494	101,030
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.....	1,594	3,536
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	95,901	97,494
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	95,901	97,494

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	9,879,194	9,344,946
2. Cost of bonds and stocks acquired.....	2,223,630	4,660,062
3. Accrual of discount.....		742
4. Unrealized valuation increase (decrease).....	(7,759)	(117,675)
5. Total gain (loss) on disposals.....	124,906	(138,490)
6. Deduct consideration for bonds and stocks disposed of.....	2,146,005	3,810,634
7. Deduct amortization of premium.....	36,196	59,758
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).....	10,037,770	9,879,194
11. Deduct total nonadmitted amounts.....	926	926
12. Statement value at end of current period (Line 10 minus Line 11).....	10,036,844	9,878,268

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).....	3,930,109	321,443	599,350	(11,058)	3,930,109	3,641,144		3,734,516
2. Class 2 (a).....	813,063	222,163	75,000	(1,422)	813,063	958,804		781,226
3. Class 3 (a).....								
4. Class 4 (a).....								
5. Class 5 (a).....								
6. Class 6 (a).....								
7. Total Bonds.....	4,743,172	543,606	674,350	(12,479)	4,743,172	4,599,949	0	4,515,742
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....	120,120			1,480	120,120	121,600		120,000
10. Class 3.....	231,378			600	231,378	231,978		194,820
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	351,498	0	0	2,080	351,498	353,578	0	314,820
15. Total Bonds and Preferred Stock.....	5,094,670	543,606	674,350	(10,399)	5,094,670	4,953,527	0	4,830,562

QS102

(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.....	434,927	XXX	434,927	2,555	

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.....	311,248	1,202,632
2. Cost of short-term investments acquired.....	1,263,807	2,060,828
3. Accrual of discount.....		27
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		51
6. Deduct consideration received on disposals.....	1,139,160	2,950,232
7. Deduct amortization of premium.....	968	2,059
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).....	434,927	311,248
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	434,927	311,248

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 at end of current period (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

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instruments Open			Cash Instrument(s) Held				
Number	Description	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
								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 (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			.0	.0	.0	.0	.0	.0	.0	.0
2. Add: Opened or acquired transactions.....				NONE					.0	.0
3. Add: Increases in replication asset statement value.....	XXX		XXX		XXX		XXX		XXX	.0
4. Less: Closed or disposed of transactions.....										.0
5. Less: Positions disposed of for failing effectiveness criteria.....										.0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	.0
7. Ending Inventory.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

90150

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

NONE			
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

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.....	NONE	
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

