



QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

Affinity Mutual Insurance Company

| | | |
|--|--|--|
| NAIC Group Code..... 0, 0 (Current Period) (Prior Period) | NAIC Company Code..... 16748 | Employer's ID Number..... 34-4317240 |
| 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 US 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code) | |
| Main Administrative Office | 722 North Cable Road..... Lima OH US 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code) | 419-227-6604 (Area Code) (Telephone Number) |
| Mail Address | 722 North Cable Road..... Lima OH US 45805-1795 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code) | |
| Primary Location of Books and Records | 722 North Cable Road..... Lima OH US 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code) | 419-227-6604 (Area Code) (Telephone Number) |
| Internet Web Site Address | www.affinity-mutual.com | |
| Statutory Statement Contact | Brent A. Helmke (Name) bhelmke@affinity-mutual.com (E-Mail Address) | 419-227-6604 (Area Code) (Telephone Number) (Extension) 419-224-4874 (Fax Number) |

OFFICERS

| Name | Title | Name | Title |
|---------------------|-----------|---------------------|---------------|
| 1. Jack L. Brinkman | President | 2. Jack L. Brinkman | Secretary |
| 3. Brent A. Helmke | Treasurer | 4. | |
| Eldon M. Helmke | Chairman | David W. Seemann | Vice Chairman |

OTHER

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. Petersen | | | |

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?
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes [X] No []

Statement for March 31, 2016 of the **Affinity Mutual Insurance Company**
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..... | 2,562,334 | | 2,562,334 | 2,671,469 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 168,833 | | 168,833 | 163,745 |
| 2.2 Common stocks..... | 5,606,092 | .926 | 5,605,166 | 4,789,991 |
| 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)..... | 111,424 | | 111,424 | 112,842 |
| 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 (\$....969,320), cash equivalents (\$.....0) and short-term investments (\$....1,960,505)..... | 2,929,825 | | 2,929,825 | 3,175,546 |
| 6. Contract loans (including \$.....0 premium notes)..... | | | 0 | |
| 7. Derivatives..... | | | 0 | |
| 8. Other invested assets..... | | | 0 | |
| 9. Receivables for securities..... | | | 0 | 100,144 |
| 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)..... | 11,378,507 | .926 | 11,377,582 | 11,013,738 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | .54,181 | | .54,181 | 44,971 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 241,578 | | 241,578 | 238,348 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 2,497,502 | | 2,497,502 | 1,986,555 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | .2,894 | | .2,894 | 38,848 |
| 16.2 Funds held by or deposited with reinsured companies..... | | | 0 | |
| 16.3 Other amounts receivable under reinsurance contracts..... | .27,985 | | .27,985 | 27,985 |
| 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..... | .36,386 | | .36,386 | 87,827 |
| 19. Guaranty funds receivable or on deposit..... | | | 0 | |
| 20. Electronic data processing equipment and software..... | .4,493 | | .4,493 | 4,622 |
| 21. Furniture and equipment, including health care delivery assets (\$.....0)..... | 10,213 | .10,213 | 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)..... | 14,253,737 | .11,139 | 14,242,599 | 13,442,893 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | 0 | |
| 28. Total (Lines 26 and 27)..... | 14,253,737 | .11,139 | 14,242,599 | 13,442,893 |

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 \$....82,480) | 1,507,246 | 1,623,358 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | | |
| 3. Loss adjustment expenses | 277,892 | 287,243 |
| 4. Commissions payable, contingent commissions and other similar charges | 428,704 | 651,757 |
| 5. Other expenses (excluding taxes, licenses and fees) | 156,371 | 116,037 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 7,509 | 3,785 |
| 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 \$....509,778 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) | 3,909,135 | 3,367,787 |
| 10. Advance premium | 8,056 | 5,275 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 353,604 | 320,451 |
| 13. Funds held by company under reinsurance treaties | | |
| 14. Amounts withheld or retained by company for account of others | 1,523 | |
| 15. Remittances and items not allocated | | |
| 16. Provision for reinsurance (including \$.....0 certified) | | |
| 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) | 6,650,039 | 6,375,694 |
| 27. Protected cell liabilities | | |
| 28. Total liabilities (Lines 26 and 27) | 6,650,039 | 6,375,694 |
| 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) | 7,592,560 | 7,067,200 |
| 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) | 7,592,560 | 7,067,200 |
| 38. Totals (Page 2, Line 28, Col. 3) | 14,242,599 | 13,442,893 |

