

**QUARTERLY STATEMENT  
OF THE  
Cooperative Group Benefits Plan  
Of  
in the state of  
Ohio  
to the Insurance Department  
of the State of  
For the Period Ended  
June 30, 2015  
2015**



1940-1941

1940-1941

1940-1941



1940-1941

1940-1941



## ASSETS

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....			.0	
2. Stocks:			.0	
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....			.0	
3. Mortgage loans on real estate:			.0	
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:			.0	
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
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 (\$....11,816,189), cash equivalents (\$.....0) and short-term investments (\$.....0).....	11,861,189		11,861,189	9,269,716
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).....	11,861,189	.0	11,861,189	9,269,716
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....			.0	
15. Premiums and considerations:			.0	
15.1 Uncollected premiums and agents' balances in the course of collection.....			.0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			.0	
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:			.0	
16.1 Amounts recoverable from reinsurers.....	56,478		56,478	56,478
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....			.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.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.....	224,749		224,749	216,003
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).....	12,142,416	.0	12,142,416	9,542,197
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	12,142,416	.0	12,142,416	9,542,197

## 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.....			.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

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	2,657,000		2,657,000	2,657,000
2. Accrued medical incentive pool and bonus amounts			0	0
3. Unpaid claims adjustment expenses	199,000		199,000	199,000
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act			0	0
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance			0	0
9. General expenses due or accrued			0	0
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses))			0	0
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others			0	0
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)			0	0
15. Amounts due to parent, subsidiaries and affiliates			0	0
16. Derivatives			0	0
17. Payable for securities			0	0
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and certified \$.....0 reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$.....0) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans			0	0
23. Aggregate write-ins for other liabilities (including \$.....0 current)	98,167	0	98,167	98,167
24. Total liabilities (Lines 1 to 23)	2,954,167	0	2,954,167	2,954,167
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	9,188,249	6,588,030
32. Less treasury stock, at cost:				
32.1 .....0,000 shares common (value included in Line 26 \$.....0)	XXX	XXX		
32.2 .....0,000 shares preferred (value included in Line 27 \$.....0)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	9,188,249	6,588,030
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	12,142,416	9,542,197

**DETAILS OF WRITE-INS**

2301. Accounts Payable	98,167		98,167	98,167
2302.			0	0
2303.			0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	98,167	0	98,167	98,167
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	XXX	XXX	0	0
3001.				
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	XXX	XXX	0	0

## STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date		Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total	
1. Member months.....	XXX.....	12,403	14,446		27,456
2. Net premium income (including \$.....0 non-health premium income).....	XXX.....	13,719,248	15,135,109		29,630,287
3. Change in unearned premium reserves and reserve for rate credits.....	XXX.....				
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX.....				
5. Risk revenue.....	XXX.....				
6. Aggregate write-ins for other health care related revenues.....	XXX.....	0	0		0
7. Aggregate write-ins for other non-health revenues.....	XXX.....	0	0		0
8. Total revenues (Lines 2 to 7).....	XXX.....	13,719,248	15,135,109		29,630,287
<b>Hospital and Medical:</b>					
9. Hospital/medical benefits.....		8,174,584	9,702,275		19,847,422
10. Other professional services.....					
11. Outside referrals.....					
12. Emergency room and out-of-area.....					
13. Prescription drugs.....		1,781,863	2,117,907		3,979,999
14. Aggregate write-ins for other hospital and medical.....	0	0	(454,000)		(113,000)
15. Incentive pool, withhold adjustments and bonus amounts.....					
16. Subtotal (Lines 9 to 15).....	0	9,956,447	11,366,182		23,714,421
<b>Less:</b>					
17. Net reinsurance recoveries.....			82,880		82,880
18. Total hospital and medical (Lines 16 minus 17).....	0	9,956,447	11,283,302		23,631,541
19. Non-health claims (net).....					
20. Claims adjustment expenses, including \$.....0 cost containment expenses.....		779,779	840,903		1,811,737
21. General administrative expenses.....		92,938	91,714		164,405
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....					
23. Total underwriting deductions (Lines 18 through 22).....	0	10,829,164	12,215,919		25,607,683
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX.....	2,890,084	2,919,190		4,022,604
25. Net investment income earned.....		9,133	5,982		19,267
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....					
27. Net investment gains or (losses) (Lines 25 plus 26).....	0	9,133	5,982		19,267
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)].....					
29. Aggregate write-ins for other income or expenses.....	0	(298,998)	0		0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX.....	2,600,219	2,925,172		4,041,871
31. Federal and foreign income taxes incurred.....	XXX.....				
32. Net income (loss) (Lines 30 minus 31).....	XXX.....	2,600,219	2,925,172		4,041,871

## DETAILS OF WRITE-INS

0601.....	XXX.....			
0602.....	XXX.....			
0603.....	XXX.....			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX.....	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX.....	0	0	0
0701.....	XXX.....			
0702.....	XXX.....			
0703.....	XXX.....			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX.....	0	0	0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX.....	0	0	0
1401. Increase (decrease) in IBNR.....			(454,000)	(113,000)
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	(454,000)	(113,000)
2901. ACA Transitional Reinsurance Fee.....		(298,998)		
2902.....				
2903.....				
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	(298,998)	0	0

## STATEMENT OF REVENUE AND EXPENSES (Continued)

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	6,588,030	2,546,159	2,546,159
34. Net income or (loss) from Line 32.....	2,600,219	2,925,172	4,041,871
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0			
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....			
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	2,600,219	2,925,172	4,041,871
49. Capital and surplus end of reporting period (Line 33 plus 48).....	9,188,249	5,471,331	6,588,030

## DETAILS OF WRITE-INS

4701.....			
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....	0	0	0

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	13,719,248	15,135,109	29,630,287
2. Net investment income.....	9,133	5,982	19,267
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	13,728,381	15,141,091	29,649,554
5. Benefit and loss related payments.....	11,136,908	11,880,554	24,919,822
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....			
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	11,136,908	11,880,554	24,919,822
11. Net cash from operations (Line 4 minus Line 10).....	2,591,473	3,260,537	4,729,732
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....			
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	0	0	0
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....			
13.2 Stocks.....			
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).....	0	0	0
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	0	0	0
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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).....			
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	0	0	0
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,591,473	3,260,537	4,729,732
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	9,269,716	4,539,984	4,539,984
19.2 End of period (Line 18 plus Line 19.1).....	11,861,189	7,800,521	9,269,716

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

20,0001 .....	.....	.....	.....
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Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
<b>Total Members at End of:</b>										
1. Prior Year.....	2,224		2,224							
2. First Quarter.....	2,031		2,031							
3. Second Quarter.....	2,077		2,077							
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	12,403		12,403							
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	0									
8. Non-Physician.....	0									
9. Total.....	0	0	0	0	0	0	0	0	0	0
10. Hospital Patient Days Incurred.....	0									
11. Number of Inpatient Admissions.....	0									
12. Health Premiums Written (a).....	13,719,248		13,719,248							
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	13,719,248		13,719,248							
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	11,136,908		11,136,908							
18. Amount Incurred for Provision of Health Care Services.....	9,956,447		9,956,447							

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$.....0.

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Account	Aging Analysis of Unpaid Claims						Total
	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days		
						6	7

**NONE**

## UNDERWRITING AND INVESTMENT EXHIBIT

## Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical).....	2,759,527	7,196,920		2,657,000	2,759,527	2,657,000
2. Medicare Supplement.....					0	
3. Dental only.....					0	
4. Vision only.....					0	
5. Federal Employees Health Benefits Plan.....					0	
6. Title XVIII - Medicare.....					0	
7. Title XIX - Medicaid.....					0	
8. Other health.....					0	
9. Health subtotal (Lines 1 to 8).....	2,759,527	7,196,920	0	2,657,000	2,759,527	2,657,000
10. Healthcare receivables (a).....					0	
11. Other non-health.....					0	
12. Medical incentive pools and bonus amounts.....					0	
13. Totals (Lines 9-10+11+12).....	2,759,527	7,196,920	0	2,657,000	2,759,527	2,657,000

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 1 - Summary of Significant Accounting Policies**

#### **Basis of Accounting**

These financial statements have been prepared on the statutory basis of accounting as prescribed by the State of Ohio Department of Insurance. Purchases and sales of securities are reflected on the settlement date. Investment income is reflected when earned. Interest income includes the amortization of bond and note premiums and discounts.

#### **Estimates**

The preparation of financial statements in conformity with the statutory basis of accounting requires the plan administrator to make estimates and assumptions that affect certain reported amounts and disclosures, primarily unpaid claims and claim adjustment expenses. Accordingly, actual results may differ from those estimates.

#### **Valuation of investments**

The statement of admitted assets, liabilities and surplus – statutory basis includes investments valued as follows: investments in common stocks traded on a national securities exchange are valued at the last reported sales price at the last business day of the year; securities traded in the over-the-counter market and listed securities for which no sale was reported on that date are valued at the last reported bid price. Bonds and fixed income securities are valued at amortized cost. Any discounts or premiums are amortized over the remaining life of the underlying debt instrument. Short term commercial paper is valued at cost. Interest earned from date of purchase through year-end is included in accrued interest.

Any fixed income security whose value is significantly less than cost or amortized cost due to the financial difficulties of the issuer, is valued at its net realizable value.

The statement of income and changes in surplus – statutory basis includes unrealized gains and losses on investments in common stocks and mutual funds. The unrealized gain (loss) on these investments represents the change in the difference between cost and market at the beginning and end of the year.

### **Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

### **Note 3 - Business Combinations and Goodwill**

No significant change.

### **Note 4 - Discontinued Operations**

No significant change.

### **Note 5 - Investments**

Investments consist of all cash items. Checking accounts and money markets are classified as cash on page Q02, line 2. See QE-12 for list of cash accounts.

### **Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

### **Note 7 - Investment Income**

No significant change.

### **Note 8 - Derivative Instruments**

No significant change.

### **Note 9 - Income Taxes**

No significant change.

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

No significant change.

### **Note 11 - Debt**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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

None.

**Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

**Note 20 - Fair Value**

Not applicable, no investments other than cash.

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 25 - Change in Incurred Claims and Claim Adjustment Expenses**

The amount incurred but unpaid claims reserve as of June 30, 2015, is based on a study completed by the Plan's actuary and includes estimated claims expenses of \$2,657,000 for IBNR and \$199,000 for LAE.

**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

Not applicable.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 30 - Premium Deficiency Reserves**

No significant change.

**Note 31 - Anticipated Salvage and Subrogation**

No significant change.

**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: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.  Yes [ ]  No [ X ]

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  12/31/2012

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.  10/15/2013

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).  \_\_\_\_\_

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 the Department?  Yes [ X ]  No [ ]  N/A [ ]

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

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

7.2 If yes, give full information: \_\_\_\_\_

8.1 Is the company a subsidiary of a bank holding company regulated with 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). \_\_\_\_\_

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ] No [X]

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ ] No [ ]

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

\$ 0

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [ ] No [X]

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

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

\$ 0

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

\$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [ ] No [X]

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	0	0
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)	0	0
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. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ 0

16.3 Total payable for securities lending reported on the liability page:

\$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ] No [X]

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

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

17.5 Identify all investment advisors, 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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed?

Yes [X] No [ ]

18.2 If no, list exceptions:

**GENERAL INTERROGATORIES (continued)****PART 2 - HEALTH**

1. Operating Percentages:	
1.1 A&H loss percent	0.0 %
1.2 A&H cost containment percent	0.0 %
1.3 A&H expense percent excluding cost containment expenses	0.0 %
2.1 Do you act as a custodian for health savings accounts?	Yes [ ]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	No (X)
2.3 Do you act as an administrator for health savings accounts?	0
2.4 If yes, please provide the amount of funds administered as of the reporting date.	Yes [ ]
	No (X)
	0

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
<b>A&amp;H Non-Affiliates</b>								
26921.....	22-2005057.....	01/01/2015	Everest Reinsurance.....	PA.....	SSL.....	.....	1.....	01/01/2015

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

State, Etc.	Active Status	Direct Business Only							Deposit-Type Contracts
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 through 7	
1. Alabama	AL N							0	
2. Alaska	AK N							0	
3. Arizona	AZ N							0	
4. Arkansas	AR N							0	
5. California	CA N							0	
6. Colorado	CO N							0	
7. Connecticut	CT N							0	
8. Delaware	DE N							0	
9. District of Columbia	DC N							0	
10. Florida	FL N							0	
11. Georgia	GA N							0	
12. Hawaii	HI N							0	
13. Idaho	ID N							0	
14. Illinois	IL N							0	
15. Indiana	IN L	7,015,446						7,015,446	
16. Iowa	IA N							0	
17. Kansas	KS N							0	
18. Kentucky	KY N							0	
19. Louisiana	LA N							0	
20. Maine	ME N							0	
21. Maryland	MD N							0	
22. Massachusetts	MA N							0	
23. Michigan	MI N							0	
24. Minnesota	MN N							0	
25. Mississippi	MS N							0	
26. Missouri	MO N							0	
27. Montana	MT N							0	
28. Nebraska	NE N							0	
29. Nevada	NV N							0	
30. New Hampshire	NH N							0	
31. New Jersey	NJ N							0	
32. New Mexico	NM N							0	
33. New York	NY N							0	
34. North Carolina	NC N							0	
35. North Dakota	ND N							0	
36. Ohio	OH L	6,703,802						6,703,802	
37. Oklahoma	OK N							0	
38. Oregon	OR N							0	
39. Pennsylvania	PA N							0	
40. Rhode Island	RI N							0	
41. South Carolina	SC N							0	
42. South Dakota	SD N							0	
43. Tennessee	TN N							0	
44. Texas	TX N							0	
45. Utah	UT N							0	
46. Vermont	VT N							0	
47. Virginia	VA N							0	
48. Washington	WA N							0	
49. West Virginia	WV N							0	
50. Wisconsin	WI N							0	
51. Wyoming	WY N							0	
52. American Samoa	AS N							0	
53. Guam	GU N							0	
54. Puerto Rico	PR N							0	
55. U.S. Virgin Islands	VI N							0	
56. Northern Mariana Islands	MP N							0	
57. Canada	CAN N							0	
58. Aggregate Other alien	OT XXX	0	0	0	0	0	0	0	
59. Subtotal		XXX	13,719,248	0	0	0	0	13,719,248	0
60. Reporting entity contributions for Employee Benefit Plans		XXX							0
61. Total (Direct Business)	(a)	2	13,719,248	0	0	0	0	13,719,248	0

DETAILS OF WRITE-INS

58001								0	
58002								0	
58003								0	
58998	Summary of remaining write-ins for line 58 from overflow page.	0	0	0	0	0	0	0	0
58999	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	0	0	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

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 .
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**NONE**

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:  
1.

Bar Code:



Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**Overflow Page for Write-Ins**

**NONE**

**SCHEDULE A - PART 2**

Description of Property		Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter				Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition	9
		Location	2	3	4					
		City	Sale	Date Acquired	Name of Vendor					

**NONE**

**SCHEDULE A - PART 3**

Description of Property		Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"				Actual Cost at Time of Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	20
		Location	2	3	4						
		City	Sale	Disposal Date	Name of Purchaser	Actual Cost	Book/Adjusted Carrying Value Less Encumbrances	Current Year's Other Than Temporary Investment Recognition	Total Change in B/A/C V 11 - 9 - 10	Total Foreign Exchange Change in B/A/C V 11 - 9 - 10	Gross Income Earned Less Interest Incurred on Eric Disposers
							Book/Adjusted Carrying Value Less Encumbrances	Current Year's Description	Current Year's Change in Encumbrances	Amounts Received During Year	Taxes, Replies, and Expenses Incurred

**NONE**

**SCHEDULE B - PART 2**

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

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

**NONE**

**SCHEDULE B - PART 3**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
Loan Number	Location	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 One Year or Less Than Temporary Impairment Recognized	Total Change in Book Value (8+10-11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest in Box Value	Foreign Exchange Gain (Loss) on Disposal	Concession	Rebated Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	

QE02

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**SCHEDULE BA - PART 2**  
Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

CUSIP Identification 1	Name or Description 2	Location 3		Name of Vendor or General Partner 4	City 5	State 6	WAC 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 14
		Location 3	4											

**NONE**

**SCHEDULE BA - PART 3**  
Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

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

**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
Identification	Description	Forcp	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid in Account Interest and Dividends	NAC Designation or Market Value(s)
(a) For all common stock bearing the NAC market indicator "U" provide the number of such issues: ..... 0.									

**NONE**

**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 For eg 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 Designa tion 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.							

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

**NONE**

QE05

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**SCHEDULE DB - PART A - SECTION 1**

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

Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Type(s) of Entity(s) Identified	Exchange, Counterparty or Central Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	National Amount	Strike Price, Rate of Yield Received (If Paid)	Cumulative Prior Years' Total Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Unadjusted Value	Total Foreign Exchange Change in BACU	Current Year's Amortization (Increase) Adjustment	Hedge Effectiveness as of Inception and at Revaluation								Credit Quality of Reference Entity	Potential Exposure
														1	2	3	4	5	6	7	8	9	10

**NONE**

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	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	Highly Effective Hedges			18 Change in Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
-----------------------	-----------------------------	-------------------------	------------------	---	--	-----------------------------------	---	---------------	---------------------	----------------------------	-------------------------------	------------------	---------------------------------------	-------------------------	--	--	---	---	-----------------------------	---	---------------------------------

**NONE**

QE07

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Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**

**SCHEDULE DB - PART D - SECTION 1**  
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	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		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

**NONE**

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**SCHEDULE DB - PART D - SECTION 2**

1		2		3		4		5		6		7		8		9			
Exchange Counterparty or Central Clearinghouse		Type of Asset Required		CUSIP Identification		Collateral for Derivative Instruments Open as of Current Statement Date		Fair Value		Par Value		Book/Adjusted Carrying Value		Par Value		Book/Adjusted Carrying Value		Par Value	

**NONE**

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

Reinvested Collateral Assets Owned Current Statement Date

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

## General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: 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 Date

## General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

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**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**

Statement as of June 30, 2015 of the **Cooperative Group Benefits Plan**  
**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.....	.0	
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.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8).....	.0	.0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	.0	.0

**NONE**

**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

**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

**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.....	.0	
2. Cost of bonds and stocks acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration for bonds and stocks disposed of.....		
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 D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....								
2. NAIC 2 (a).....								
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	0	0	0	0	0	0	0	0
<b>QSI02</b>								
<b>PREFERRED STOCK</b>								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	0	0	0	0	0	0	0	0

**NONE**

(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 Fair Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		XXX			

**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.....	0	
2. Cost of short-term investments 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

**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 (Line 6, prior year).....	.....
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	.....
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	.....
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	.....
3.14 Section 1, Column 18, prior year.....	0
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 19, current year to date minus.....	.....
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	.....
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	.....
4.22 Amount recognized.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	.....
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	.....
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	.....
8. Statement value at end of current period (Line 6 minus Line 7).....	0

**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 NAIC Designation or Other Description	4 National Amount	5 Book/Adjusted Carrying Value	6 Effective Date	7 Maturity Date	Derivative Instruments			10 Open	11 Book/Adjusted Carrying Value	12 Fair Value	Cash Instruments			14 Held	15 NAIC Desig or Other Description	16 Book/Adjusted Carrying Value	Fair Value
							Description	Open	Book/Adjusted Carrying Value				CUSIP	Description	Open	Book/Adjusted Carrying Value	CUSIP		

**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.....										
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX									
4. Less: Closed or disposed of transactions.....										
5. Less: Positions disposed of for failing effectiveness criteria.....										
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX									
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 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....
3. Total (Line 1 plus Line 2).....
4. Part D, Section 1, Column 5.....
5. Part D, Section 1, Column 6.....
6. Total (Line 3 minus Line 4 minus Line 5).....

0

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).....
10. Part D, Section 1, Column 8.....
11. Part D, Section 1, Column 9.....
12. Total (Line 9 minus Line 10 minus Line 11).....

0

0

**Potential Exposure Check**

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

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.....	<b>NONE</b>	
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