SCHEDULE A - PART 2

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

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
031162 BL 3	Amgen Inc Senior Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		26,080	25,000	285	2FE.....
26138E AM 1	Dr. Pepper Snapple Group Inc Senior Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		26,404	25,000	199	2FE.....
35671D AW 5	Freeport McMoran Copper & Gold Inc Senior Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		25,024	25,000	106	2FE.....
544152 AD 3	Lorillard Tobacco Co GTD Senior Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		26,335	25,000	194	2FE.....
655422 AU 7	Noranda Inc Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		28,034	25,000	493	2FE.....
887315 BJ 7	Time Warner Inc Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		31,480	25,000	45	2FE.....
91911T AG 8	Vale Overseas Ltd GTD Note.....	F.....	...04/19/2012	Ameriprise Financial Services, Inc.....		29,174	25,000	395	2FE.....
988498 AB 7	Yum Brankds Inc Senior Note.....		...04/19/2012	Ameriprise Financial Services, Inc.....		29,633	25,000	39	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					222,163	200,000	1,757	XXX.....
8399997.	Total - Bonds - Part 3.....					222,163	200,000	1,757	XXX.....
8399999.	Total - Bonds.....					222,163	200,000	1,757	XXX.....
Common Stocks - Industrial and Miscellaneous									
26432K 10 8	Duff & Phelps Utility & Corporate Bond Trust Inc.....		...04/19/2012	Ameriprise Financial Services, Inc.....	5,000.000	60,377	XXX		L.....
67020Q 30 5	NTELOS Holdings Corporation.....		...04/19/2012	Ameriprise Financial Services, Inc.....	3,000.000	57,530	XXX		L.....
71654V 40 8	Petroleo Brasileiro SA Petrobras Sponsored ADR.....	F.....	...04/19/2012	Ameriprise Financial Services, Inc.....	2,000.000	48,058	XXX		L.....
879382 20 8	Telefonica SA Sponsored ADR.....	F.....	...04/19/2012	Ameriprise Financial Services, Inc.....	3,000.000	43,175	XXX		L.....
043176 10 6	Aruba Networks Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	4,000.000	63,691	XXX		L.....
149123 10 1	Caterpillar Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	1,000.000	89,076	XXX		L.....
292554 10 2	Encore Capital Group Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	4,000.000	101,584	XXX		L.....
30219G 10 8	Express Scripts Holding Company.....		...05/17/2012	Ameriprise Financial Services, Inc.....	2,000.000	105,385	XXX		L.....
50075N 10 4	Krafts Foods Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	2,000.000	77,626	XXX		L.....
59156R 10 8	Metlife Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	3,000.000	95,429	XXX		L.....
855030 10 2	Staples Inc.....		...05/17/2012	Ameriprise Financial Services, Inc.....	4,000.000	55,076	XXX		L.....
493267 10 8	KeyCorp.....		...06/21/2012	Ameriprise Financial Services, Inc.....	6,000.000	46,200	XXX		L.....
559222 40 1	Magna International Inc.....	A.....	...06/21/2012	Ameriprise Financial Services, Inc.....	2,000.000	83,487	XXX		L.....
594918 10 4	Microsoft Corporation.....		...06/21/2012	Ameriprise Financial Services, Inc.....	2,000.000	62,462	XXX		L.....
693718 10 8	PACCAR Inc.....		...06/21/2012	Ameriprise Financial Services, Inc.....	2,000.000	79,625	XXX		L.....
717081 10 3	Pfizer Inc.....		...06/21/2012	Ameriprise Financial Services, Inc.....	3,000.000	69,270	XXX		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					1,138,048	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					1,138,048	XXX	0	XXX.....
9799999.	Total - Common Stocks.....					1,138,048	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					1,138,048	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,360,212	XXX	1,757	XXX.....

QE04

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation 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. Special Revenue and Special Assessment

31396E SK 3	FHLMC Series 3075 Class CA.....		04/16/2012	Called.....		.....271	.....271	.....271	.....271				.....0		.....271			.....0	.....5	11/15/2034	1FE.....
92418P CY 1	Vermont Hsg Fin Agy Sngl Fam Hsg Rev Ser 27.....		05/01/2012	Called.....		.....5,000	.....5,000	.....5,033	.....5,023				.....(23)		.....5,000			.....0	.....121	11/01/2016	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....				5,2715,2715,3035,294			0(23)0(23)05,271000126XXX...XXX...