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 \$....2,639,606) | 2,024,901 | 2,155,474 | 8,550,824 |
| 1.2 Assumed..... (written \$.....0) | | | |
| 1.3 Ceded..... (written \$....1,016,792) | 943,435 | 1,006,001 | 3,967,217 |
| 1.4 Net..... (written \$....1,622,814) | 1,081,466 | 1,149,473 | 4,583,606 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$....86,424): | | | |
| 2.1 Direct..... | 146,162 | 1,363,211 | 5,248,447 |
| 2.2 Assumed..... | | | |
| 2.3 Ceded..... | 134,237 | 881,711 | 3,441,847 |
| 2.4 Net..... | 11,925 | 481,501 | 1,806,600 |
| 3. Loss adjustment expenses incurred..... | 126,049 | 189,346 | 751,739 |
| 4. Other underwriting expenses incurred..... | 672,554 | 552,966 | 2,477,362 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 810,528 | 1,223,813 | 5,035,701 |
| 7. Net income of protected cells..... | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 270,938 | (74,340) | (452,095) |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 51,618 | 52,314 | 188,758 |
| 10. Net realized capital gains (losses) less capital gains tax of \$....0 | (49,278) | 61,768 | (299,076) |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 2,340 | 114,082 | (110,319) |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....2,437 amount charged off \$.....0) | 2,437 | (2,995) | (6,293) |
| 13. Finance and service charges not included in premiums..... | | | |
| 14. Aggregate write-ins for miscellaneous income..... | 220 | 220 | 327 |
| 15. Total other income (Lines 12 through 14)..... | 2,657 | (2,776) | (5,966) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)..... | 275,934 | 36,966 | (568,380) |
| 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)..... | 275,934 | 36,966 | (568,380) |
| 19. Federal and foreign income taxes incurred..... | | | 172 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 275,934 | 36,966 | (568,552) |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 7,067,200 | 8,572,833 | 8,572,833 |
| 22. Net income (from Line 20)..... | 275,934 | 36,966 | (568,552) |
| 23. Net transfers (to) from Protected Cell accounts..... | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....0 | 300,142 | (53,828) | (688,657) |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | | | |
| 26. Change in net deferred income tax..... | (51,442) | 33,852 | (251,404) |
| 27. Change in nonadmitted assets..... | 725 | 745 | 2,979 |
| 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)..... | 525,360 | 17,735 | (1,505,633) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 7,592,560 | 8,590,568 | 7,067,200 |

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..... | 220 | 220 | 327 |
| 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)..... | 220 | 220 | 327 |
| 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 |

Statement for March 31, 2016 of the **Affinity Mutual Insurance Company**
CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 1,144,570 | 1,198,423 | 4,580,571 |
| 2. Net investment income..... | 58,792 | 65,429 | 269,655 |
| 3. Miscellaneous income..... | 2,657 | (2,776) | (5,966) |
| 4. Total (Lines 1 through 3)..... | 1,206,019 | 1,261,076 | 4,844,260 |
| 5. Benefit and loss related payments..... | 92,083 | 863,897 | 1,950,575 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | .986,950 | 946,562 | 3,123,741 |
| 8. Dividends paid to policyholders..... | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | | | (41,533) |
| 10. Total (Lines 5 through 9)..... | 1,079,033 | 1,810,458 | 5,032,783 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 126,986 | (549,382) | (188,523) |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | .202,467 | 350,635 | 1,018,095 |
| 12.2 Stocks..... | .192,282 | 947,719 | 2,409,743 |
| 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..... | .100,144 | | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | .494,894 | 1,298,355 | 3,427,838 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | .107,076 | 99,921 | 411,970 |
| 13.2 Stocks..... | .762,902 | 1,206,380 | 3,531,842 |
| 13.3 Mortgage loans..... | | | |
| 13.4 Real estate..... | | | 2,251 |
| 13.5 Other invested assets..... | | | |
| 13.6 Miscellaneous applications..... | | | .100,144 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | .869,977 | 1,306,301 | 4,046,207 |
| 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)..... | (375,084) | (7,946) | (618,369) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | | | |
| 16.2 Capital and paid in surplus, less treasury stock..... | | | |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | | |
| 16.5 Dividends to stockholders..... | | | |
| 16.6 Other cash provided (applied)..... | .2,377 | 2,440 | 7,834 |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | .2,377 | 2,440 | 7,834 |
| 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)..... | (245,721) | (554,888) | (799,058) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 3,175,546 | 3,974,604 | 3,974,604 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 2,929,824 | 3,419,716 | 3,175,546 |

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

| | | | |
|---------------|-------|-------|-------|
| 20,0001 | | | |
|---------------|-------|-------|-------|

Inside Amount input area:

9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....

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NOTES TO FINANCIAL STATEMENTS**NOTE 1 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN****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.

| | State of Domicile | Current Period | Prior Year |
|--|-------------------|----------------|--------------|
| NET INCOME | | | |
| (1) Affinity Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3) | OH | \$ 275,934 | \$ (568,552) |
| (2) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| (3) State Permitted Practices that increase/decrease NAIC SAP | | | |
| (4) NAIC SAP (1 – 2 – 3 = 4) | OH | \$ 275,934 | \$ (568,552) |
| SURPLUS | | | |
| (5) Affinity Mutual Insurance Company state basis (Page 3, line 37, Columns 1 & 2) | OH | \$ 7,592,560 | \$ 7,067,200 |
| (6) State Prescribed Practices that increase/decrease NAIC SAP | | | |
| (7) State Permitted Practices that increase/decrease NAIC SAP | | | |
| (8) NAIC SAP (5 – 6 – 7 = 8) | OH | \$ 7,592,560 | \$ 7,067,200 |

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 changes.

NOTE 3 – BUSINESS COMBINATIONS AND GOODWILL

None.

NOTE 4 – DISCONTINUED OPERATIONS

None.

NOTE 5 – INVESTMENTS**D. Loan-Backed Securities**

As of March 31, 2016, 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.

E. Repurchase Agreements and/or Securities Lending Transactions

N/A.

NOTES TO FINANCIAL STATEMENTS**H. Other Disclosures and Unusual Items****(1) Restricted Assets (Including Pledged)**

| | Gross Restricted | | | | | | | 8 | Percentage | | |
|----------------------------|-----------------------------|---|--|---|------------------|-----------------------|----------------------------------|--|----------------------------------|--|--|
| | Current Period | | | | | 6 | 7 | | 9 | 10 | |
| | 1 | 2 | 3 | 4 | 5 | | | | | | |
| | Total General Account (G/A) | G/A Supporting Protected Cell Restricted Assets (a) | Total Protected Cell Restricted Assets | Protected Cell Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Period Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets | |
| j. On deposit with state | 399,775 | | | | 399,775 | 399,775 | | 399,775 | 2.805 | 2.807 | |
| o. Total Restricted Assets | \$ 399,775 | \$ | \$ | \$ | \$ 399,775 | \$ 399,775 | \$ | \$ 399,775 | 2.805 | 2.807 | |

I. Working Capital Finance Investments

N/A.

NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

None.

NOTE 7 – INVESTMENT INCOME

No significant changes.

NOTE 8 – DERIVATIVE INSTRUMENTS

None.

NOTE 9 – INCOME TAXES

No significant changes.

NOTE 10 – INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

No significant changes.

NOTE 11 – DEBT

None.

NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS**A. Defined Benefit Plan - None.**

| (4) | Components of net periodic benefit cost | Pension Benefits | | | Postretirement Benefits | | | Special or Contractual Benefits per SSAP No. 11 | | |
|-----|---|------------------|------------|----------------|-------------------------|----------------|------------|---|------------|----------------|
| | | Current Period | Prior Year | Current Period | Prior Year | Current Period | Prior Year | Current Period | Prior Year | Current Period |
| a. | Service cost | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A |
| b. | Interest cost | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| c. | Expected return on plan assets | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| d. | Transition asset or obligation | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| e. | Gains and losses | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| f. | Prior service cost or credit | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| g. | Gain or loss recognized due to a settlement curtailment | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| h. | Total net periodic benefit cost | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A | \$ N/A |

NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS(10) The portion of unassigned funds (surplus) represented or reduced by unrealized gains and losses is: \$(621,521)**NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS**

No significant changes.

NOTES TO FINANCIAL STATEMENTS**NOTE 15 – LEASES**

No significant changes.

NOTE 16 – INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant changes.

NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

B. Transfer and Servicing of Financial Assets

N/A.

C. Wash Sales

(1) None

NOTE 18 – GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE PORTION OF PARTIALLY INSURED PLANS

N/A.

NOTE 19 – DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

N/A.

NOTE 20 – FAIR VALUE MEASUREMENTS

A.

(1) Fair Value Measurements at Reporting Date

| Assets at Fair Value | | Level 1 | Level 2 | Level 3 | Total |
|---|--|--------------|---------|---------|--------------|
| Perpetual Preferred Stock - Industrial & Miscellaneous (Unaffiliated) | | \$ 168,833 | \$ | \$ | \$ 168,833 |
| Bonds- Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | 267,599 | | | 267,599 |
| Common Stock - Industrial & Miscellaneous | | 5,605,166 | | | 5,605,166 |
| Common Stock - Subsidiary | | 926 | | | 926 |
| Total | | \$ 6,042,523 | \$ | \$ | \$ 6,042,523 |

| Liabilities at Fair Value | | Level 1 | Level 2 | Level 3 | Total |
|---------------------------|--|---------|---------|---------|-------|
| N/A | | \$ | \$ | \$ | \$ |
| Total | | \$ | \$ | \$ | \$ |

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

| a. Assets | Beginning Balance at current period | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at current period |
|-----------|-------------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|----------------------------------|
| | N/A | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

| b. Liabilities | Beginning Balance at current period | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at current period |
|----------------|-------------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|----------------------------------|
| | N/A | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

C.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|-----------------|-----------|-----------|-----------|----------------------------------|
| N/A | \$ | \$ | \$ | \$ | \$ | \$ |

D. Not Practicable to Estimate Fair Value

| Type of Class or Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|---------------------------------------|----------------|-------------------------|---------------|-------------|
| N/A | \$ | % | | |

NOTE 21 – OTHER ITEMS

None.

NOTES TO FINANCIAL STATEMENTS

NOTE 22 – EVENTS SUBSEQUENT

None.

NOTE 23 – REINSURANCE

No significant changes.

NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

None.

NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2015 were \$1.911 million. As of March 31, 2016, \$202 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 \$1.703 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore there has been \$6 thousand favorable prior year development from December 31, 2005 to March 31, 2016. This increase is generally the result from ongoing analysis of loss developmental trends. Original reserve estimates are increased and decreased as additional information becomes known regarding individual claims.

NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS

N/A.

NOTE 27 – STRUCTURED SETTLEMENTS

None.

NOTE 28 – HEALTH CARE RECEIVABLES

N/A.

NOTE 29 – PARTICIPATING POLICIES

N/A.

NOTE 30 – PREMIUM DEFICIENCY RESERVES

No significant changes.

NOTE 31 – HIGH DEDUCTIBLES

None..

NOTE 32 – DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant changes.

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:

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

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

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

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

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1 | 2 NAIC Company Code | 3 State of Domicile |
|----------------|------------------------------|---------------------------|
| Name of Entity | | |

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). 09/02/2011

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 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).

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____ 0

13. Amount of real estate and mortgages held in short-term investments: \$ _____ 0

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:

14.21 Bonds
 14.22 Preferred Stock
 14.23 Common Stock
 14.24 Short-Term Investments
 14.25 Mortgage Loans on Real Estate
 14.26 All Other
 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

| 1 Prior Year-End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|--|
| \$ 0 | \$ 0 |
| 0 | 0 |
| 926 | 926 |
| 0 | 0 |
| 0 | 0 |
| 0 | 0 |
| \$ 926 | \$ 926 |
| \$ 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 |
|---|--|
| Fifth-Third Bank | 38 Fountain Square Plaza, Cincinnati, Ohio 45263 |
| American Enterprise Investment Services, Inc. | 70400 Ameriprise Financial Center, Minneapolis, MN 55474 |

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 Investment Analysis Office* been followed? Yes [X] No []

18.2 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 |
| Total | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

5.1 Operating Percentages:

| | |
|---|--------|
| 5.1 A&H loss percent | 0.000% |
| 5.2 A&H cost containment percent | 0.000% |
| 5.3 A&H expense percent excluding cost containment expenses | 0.000% |

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the 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 ID Number | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Type of Reinsurer | 6 Certified Reinsurer Rating (1 through 6) | 7 Effective Date of Certified Reinsurer Rating |
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|

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. | 883,968 | 829,809 | 123,413 | 1,031,144 | 2,096,431 |
| 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. | 121,527 | 91,456 | (2,352) | 42,320 | 43,566 |
| 24. Minnesota..... | MN | N. | | | | | |
| 25. Mississippi..... | MS | N. | | | | | |
| 26. Missouri..... | MO | N. | | | | | |
| 27. Montana..... | MT | N. | | | | | |
| 28. Nebraska..... | NE | N. | | | | | |
| 29. Nevada..... | NV | N. | | | | | |
| 30. New Hampshire..... | NH | N. | | | | | |
| 31. New Jersey..... | NJ | N. | | | | | |
| 32. New Mexico..... | NM | N. | | | | | |
| 33. New York..... | NY | N. | | | | | |
| 34. North Carolina..... | NC | N. | | | | | |
| 35. North Dakota..... | ND | N. | | | | | |
| 36. Ohio..... | OH | L. | 1,634,111 | 1,491,070 | 61,208 | 616,695 | 2,217,433 |
| 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..... | CAN | N. | | | | | |
| 58. Aggregate Other Alien..... | OT | XXX. | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | | (a) 3 | 2,639,606 | 2,412,335 | 182,269 | 1,690,159 | 4,357,429 |
| | | | | | | | 6,631,669 |

DETAILS OF WRITE-INS

| | | | | | | | |
|--|------|---|---|---|---|---|---|
| 58001. | XXX. | | | | | | |
| 58002. | XXX. | | | | | | |
| 58003. | XXX. | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page..... | XXX. | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (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 | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Public Traded (U.S. or International) | Name of Parent, Subsidiaries or Affiliates | Domi-ciliary 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..... | 100.000 | Affinity Mutual Insurance Company..... | |

Q12

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..... | 274,089 | 11,000 | .4.0 | (21.7) |
| 2. Allied lines..... | 182,726 | (2,352) | (1.3) | 525.3 |
| 3. Farmowners multiple peril..... | | | 0.0 | |
| 4. Homeowners multiple peril..... | | | 0.0 | |
| 5. Commercial multiple peril..... | 1,042,919 | (17,523) | (1.7) | 21.4 |
| 6. Mortgage guaranty..... | | | 0.0 | |
| 8. Ocean marine..... | | | 0.0 | |
| 9. Inland marine..... | 99,436 | | 0.0 | 23.6 |
| 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..... | 119,547 | | 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..... | 209,294 | 161,669 | .77.2 | 26.6 |
| 21. Auto physical damage..... | 90,581 | (5,453) | (6.0) | 71.5 |
| 22. Aircraft (all perils)..... | | | 0.0 | |
| 23. Fidelity..... | 2,923 | | 0.0 | |
| 24. Surety..... | 2,695 | | 0.0 | |
| 26. Burglary and theft..... | 691 | (1,180) | (170.7) | |
| 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..... | 2,024,901 | 146,162 | .7.2 | 63.2 |

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 | 0.00 | XXX |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)..... | 0.0 | 0.0 | 0.00 | |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date | |
|--|-------------------------|------------------------------|---------------------------------|--|
| | | | | |
| 1. Fire..... | 409,477 | 409,477 | 383,512 | |
| 2. Allied lines..... | 272,985 | 272,985 | 255,674 | |
| 3. Farmowners multiple peril..... | | | | |
| 4. Homeowners multiple peril..... | | | | |
| 5. Commercial multiple peril..... | 1,250,796 | 1,250,796 | 1,150,468 | |
| 6. Mortgage guaranty..... | | | | |
| 8. Ocean marine..... | | | | |
| 9. Inland marine..... | 146,704 | 146,704 | 130,289 | |
| 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..... | 152,108 | 152,108 | 146,486 | |
| 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..... | 263,128 | 263,128 | 232,160 | |
| 21. Auto physical damage..... | 139,638 | 139,638 | 109,031 | |
| 22. Aircraft (all perils)..... | | | | |
| 23. Fidelity..... | 2,559 | 2,559 | 2,482 | |
| 24. Surety..... | 1,775 | 1,775 | 1,686 | |
| 26. Burglary and theft..... | 436 | 436 | 547 | |
| 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..... | 2,639,606 | 2,639,606 | 2,412,335 | |

DETAILS OF WRITE-INS

| | | | |
|---|-----|-----|---|
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0.0 | 0.0 | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)..... | 0.0 | 0.0 | 0 |

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | YES |

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.

Bar Code:

NONE

Statement for March 31, 2016 of the **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..... | 112,842 | 116,254 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | | |
| 2.2 Additional investment made after acquisition..... | | 2,251 |
| 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..... | 1,419 | 5,663 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 111,424 | 112,842 |
| 10. Deduct total nonadmitted amounts..... | | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | 111,424 | 112,842 |

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..... | 7,626,131 | 8,166,897 |
| 2. Cost of bonds and stocks acquired..... | 869,977 | 3,943,812 |
| 3. Accrual of discount..... | | 166 |
| 4. Unrealized valuation increase (decrease)..... | 300,142 | (688,657) |
| 5. Total gain (loss) on disposals..... | (49,278) | (299,076) |
| 6. Deduct consideration for bonds and stocks disposed of..... | 394,749 | 3,427,838 |
| 7. Deduct amortization of premium..... | 14,965 | 69,173 |
| 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)..... | 8,337,259 | 7,626,131 |
| 11. Deduct total nonadmitted amounts..... | 926 | 926 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 8,336,333 | 7,625,205 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|--|--|--|--|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 3,258,043 | 395,221 | 791,368 | (221) | 2,861,676 | | | 3,258,043 |
| 2. NAIC 2 (a)..... | 1,582,469 | 54,105 | 127,153 | (119,470) | 1,389,951 | | | 1,582,469 |
| 3. NAIC 3 (a)..... | 102,436 | | 25,000 | 101,198 | 178,634 | | | 102,436 |
| 4. NAIC 4 (a)..... | 25,893 | | | 1,061 | 26,954 | | | 25,893 |
| 5. NAIC 5 (a)..... | 62,250 | | | 3,375 | 65,625 | | | 62,250 |
| 6. NAIC 6 (a)..... | | | | 0 | | | | |
| 7. Total Bonds..... | 5,031,091 | 449,327 | 943,521 | (14,058) | 4,522,840 | 0 | 0 | 5,031,091 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | | | | | 0 | | | |
| 9. NAIC 2..... | 117,000 | | | 5,088 | 122,088 | | | 117,000 |
| 10. NAIC 3..... | 46,745 | | | | 46,745 | | | 46,745 |
| 11. NAIC 4..... | | | | | 0 | | | |
| 12. NAIC 5..... | | | | | 0 | | | |
| 13. NAIC 6..... | | | | | 0 | | | |
| 14. Total Preferred Stock..... | 163,745 | 0 | 0 | 5,088 | 168,833 | 0 | 0 | 163,745 |
| 15. Total Bonds and Preferred Stock..... | 5,194,836 | 449,327 | 943,521 | (8,970) | 4,691,673 | 0 | 0 | 5,194,836 |

(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..... | 1,960,505 | XXX..... | 1,960,505 | .241 | |

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..... | 2,359,622 | 2,687,424 |
| 2. Cost of short-term investments acquired..... | 342,251 | 2,830,983 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 741,368 | 3,158,785 |
| 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)..... | 1,960,505 | 2,359,622 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 1,960,505 | 2,359,622 |

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

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (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..... |  | XXX..... |  | XXX..... |  | XXX..... |  | XXX..... |
| 4. Less: Closed or Disposed of Transactions..... | | | | | | | | | 0 | 0 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria..... | | | | | | | | | 0 | 0 |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value..... | XXX..... |  | XXX..... |  | XXX..... |  | XXX..... |  | 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)..... | _____ 0 |
| 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 |

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, Section 1, Column 8..... | _____ |
| 11. Part D, Section 1, 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 20..... | _____ |
| 15. Part D, Section 1, 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..... | ..... | ..... |
| 6. Deduct consideration received on disposals..... | ..... | ..... |
| 7. Deduct amortization of premium..... | ..... | ..... |
| 8. Total foreign exchange change in book/ adjusted carrying value..... | ..... | ..... |
| 9. Deduct current year's other-than-temporary impairment recognized..... | ..... | ..... |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | .0 | .0 |
| 11. Deduct total nonadmitted amounts..... | ..... | ..... |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | .0 | .0 |

NONE

SCHEDULE A - PART 2

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

| 1 Description of Property | Location | | 4 | 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 | 4 Date Acquired | | | | | |

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 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 Total Foreign Exchange Change in B./A.C.V. (11 - 9 - 10) | 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 Other-Than-Temporary Impairment Recognized | 10 Current Year's Change in Encumbrances | 11 Total Change in B./A.C.V. (11 - 9 - 10) | 12 Total Foreign Exchange Change in B./A.C.V. | 13 Book/Adjusted Carrying Value Less Encumbrances on Disposal | | | | | | | |

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 Prior Year | 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 | | | | | | | | | |
| 205363 AL 8 | Computer Sciences Corporation Note..... | | 01/21/2016.... | Ameriprise Financial Services, Inc..... | | 27,323 | 25,000 | 591 | 2FE..... |
| 443510 AE 2 | Hubbell Inc. Senior Note..... | | 01/21/2016.... | Ameriprise Financial Services, Inc..... | | 27,467 | 25,000 | 227 | 1FE..... |
| 89236T AY 1 | Toyota Motor Credit Corporation Medium Term Note..... | | 01/21/2016.... | Ameriprise Financial Services, Inc..... | | 25,504 | 25,000 | 128 | 1FE..... |
| 92857W AE 0 | Vodafone Group plc Global Notes..... | F | 01/21/2016.... | Ameriprise Financial Services, Inc..... | | 26,782 | 25,000 | .35 | 2FE..... |
| 38999999. | Total Bonds - Industrial and Miscellaneous..... | | | | | 107,076 | 100,000 | 982 | XXX |
| 8399997. | Total Bonds - Part 3..... | | | | | 107,076 | 100,000 | 982 | XXX |
| 8399999. | Total Bonds..... | | | | | 107,076 | 100,000 | 982 | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | |
| 02209S 10 3 | Altria Group Inc..... | | 01/21/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 57,564 | XXX | L..... | |
| 26884U 10 9 | EPR Properties..... | | 01/21/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 55,471 | XXX | L..... | |
| 80105N 10 5 | Sanofi..... | F | 01/21/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 40,634 | XXX | L..... | |
| 87612G 10 1 | Targa Resources Corporation..... | | 02/17/2016.... | Targa Resources Corporation (Merger Targa Resource Partners)..... | 724,780 | 15,857 | XXX | L..... | |
| 037833 10 0 | Apple Inc..... | | 02/18/2016.... | Ameriprise Financial Services, Inc..... | .500,000 | 48,676 | XXX | L..... | |
| 060505 10 4 | Bank of America Corporation..... | | 02/18/2016.... | Ameriprise Financial Services, Inc..... | .5,000,000 | 61,806 | XXX | L..... | |
| 744320 10 2 | Prudential Financial, Inc..... | | 02/18/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 65,922 | XXX | L..... | |
| 87165B 10 3 | Synchrony Financial..... | | 02/18/2016.... | Ameriprise Financial Services, Inc..... | 2,000,000 | 53,366 | XXX | L..... | |
| 563568 10 4 | Manitowoc Foodservice, Inc..... | | 03/04/2016.... | Manitowoc Foodservice, Inc (Spin-off Manitowoc Company)..... | 4,000,000 | 53,440 | XXX | L..... | |
| 16208T 10 2 | Chatham Lodging Trust..... | | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 3,000,000 | 63,571 | XXX | L..... | |
| 232806 10 9 | Cypress Semiconductor Corporation..... | | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 4,000,000 | 34,802 | XXX | L..... | |
| 345370 86 0 | Ford Motor Company..... | | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 3,000,000 | 41,356 | XXX | L..... | |
| 37733W 10 5 | GlaxoSmithKline plc..... | F | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 40,703 | XXX | L..... | |
| 478366 10 7 | Johnson Controls, Inc..... | | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 2,000,000 | 77,823 | XXX | L..... | |
| 747525 10 3 | QUALCOMM Inc..... | | 03/17/2016.... | Ameriprise Financial Services, Inc..... | 1,000,000 | 51,913 | XXX | L..... | |
| 9099999. | Total Common Stocks - Industrial and Miscellaneous..... | | | | | 762,902 | XXX | .0 | XXX |
| 9799997. | Total Common Stocks - Part 3..... | | | | | 762,902 | XXX | .0 | XXX |
| 9799999. | Total Common Stocks..... | | | | | 762,902 | XXX | .0 | XXX |
| 9899999. | Total Preferred and Common Stocks..... | | | | | 762,902 | XXX | .0 | XXX |
| 9999999. | Total Bonds, Preferred and Common Stocks..... | | | | | .869,977 | XXX | 982 | XXX |

(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 For eign | 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 Total Foreign Exchange Change in B/A.C.V. | 17 Book/Adjusted Carrying Value at Disposal Date | 18 Foreign Exchange Gain (Loss) on Disposal | 19 Realized Gain (Loss) on Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Design- ation 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 | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |

Bonds - Industrial and Miscellaneous

| | | | | | | | | | | | | | | | | | | | | | | | |
|--|---|---|-------------|--------------|--|--|---------|---------|---------|---------|---|-------|---|-------|---|---------|---|-----|------|--------|---------------|---------------|----------|
| 26138E AM 1 | Dr Pepper Snapple Group Inc Sr Note..... | | 01/15/2016. | Matured..... | | | 25,000 | 25,000 | 26,404 | 25,015 | | (15) | | (15) | | 25,000 | | | | 0 | .325 | 01/15/2016... | 2FE..... |
| 65535H AC 3 | Nomura Holdings, Inc..... | F | 01/19/2016. | Matured..... | | | 25,000 | 25,000 | 26,544 | 25,036 | | (36) | | (36) | | 25,000 | | | | 0 | .516 | 01/19/2016... | 2FE..... |
| 71645W AT 8 | Petrobras International Fin Co GTD Global Note..... | F | 01/27/2016. | Matured..... | | | 25,000 | 25,000 | 26,229 | 25,022 | | (22) | | (22) | | 25,000 | | | | 0 | .484 | 01/27/2016... | 3FE..... |
| 437076 AP 7 | Home Depot Inc Senior Notes..... | . | 03/01/2016. | Matured..... | | | 25,000 | 25,000 | 28,794 | 25,111 | | (111) | | (111) | | 25,000 | | | | 0 | .675 | 03/01/2016... | 1FE..... |
| 56585A AE 2 | Marathon Pete Corp Sr Note..... | . | 03/01/2016. | Matured..... | | | 25,000 | 25,000 | 25,948 | 25,037 | | (37) | | (37) | | 25,000 | | | | 0 | .438 | 03/01/2016... | 2FE..... |
| 086516 AK 7 | Best Buy Inc Note..... | . | 03/15/2016. | Matured..... | | | 25,000 | 25,000 | 25,087 | 25,004 | | (4) | | (4) | | 25,000 | | | | 0 | .469 | 03/15/2016... | 2FE..... |
| 540424 AN 8 | Loews Corp Notes..... | . | 03/15/2016. | Matured..... | | | 25,000 | 25,000 | 28,053 | 25,110 | | (110) | | (110) | | 25,000 | | | | 0 | .656 | 03/15/2016... | 1FE..... |
| 205363 AL 8 | Computer Sciences Corporation Note | . | 03/17/2016. | Called..... | | | 27,467 | 25,000 | 27,323 | | | (170) | | (170) | | 27,153 | | 314 | .314 | .822 | 03/15/2018... | 2FE..... | |
| 3899999. Total Bonds - Industrial and Miscellaneous..... | | | | | | | 202,467 | 200,000 | 214,382 | 175,335 | 0 | (506) | 0 | (506) | 0 | 202,153 | 0 | 314 | .314 | .4,384 | XXX | XXX | |
| 8399997. Total Bonds - Part 4..... | | | | | | | 202,467 | 200,000 | 214,382 | 175,335 | 0 | (506) | 0 | (506) | 0 | 202,153 | 0 | 314 | .314 | .4,384 | XXX | XXX | |
| 8399999. Total Bonds..... | | | | | | | 202,467 | 200,000 | 214,382 | 175,335 | 0 | (506) | 0 | (506) | 0 | 202,153 | 0 | 314 | .314 | .4,384 | XXX | XXX | |

Common Stocks - Industrial and Miscellaneous

| | | | | | | | | | | | | | | | | | | | | | | |
|---|------------------------------------|---|-------------|-------------------------------------|-----------|---------|-----|---------|---------|--------|-------|---|--------|---|---------|---|--|----------|----------|-------|--------|--------|
| 40414L 10 9 | HCP, Inc..... | . | 02/18/2016. | Ameriprise Financial Svcs, Inc..... | 2,000,000 | 55,813 | XXX | 76,282 | 76,480 | (198) | | | (198) | | 76,282 | | | (20,470) | (20,470) | 1,150 | XXX | L..... |
| 87611X 10 5 | Targa Resources Partners LP..... | . | 02/17/2016. | Merger - Targa Res. Corp..... | 1,169,000 | 15,857 | XXX | 50,852 | 19,324 | 31,528 | | | 31,528 | | 50,852 | | | (34,994) | (34,994) | .964 | XXX | L..... |
| 87612G 10 1 | Targa Resources Corporation..... | . | 02/25/2016. | Targa Res. Corp - Cash in Lieu..... | 0.780 | .17 | XXX | .17 | | | | | 0 | | .17 | | | | | 0 | XXX | L..... |
| 563571 10 8 | Manitowac Company, Inc. (The)..... | . | 03/04/2016. | Spin-Off Valuation Adjustment..... | | 26,720 | XXX | 26,720 | 26,720 | | | | 0 | | 26,720 | | | | 0 | XXX | L..... | |
| 563571 10 8 | Manitowac Company, Inc. (The)..... | . | 03/04/2016. | Spin-Off Valuation Adjustment..... | | 26,720 | XXX | 26,720 | 26,720 | | | | 0 | | 26,720 | | | | 0 | XXX | L..... | |
| 30161N 10 1 | Exelon Corporation..... | . | 03/07/2016. | Ameriprise Financial Svcs, Inc..... | 2,000,000 | 67,155 | XXX | 61,283 | 55,540 | 5,743 | | | 5,743 | | 61,283 | | | 5,872 | 5,872 | .620 | XXX | L..... |
| 909999. Total Common Stocks - Industrial and Miscellaneous..... | | | | | | 192,282 | XXX | 241,874 | 204,784 | 37,073 | 0 | 0 | 37,073 | 0 | 241,874 | 0 | | (49,592) | (49,592) | 2,734 | XXX | XXX |
| 9799997 Total Common Stocks - Part 4..... | | | | | | 192,282 | XXX | 241,874 | 204,784 | 37,073 | 0 | 0 | 37,073 | 0 | 241,874 | 0 | | (49,592) | (49,592) | 2,734 | XXX | XXX |
| 9799999. Total Common Stocks..... | | | | | | 192,282 | XXX | 241,874 | 204,784 | 37,073 | 0 | 0 | 37,073 | 0 | 241,874 | 0 | | (49,592) | (49,592) | 2,734 | XXX | XXX |
| 9899999. Total Preferred and Common Stocks..... | | | | | | 192,282 | XXX | 241,874 | 204,784 | 37,073 | 0 | 0 | 37,073 | 0 | 241,874 | 0 | | (49,592) | (49,592) | 2,734 | XXX | XXX |
| 9999999. Total Bonds, Preferred and Common Stocks..... | | | | | | 394,749 | XXX | 456,256 | 380,119 | 37,073 | (506) | 0 | 36,568 | 0 | 444,027 | 0 | | (49,278) | (49,278) | 7,118 | XXX | XXX |

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

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 Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | 19 Cumulative Variation Margin for All Other Hedges | 20 Change in Variation Margin Gain (Loss) Recognized in Current Year | 21 Hedge Effectiveness at Inception and at Year- end (b) | 22 Potential Exposure |
|-----------------------|-----------------------------|-------------------------|------------------|--|--|-----------------------------------|---|---------------|---------------------|----------------------------|-------------------------------|------------------|---------------------------------------|---|---------------------------------------|---|--|---|--|---|-----------------------------|
| | | | | | | | | | | | | | | 15 Cumulative Variation Margin | 16 Deferred Variation Margin | 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | | | | | |
| | | | | | | | | | | | | | | | | | | | | | |

NONE

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 |0 | ..... | ..... | ..... |  |  |

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|--|----------------------------|---------------------------|------------------|-----------------|----------------|--------------------------------------|-----------------------|-------------------------------------|
|--|----------------------------|---------------------------|------------------|-----------------|----------------|--------------------------------------|-----------------------|-------------------------------------|

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. Total 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 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. Total 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

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..... | | | | | 549,151 | 503,969 | 960,562 | XXX |
| JPMorgan Chase Bank, N.A. - Savings..... Lima, Ohio..... | | 0.030 | .1 | | 8,658 | 8,658 | 8,658 | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX | .1 | .0 | 557,808 | 512,627 | 969,220 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | .1 | .0 | 557,808 | 512,627 | 969,220 | XXX |
| 0499999. Cash in Company's Office..... | XXX | XXX | XXX | XXX | 100 | 100 | 100 | XXX |
| 0599999. Total Cash..... | XXX | XXX | .1 | .0 | 557,908 | 512,727 | 969,320 | 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



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

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 Direct Written Premiums | 2 Direct Earned Premiums | 3 Direct Losses Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| | | |

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: \$.....972

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: