



QUARTERLY STATEMENT

As of March 31, 2016  
of the Condition and Affairs of the

Affinity Mutual Insurance Company

NAIC Group Code..... 0, 0	NAIC Company Code..... 16748	Employer's ID Number..... 34-4317240
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 17, 1934	Commenced Business..... May 1, 1935	
Statutory Home Office	722 North Cable Road..... Lima ..... OH ..... 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	419-227-6604
	(Street and Number) (City or Town, State, Country and Zip Code)	(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	419-227-6604
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.affinity-mutual.com	
Statutory Statement Contact	Brent A. Helmke	419-227-6604
	(Name)	(Area Code) (Telephone Number) (Extension)
	bhelmke@affinity-mutual.com	419-224-4874
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Jack L. Brinkman	President	2. Jack L. Brinkman	Secretary
3. Brent A. Helmke	Treasurer	4.	

OTHER

Eldon M. Helmke	Chairman	David W. Seemann	Vice Chairman
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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)	(Signature)	(Signature)
Jack L. Brinkman	Jack L. Brinkman	Brent A. Helmke
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	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	2
		Current Statement Date	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

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 .....			
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Inside Amount input area:

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

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
	a.	Service cost	\$	N/A	\$	N/A	\$	N/A
	b.	Interest cost		N/A		N/A		N/A
	c.	Expected return on plan assets		N/A		N/A		N/A
	d.	Transition asset or obligation		N/A		N/A		N/A
	e.	Gains and losses		N/A		N/A		N/A
	f.	Prior service cost or credit		N/A		N/A		N/A
	g.	Gain or loss recognized due to a settlement curtailment		N/A		N/A		N/A
	h.	Total net periodic benefit cost	\$	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

	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
a. Assets										
N/A	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

	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
b. Liabilities										
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 [ ☒ ]
- 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 [ ☒ ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ] No [ ☐ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [ ☐ ] No [ ☒ ]
- 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 [ ☒ ]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]

- 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 [ ☒ ]
- 6.6

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ☐ ] No [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☒ ]

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

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ ☒ ] 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 [ ☒ ]
- 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 [ ☒ ]
- 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?
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- Yes ☐

No ☒

\$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.)
- 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:
13. Amount of real estate and mortgages held in short-term investments:
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- 14.2 If yes, please complete the following:
- Yes ☐

No ☒

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

No ☒

Yes ☐

No ☒

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:
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:
- 16.3 Total payable for securities lending reported on the liability page:
- \$0

\$0

\$0

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

No ☒

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?
- 18.2 If no, list exceptions:
- Yes ☒

No ☐



SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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	3,218,382
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	135,133
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	3,278,154
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	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

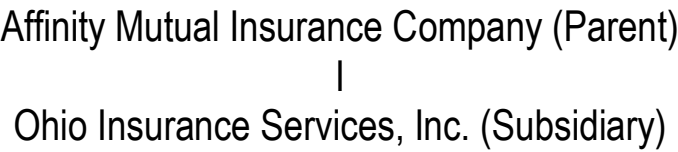
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;  
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed 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

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Q11



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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 Locatio n	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.....	.....



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	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	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
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

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:



**Affinity Mutual Insurance Company**  
**Overflow Page for Write-Ins**

**NONE**

Affinity Mutual Insurance Company  
SCHEDULE A - VERIFICATION  
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....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	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.....0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.....0	.....0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	.....0	.....0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	.....0	.....0

NONE

SCHEDULE BA - VERIFICATION  
Other Long-Term Invested Assets

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

QS102

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.....	00
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.....	00
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

NONE



SCHEDULE DB - PART C - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 2

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.....									.....0	.....0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
4. Less: Closed or Disposed of Transactions.....									.....0	.....0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									.....0	.....0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
7. Ending inventory.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

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

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

NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....
2. Cost of cash equivalents acquired.....	.....	.....
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/ adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....0

NONE

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
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.....
3899999. 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.

QE04



SCHEDULE D - PART 4

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

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

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.....
9099999. 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.

QE05

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64.....				.....	.....						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

NONE

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. 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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JPMorgan Chase Bank, N.A. - Checking..... Lima, Ohio.....					.....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	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

QE13

NONE



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2016

NAIC Group Code.....0

Company Name: Affinity Mutual Insurance Company

NAIC Company Code.....16748

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ X ] No [ ]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy  
be quantified or estimated? ..... Yes [ X ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount  
for D&O liability coverage in CMP packaged policies:  
2.31 Amount quantified: ..... \$.....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: .....