Bonds - Industrial and Miscellaneous

91913Y AD 2	Valero Energy Corporation Notes.....		04/16/2012	Matured.....		.....25,000	.....25,000	.....27,200	.....25,368				.....(368)		.....(368)			.....0	.....859	04/15/2012	2FE.....
225458 JW 9	CS First Boston 05-3 3A1.....		04/25/2012	Called.....		.....2,357	.....2,357	.....2,357	.....2,357						.....0			.....0	.....43	07/25/2035	1FM.....
225470 UY 7	CSMC Mortgage Series 06-1 3A8.....		04/25/2012	Called.....		.....739	.....739	.....739	.....694	.....45			.....45		.....45			.....0	.....14	02/25/2036	1FM.....
37247X AL 6	Genworth Global Fund 2007-C Bonds.....		05/05/2012	Matured.....		.....25,000	.....25,000	.....26,366	.....25,332				.....(332)		.....(332)			.....0	.....656	05/05/2012	1FE.....
225458 JW 9	CS First Boston 05-3 3A1.....		05/25/2012	Called.....		.....5,594	.....5,594	.....5,594	.....5,594						.....0			.....0	.....128	07/25/2035	1FM.....
595620 AC 9	MidAmerican Energy Company Medium Term Notes.....		06/11/2012	MidAmerican Energy.....	25,69825,00026,98826,067			(457)	(457)		88881,160	01/15/2013	1FE.....
501044 CD 1	Kroger Company Senior Notes.....		06/15/2012	Matured.....		.....25,000	.....25,000	.....26,788	.....25,599				.....(599)		.....(599)			.....0	.....775	06/15/2012	2FE.....
74432Q AX 3	Prudential Financial Inc Medium Term Notes.....		06/15/2012	Matured.....		.....25,000	.....25,000	.....26,979	.....25,455				.....(455)		.....(455)			.....0	.....725	06/15/2012	2FE.....
24424D AA 7	John Deere Capital Corp FDIC Guaranteed.....		06/19/2012	Matured.....		.....25,000	.....25,000	.....25,903	.....25,276				.....(276)		.....(276)			.....0	.....359	06/19/2012	1FE.....
225458 JW 9	CS First Boston 05-3 3A1.....		06/25/2012	Called.....		.....476	.....476	.....476	.....476						.....0			.....0	.....13	07/25/2035	1FM.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....159,864	.....159,166	.....169,389	.....162,218	.....45	.....(2,487)	.....0	.....(2,442)	.....0	.....159,776	.....0	.....88	.....88	.....4,734	.....XXX...	.....XXX...
8399997.	Total - Bonds - Part 4.....					.....165,135	.....164,437	.....174,693	.....167,512	.....45	.....(2,510)	.....0	.....(2,465)	.....0	.....165,047	.....0	.....88	.....88	.....4,860	.....XXX...	.....XXX...
8399999.	Total - Bonds.....					.....165,135	.....164,437	.....174,693	.....167,512	.....45	.....(2,510)	.....0	.....(2,465)	.....0	.....165,047	.....0	.....88	.....88	.....4,860	.....XXX...	.....XXX...

Common Stocks - Industrial and Miscellaneous

460146 10 3	International Paper Company.....		04/19/2012	Ameriprise Financial Svcs, Inc.....	.....3,000,000	.....97,733	.....XXX	.....90,415	.....88,800	.....1,615			.....1,615		.....90,415		.....7,318	.....7,318	.....788	.....XXX...	L.....
577081 10 2	Mattel, Inc.....		04/19/2012	Ameriprise Financial Svcs, Inc.....	.....3,000,000	.....95,332	.....XXX	.....81,198	.....83,280	.....(2,082)			.....(2,082)		.....81,198		.....14,135	.....14,135	.....930	.....XXX...	L.....
842587 10 7	Southern Company (The).....		04/19/2012	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....90,736	.....XXX	.....73,068	.....92,580	.....(19,513)			.....(19,513)		.....73,068		.....17,668	.....17,668	.....945	.....XXX...	L.....
244199 10 5	Deere & Company.....		05/17/2012	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....72,655	.....XXX	.....66,237	.....77,350	.....(11,113)			.....(11,113)		.....66,237		.....6,418	.....6,418	.....870	.....XXX...	L.....
244199 10 5	Deere & Company.....		05/17/2012	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....72,655	.....XXX	.....76,972	.....77,350	.....(378)			.....(378)		.....76,972		.....(4,317)	.....(4,317)	.....870	.....XXX...	L.....
44106M 10 2	Hospitality Properties Trust.....		05/17/2012	Ameriprise Financial Svcs, Inc.....	.....3,000,000	.....73,283	.....XXX	.....69,516	.....68,940	.....576			.....576		.....69,516		.....3,767	.....3,767	.....2,700	.....XXX...	L.....
742718 10 9	Procter & Gamble Company.....		05/17/2012	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....63,960	.....XXX	.....57,393	.....66,710	.....(9,317)			.....(9,317)		.....57,393		.....6,567	.....6,567	.....1,087	.....XXX...	L.....
742718 10 9	Procter & Gamble Company.....		05/17/2012	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....63,960	.....XXX	.....61,201	.....66,710	.....(5,509)			.....(5,509)		.....61,201		.....2,759	.....2,759	.....1,087	.....XXX...	L.....
126650 10 0	CVS Caremark Corporation.....		06/21/2012	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....91,375	.....XXX	.....67,180	.....81,560	.....(14,380)			.....(14,380)		.....67,180		.....24,195	.....24,195	.....650	.....XXX...	L.....
126650 10 0	CVS Caremark Corporation.....		06/21/2012	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....91,375	.....XXX	.....77,435	.....81,560	.....(4,125)			.....(4,125)		.....77,435		.....13,940	.....13,940	.....650	.....XXX...	L.....
92343V 10 4	Verizon Communications Inc.....		06/21/2012	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....86,256	.....XXX	.....71,702	.....80,240	.....(8,538)			.....(8,538)		.....71,702		.....14,554	.....14,554	.....2,000	.....XXX...	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....899,320	.....XXX	.....792,317	.....865,080	.....(72,763)	.....0	.....0	.....(72,763)	.....0	.....792,317	.....0	.....107,003	.....107,003	.....12,577	.....XXX...	.....XXX...
9799997.	Total - Common Stocks - Part 4.....					.....899,320	.....XXX	.....792,317	.....865,080	.....(72,763)	.....0	.....0	.....(72,763)	.....0	.....792,317	.....0	.....107,003	.....107,003	.....12,577	.....XXX...	.....XXX...
9799999.	Total - Common Stocks.....					.....899,320	.....XXX	.....792,317	.....865,080	.....(72,763)	.....0	.....0	.....(72,763)	.....0	.....792,317	.....0	.....107,003	.....107,003	.....12,577	.....XXX...	.....XXX...
9899999.	Total - Preferred and Common Stocks.....					.....899,320	.....XXX	.....792,317	.....865,080	.....(72,763)	.....0	.....0	.....(72,763)	.....0	.....792,317	.....0	.....107,003	.....107,003	.....12,577	.....XXX...	.....XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....1,064,455	.....XXX	.....967,009	.....1,032,592	.....(72,718)	.....(2,510)	.....0	.....(75,228)	.....0	.....957,364	.....0	.....107,091	.....107,091	.....17,437	.....XXX...	.....XXX...

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

QE05

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation 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.							

QE05.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)

NONE

NONE

QE06FE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

NONE

QE07

Broker Name	Net Cash Deposits
-------------	-------------------

NONE

QE07FE

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

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 Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JPMorgan Chase Bank, N.A. - Checking..... Lima, Ohio.....					.....1,224,291	.....1,208,723	.....833,617	XXX..
JPMorgan Chase Bank, N.A. - Savings..... Lima, Ohio.....		.....0.250	.....67		.....108,207	.....108,230	.....108,252	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....67	.....0	.....1,332,498	.....1,316,953	.....941,868	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....67	.....0	.....1,332,498	.....1,316,953	.....941,868	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....100	.....100	.....100	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....67	.....0	.....1,332,598	.....1,317,053	.....941,968	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	--	-------------------------------------

NONE

QE12



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2012

NAIC Group Code.....0

NAIC Company Code.....16748

Company Name: Affinity Mutual Insurance Company

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

1. Monoline Policies

1	2	3
Direct Written Premiums	Direct Earned Premiums	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: \$.....3,156
 - 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: