

103

**QUARTERLY STATEMENT**  
**OF THE**  
**Cooperative Group Benefits Plan**

Of

in the state of

**Ohio**

**to the Insurance Department**  
**of the State of**

For the Period Ended  
June 30, 2016

**2016**

**RECEIVED**

**AUG 17 2016**

**OFFICE OF RISK  
ASSESSMENT**



# HEALTH QUARTERLY STATEMENT

As of June 30, 2016  
of the Condition and Affairs of the

## Cooperative Group Benefits Plan

NAIC Group Code.....N/A, (Current Period) (Prior Period) NAIC Company Code..... N/A Employer's ID Number..... 31-1306485

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile USA

Licensed as Business Type MEWA Is HMO Federally Qualified? Yes [ ] No [ ] N/A

Incorporated/Organized.....1987 Commenced Business.....1987

Statutory Home Office 4789 Rings Road, Dublin, Ohio 43017  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office Same 614-766-5800  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Same  
(Street and Number) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records Same 614-766-5800  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address

Statutory Statement Contact Dan Brown 614-766-5800 ext. 595  
(Name) (Area Code) (Telephone Number) (Extension)  
dbrown@ebmconline.com 614-766-0901  
(E-Mail Address) (Fax Number)

### OFFICERS

| 1. | Name | Title | 2. | Name | Title |
|----|------|-------|----|------|-------|
| 3. |      |       | 4. |      |       |

OTHER

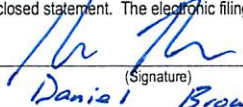
### DIRECTORS OR TRUSTEES

Jeff Troike  
George Secor  
Scott Logue  
Ron Sibert  
Darren Langhals

Mike Hirt

State of..... Ohio  
County of.....Franklin

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.

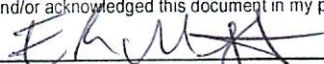
|                                                                                                    |                    |                    |
|----------------------------------------------------------------------------------------------------|--------------------|--------------------|
| <br>(Signature) | N/A<br>(Signature) | N/A<br>(Signature) |
| 1. (Printed Name)<br>Daniel I. Brown                                                               | 2. (Printed Name)  | 3. (Printed Name)  |
| Exec VP - EBML<br>(Title)                                                                          | (Title)            | (Title)            |

Subscribed and sworn to before me  
This 16 day of August 2016

a. Is this an original filing? Yes [X] No [ ]  
b. If no: 1. State the amendment number  
2. Date filed  
3. Number of pages attached

On this 16 day of August 2016

Only Daniel I. Brown  
signed and/or acknowledged this document in my presence.

  
Notary Public



ERICK MONTFORT  
Notary Public, State of Ohio  
My Comm. Expires July 30, 2020  
Recorded in Franklin County  
08/15/2016 11:25:40 AM

**ASSETS**

|                                                                                                                                                         | Current Statement Date |                            |                                              | 4<br>Prior Year Net<br>Admitted Assets |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|----------------------------|----------------------------------------------|----------------------------------------|
|                                                                                                                                                         | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                        |
| 1. Bonds.....                                                                                                                                           |                        |                            | 0                                            |                                        |
| 2. Stocks:                                                                                                                                              |                        |                            |                                              |                                        |
| 2.1 Preferred stocks.....                                                                                                                               |                        |                            | 0                                            |                                        |
| 2.2 Common stocks.....                                                                                                                                  |                        |                            | 0                                            |                                        |
| 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<br>encumbrances).....                                                                             |                        |                            | 0                                            |                                        |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....                                                                   |                        |                            | 0                                            |                                        |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                          |                        |                            | 0                                            |                                        |
| 5. Cash (\$.....14,837,438), cash equivalents (\$.....0)<br>and short-term investments (\$.....0).....                                                  | 14,837,438             |                            | 14,837,438                                   | 13,139,870                             |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                               |                        |                            | 0                                            |                                        |
| 7. Derivatives.....                                                                                                                                     |                        |                            | 0                                            |                                        |
| 8. Other invested assets.....                                                                                                                           |                        |                            | 0                                            |                                        |
| 9. Receivables for securities.....                                                                                                                      |                        |                            | 0                                            |                                        |
| 10. Securities lending reinvested collateral assets.....                                                                                                |                        |                            | 0                                            |                                        |
| 11. Aggregate write-ins for invested assets.....                                                                                                        | 0                      | 0                          | 0                                            | 0                                      |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                            | 14,837,438             | 0                          | 14,837,438                                   | 13,139,870                             |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                               |                        |                            | 0                                            |                                        |
| 14. Investment income due and accrued.....                                                                                                              |                        |                            | 0                                            |                                        |
| 15. Premiums and considerations:                                                                                                                        |                        |                            |                                              |                                        |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                         |                        |                            | 0                                            |                                        |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$.....0 earned but unbilled premiums)..... |                        |                            | 0                                            |                                        |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to<br>redetermination (\$.....0).....                                              |                        |                            | 0                                            |                                        |
| 16. Reinsurance:                                                                                                                                        |                        |                            |                                              |                                        |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                           |                        |                            | 0                                            |                                        |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                           |                        |                            | 0                                            |                                        |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                          |                        |                            | 0                                            |                                        |
| 17. Amounts receivable relating to uninsured plans.....                                                                                                 |                        |                            | 0                                            |                                        |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                       |                        |                            | 0                                            |                                        |
| 18.2 Net deferred tax asset.....                                                                                                                        |                        |                            | 0                                            |                                        |
| 19. Guaranty funds receivable or on deposit.....                                                                                                        |                        |                            | 0                                            |                                        |
| 20. Electronic data processing equipment and software.....                                                                                              |                        |                            | 0                                            |                                        |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                      |                        |                            | 0                                            |                                        |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                         |                        |                            | 0                                            |                                        |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                           |                        |                            | 0                                            |                                        |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                            | 80,554                 |                            | 80,554                                       | 126,265                                |
| 25. Aggregate write-ins for other than invested assets.....                                                                                             | 0                      | 0                          | 0                                            | 0                                      |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                             | 14,917,992             | 0                          | 14,917,992                                   | 13,266,135                             |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                        |                        |                            | 0                                            |                                        |
| 28. Total (Lines 26 and 27).....                                                                                                                        | 14,917,992             | 0                          | 14,917,992                                   | 13,266,135                             |

**DETAILS OF WRITE-INS**

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



**LIABILITIES, CAPITAL AND SURPLUS**

|                                                                                                                                                          | Current Period |                |            | Prior Year |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|------------|------------|
|                                                                                                                                                          | 1<br>Covered   | 2<br>Uncovered | 3<br>Total | 4<br>Total |
| 1. Claims unpaid (less \$.....0 reinsurance ceded).....                                                                                                  | 2,863,000      |                | 2,863,000  | 2,630,000  |
| 2. Accrued medical incentive pool and bonus amounts.....                                                                                                 |                |                | .0         |            |
| 3. Unpaid claims adjustment expenses.....                                                                                                                | 232,000        |                | 232,000    | 192,000    |
| 4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....            |                |                | .0         |            |
| 5. Aggregate life policy reserves.....                                                                                                                   |                |                | .0         |            |
| 6. Property/casualty unearned premium reserve.....                                                                                                       |                |                | .0         |            |
| 7. Aggregate health claim reserves.....                                                                                                                  |                |                | .0         |            |
| 8. Premiums received in advance.....                                                                                                                     |                |                | .0         |            |
| 9. General expenses due or accrued.....                                                                                                                  |                |                | .0         |            |
| 10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....                            |                |                | .0         |            |
| 10.2 Net deferred tax liability.....                                                                                                                     |                |                | .0         |            |
| 11. Ceded reinsurance premiums payable.....                                                                                                              |                |                | .0         |            |
| 12. Amounts withheld or retained for the account of others.....                                                                                          |                |                | .0         |            |
| 13. Remittances and items not allocated.....                                                                                                             |                |                | .0         |            |
| 14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....                                          |                |                | .0         |            |
| 15. Amounts due to parent, subsidiaries and affiliates.....                                                                                              |                |                | .0         |            |
| 16. Derivatives.....                                                                                                                                     |                |                | .0         |            |
| 17. Payable for securities.....                                                                                                                          |                |                | .0         |            |
| 18. Payable for securities lending.....                                                                                                                  |                |                | .0         |            |
| 19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and certified \$.....0 reinsurers)..... |                |                | .0         |            |
| 20. Reinsurance in unauthorized and certified (\$.....0) companies.....                                                                                  |                |                | .0         |            |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                         |                |                | .0         |            |
| 22. Liability for amounts held under uninsured plans.....                                                                                                |                |                | .0         |            |
| 23. Aggregate write-ins for other liabilities (including \$.....0 current).....                                                                          | 108,047        | .0             | 108,047    | 130,192    |
| 24. Total liabilities (Lines 1 to 23).....                                                                                                               | 3,203,047      | .0             | 3,203,047  | 2,952,192  |
| 25. Aggregate write-ins for special surplus funds.....                                                                                                   | XXX            | XXX            | .0         | .0         |
| 26. Common capital stock.....                                                                                                                            | XXX            | XXX            |            |            |
| 27. Preferred capital stock.....                                                                                                                         | XXX            | XXX            |            |            |
| 28. Gross paid in and contributed surplus.....                                                                                                           | XXX            | XXX            |            |            |
| 29. Surplus notes.....                                                                                                                                   | XXX            | XXX            |            |            |
| 30. Aggregate write-ins for other than special surplus funds.....                                                                                        | XXX            | XXX            | .0         | .0         |
| 31. Unassigned funds (surplus).....                                                                                                                      | XXX            | XXX            | 11,714,945 | 10,313,943 |
| 32. Less treasury stock, at cost:                                                                                                                        |                |                |            |            |
| 32.1 .....0.000 shares common (value included in Line 26 \$.....0).....                                                                                  | XXX            | XXX            |            |            |
| 32.2 .....0.000 shares preferred (value included in Line 27 \$.....0).....                                                                               | XXX            | XXX            |            |            |
| 33. Total capital and surplus (Lines 25 to 31 minus Line 32).....                                                                                        | XXX            | XXX            | 11,714,945 | 10,313,943 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33).....                                                                                        | XXX            | XXX            | 14,917,992 | 13,266,135 |

**DETAILS OF WRITE-INS**

|                                                                          |         |     |         |         |
|--------------------------------------------------------------------------|---------|-----|---------|---------|
| 2301. Accounts Payable.....                                              | 108,047 |     | 108,047 | 130,192 |
| 2302. ....                                                               |         |     | .0      |         |
| 2303. ....                                                               |         |     | .0      |         |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | .0      | .0  | .0      | .0      |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....       | 108,047 | .0  | 108,047 | 130,192 |
| 2501. ....                                                               |         |     |         |         |
| 2502. ....                                                               |         |     |         |         |
| 2503. ....                                                               |         |     |         |         |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | XXX     | XXX | .0      | .0      |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | XXX     | XXX | .0      | .0      |
| 3001. ....                                                               |         |     |         |         |
| 3002. ....                                                               |         |     |         |         |
| 3003. ....                                                               |         |     |         |         |
| 3098. Summary of remaining write-ins for Line 30 from overflow page..... | XXX     | XXX | .0      | .0      |
| 3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....       | XXX     | XXX | .0      | .0      |

## STATEMENT OF REVENUE AND EXPENSES

|                                                                                                                                      | Current Year<br>To Date |            | Prior Year<br>To Date | Prior Year<br>Ended December 31 |
|--------------------------------------------------------------------------------------------------------------------------------------|-------------------------|------------|-----------------------|---------------------------------|
|                                                                                                                                      | 1<br>Uncovered          | 2<br>Total | 3<br>Total            | 4<br>Total                      |
| 1. Member months.....                                                                                                                | XXX                     | 12,426     | 12,403                | 24,715                          |
| 2. Net premium income (including \$.....0 non-health premium income).....                                                            | XXX                     | 14,130,221 | 13,719,248            | 27,262,185                      |
| 3. Change in unearned premium reserves and reserve for rate credits.....                                                             | XXX                     |            |                       |                                 |
| 4. Fee-for-service (net of \$.....0 medical expenses).....                                                                           | XXX                     |            |                       |                                 |
| 5. Risk revenue.....                                                                                                                 | XXX                     |            |                       |                                 |
| 6. Aggregate write-ins for other health care related revenues.....                                                                   | XXX                     | 0          | 0                     | 0                               |
| 7. Aggregate write-ins for other non-health revenues.....                                                                            | XXX                     | 0          | 0                     | 0                               |
| 8. Total revenues (Lines 2 to 7).....                                                                                                | XXX                     | 14,130,221 | 13,719,248            | 27,262,185                      |
| <b>Hospital and Medical:</b>                                                                                                         |                         |            |                       |                                 |
| 9. Hospital/medical benefits.....                                                                                                    |                         | 8,950,179  | 8,174,584             | 17,588,916                      |
| 10. Other professional services.....                                                                                                 |                         |            |                       |                                 |
| 11. Outside referrals.....                                                                                                           |                         |            |                       |                                 |
| 12. Emergency room and out-of-area.....                                                                                              |                         |            |                       |                                 |
| 13. Prescription drugs.....                                                                                                          |                         | 2,369,553  | 1,781,863             | 3,906,591                       |
| 14. Aggregate write-ins for other hospital and medical.....                                                                          | 0                       | 233,000    | 0                     | (27,000)                        |
| 15. Incentive pool, withhold adjustments and bonus amounts.....                                                                      |                         |            |                       |                                 |
| 16. Subtotal (Lines 9 to 15).....                                                                                                    | 0                       | 11,552,732 | 9,956,447             | 21,468,507                      |
| <b>Less:</b>                                                                                                                         |                         |            |                       |                                 |
| 17. Net reinsurance recoveries.....                                                                                                  |                         |            |                       |                                 |
| 18. Total hospital and medical (Lines 16 minus 17).....                                                                              | 0                       | 11,552,732 | 9,956,447             | 21,468,507                      |
| 19. Non-health claims (net).....                                                                                                     |                         |            |                       |                                 |
| 20. Claims adjustment expenses, including \$.....0 cost containment expenses.....                                                    |                         | 885,244    | 779,779               | 1,565,902                       |
| 21. General administrative expenses.....                                                                                             |                         | 105,080    | 92,938                | 518,802                         |
| 22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....     |                         |            |                       |                                 |
| 23. Total underwriting deductions (Lines 18 through 22).....                                                                         | 0                       | 12,543,056 | 10,829,164            | 23,553,211                      |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23).....                                                                          | XXX                     | 1,587,165  | 2,890,084             | 3,708,974                       |
| 25. Net investment income earned.....                                                                                                |                         | 14,021     | 9,133                 | 16,939                          |
| 26. Net realized capital gains (losses) less capital gains tax of \$.....0.....                                                      |                         |            |                       |                                 |
| 27. Net investment gains or (losses) (Lines 25 plus 26).....                                                                         | 0                       | 14,021     | 9,133                 | 16,939                          |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)]..... |                         |            |                       |                                 |
| 29. Aggregate write-ins for other income or expenses.....                                                                            | 0                       | (200,184)  | (298,998)             | 0                               |
| 30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....   | XXX                     | 1,401,002  | 2,600,219             | 3,725,913                       |
| 31. Federal and foreign income taxes incurred.....                                                                                   | XXX                     |            |                       |                                 |
| 32. Net income (loss) (Lines 30 minus 31).....                                                                                       | XXX                     | 1,401,002  | 2,600,219             | 3,725,913                       |

## DETAILS OF WRITE-INS

|                                                                          |     |           |           |          |
|--------------------------------------------------------------------------|-----|-----------|-----------|----------|
| 0601. ....                                                               | XXX |           |           |          |
| 0602. ....                                                               | XXX |           |           |          |
| 0603. ....                                                               | XXX |           |           |          |
| 0698. Summary of remaining write-ins for Line 6 from overflow page.....  | XXX | 0         | 0         | 0        |
| 0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....        | XXX | 0         | 0         | 0        |
| 0701. ....                                                               | XXX |           |           |          |
| 0702. ....                                                               | XXX |           |           |          |
| 0703. ....                                                               | XXX |           |           |          |
| 0798. Summary of remaining write-ins for Line 7 from overflow page.....  | XXX | 0         | 0         | 0        |
| 0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....        | XXX | 0         | 0         | 0        |
| 1401. Increase (decrease) in IBNR.....                                   |     | 233,000   |           | (27,000) |
| 1402. ....                                                               |     |           |           |          |
| 1403. ....                                                               |     |           |           |          |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | 0   | 0         | 0         | 0        |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....       | 0   | 233,000   | 0         | (27,000) |
| 2901. ACA Transitional Reinsurance Fee.....                              |     | (200,184) | (298,998) |          |
| 2902. ....                                                               |     |           |           |          |
| 2903. ....                                                               |     |           |           |          |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0   | 0         | 0         | 0        |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | 0   | (200,184) | (298,998) | 0        |



## STATEMENT OF REVENUE AND EXPENSES (Continued)

|                                                                                        | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|----------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>CAPITAL AND SURPLUS ACCOUNT</b>                                                     |                              |                            |                                      |
| 33. Capital and surplus prior reporting year.....                                      | 10,313,943                   | 6,588,030                  | 6,588,030                            |
| 34. Net income or (loss) from Line 32.....                                             | 1,401,002                    | 2,600,219                  | 3,725,913                            |
| 35. Change in valuation basis of aggregate policy and claim reserves.....              |                              |                            |                                      |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0 |                              |                            |                                      |
| 37. Change in net unrealized foreign exchange capital gain or (loss).....              |                              |                            |                                      |
| 38. Change in net deferred income tax.....                                             |                              |                            |                                      |
| 39. Change in nonadmitted assets.....                                                  |                              |                            |                                      |
| 40. Change in unauthorized and certified reinsurance.....                              |                              |                            |                                      |
| 41. Change in treasury stock.....                                                      |                              |                            |                                      |
| 42. Change in surplus notes.....                                                       |                              |                            |                                      |
| 43. Cumulative effect of changes in accounting principles.....                         |                              |                            |                                      |
| 44. Capital changes:                                                                   |                              |                            |                                      |
| 44.1 Paid in.....                                                                      |                              |                            |                                      |
| 44.2 Transferred from surplus (Stock Dividend).....                                    |                              |                            |                                      |
| 44.3 Transferred to surplus.....                                                       |                              |                            |                                      |
| 45. Surplus adjustments:                                                               |                              |                            |                                      |
| 45.1 Paid in.....                                                                      |                              |                            |                                      |
| 45.2 Transferred to capital (Stock Dividend).....                                      |                              |                            |                                      |
| 45.3 Transferred from capital.....                                                     |                              |                            |                                      |
| 46. Dividends to stockholders.....                                                     |                              |                            |                                      |
| 47. Aggregate write-ins for gains or (losses) in surplus.....0                         |                              | 0                          | 0                                    |
| 48. Net change in capital and surplus (Lines 34 to 47).....                            | 1,401,002                    | 2,600,219                  | 3,725,913                            |
| 49. Capital and surplus end of reporting period (Line 33 plus 48).....                 | 11,714,945                   | 9,188,249                  | 10,313,943                           |

## DETAILS OF WRITE-INS

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

**CASH FLOW**

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>                                                                                         |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 14,064,369                   | 13,719,248                 | 27,262,185                           |
| 2. Net investment income.....                                                                                       | 14,021                       | 9,133                      | 16,939                               |
| 3. Miscellaneous income.....                                                                                        |                              |                            |                                      |
| 4. Total (Lines 1 through 3).....                                                                                   | 14,078,390                   | 13,728,381                 | 27,279,124                           |
| 5. Benefit and loss related payments.....                                                                           | 12,380,822                   | 11,136,908                 | 23,408,970                           |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                         |                              |                            |                                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                           |                              |                            |                                      |
| 8. Dividends paid to policyholders.....                                                                             |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....             |                              |                            |                                      |
| 10. Total (Lines 5 through 9).....                                                                                  | 12,380,822                   | 11,136,908                 | 23,408,970                           |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 1,697,568                    | 2,591,473                  | 3,870,154                            |
| <b>CASH FROM INVESTMENTS</b>                                                                                        |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     |                              |                            |                                      |
| 12.2 Stocks.....                                                                                                    |                              |                            |                                      |
| 12.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 12.4 Real estate.....                                                                                               |                              |                            |                                      |
| 12.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                |                              |                            |                                      |
| 12.7 Miscellaneous proceeds.....                                                                                    |                              |                            |                                      |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 0                            | 0                          | 0                                    |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     |                              |                            |                                      |
| 13.2 Stocks.....                                                                                                    |                              |                            |                                      |
| 13.3 Mortgage loans.....                                                                                            |                              |                            |                                      |
| 13.4 Real estate.....                                                                                               |                              |                            |                                      |
| 13.5 Other invested assets.....                                                                                     |                              |                            |                                      |
| 13.6 Miscellaneous applications.....                                                                                |                              |                            |                                      |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 0                            | 0                          | 0                                    |
| 14. Net increase or (decrease) in contract loans and premium notes.....                                             |                              |                            |                                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....                                          | 0                            | 0                          | 0                                    |
| <b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>                                                                |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                            |                                      |
| 16.1 Surplus notes, capital notes.....                                                                              |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          |                              |                            |                                      |
| 16.3 Borrowed funds.....                                                                                            |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    |                              |                            |                                      |
| 16.5 Dividends to stockholders.....                                                                                 |                              |                            |                                      |
| 16.6 Other cash provided (applied).....                                                                             |                              |                            |                                      |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | 0                            | 0                          | 0                                    |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                          |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 1,697,568                    | 2,591,473                  | 3,870,154                            |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                            |                                      |
| 19.1 Beginning of year.....                                                                                         | 13,139,870                   | 9,269,716                  | 9,269,716                            |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 14,837,438                   | 11,861,189                 | 13,139,870                           |

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

|         |  |  |  |
|---------|--|--|--|
| 20.0001 |  |  |  |
|---------|--|--|--|

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

|                                                                | 1          | Comprehensive (Hospital & Medical) |            | 4                      | 5              | 6              | 7                                        | 8                       | 9                     | 10    |
|----------------------------------------------------------------|------------|------------------------------------|------------|------------------------|----------------|----------------|------------------------------------------|-------------------------|-----------------------|-------|
|                                                                | Total      | 2<br>Individual                    | 3<br>Group | Medicare<br>Supplement | Vision<br>Only | Dental<br>Only | Federal Employees<br>Health Benefit Plan | Title XVIII<br>Medicare | Title XIX<br>Medicaid | Other |
| <b>Total Members at End of:</b>                                |            |                                    |            |                        |                |                |                                          |                         |                       |       |
| 1. Prior Year.....                                             | 2,070      | 2,070                              |            |                        |                |                |                                          |                         |                       |       |
| 2. First Quarter.....                                          | 2,023      | 2,023                              |            |                        |                |                |                                          |                         |                       |       |
| 3. Second Quarter.....                                         | 2,024      | 2,024                              |            |                        |                |                |                                          |                         |                       |       |
| 4. Third Quarter.....                                          | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 5. Current Year.....                                           | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 6. Current Year Member Months.....                             | 12,426     | 12,426                             |            |                        |                |                |                                          |                         |                       |       |
| <b>Total Member Ambulatory Encounters for Period:</b>          |            |                                    |            |                        |                |                |                                          |                         |                       |       |
| 7. Physician.....                                              | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 8. Non-Physician.....                                          | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 9. Total.....                                                  | 0          | 0                                  | 0          | 0                      | 0              | 0              | 0                                        | 0                       | 0                     | 0     |
| 10. Hospital Patient Days Incurred.....                        | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 11. Number of Inpatient Admissions.....                        | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 12. Health Premiums Written (a).....                           | 14,130,221 | 14,130,221                         |            |                        |                |                |                                          |                         |                       |       |
| 13. Life Premiums Direct.....                                  | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 14. Property/Casualty Premiums Written.....                    | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 15. Health Premiums Earned.....                                | 14,130,221 | 14,130,221                         |            |                        |                |                |                                          |                         |                       |       |
| 16. Property/Casualty Premiums Earned.....                     | 0          |                                    |            |                        |                |                |                                          |                         |                       |       |
| 17. Amount Paid for Provision of Health Care Services.....     | 12,380,822 | 12,380,822                         |            |                        |                |                |                                          |                         |                       |       |
| 18. Amount Incurred for Provision of Health Care Services..... | 11,319,732 | 11,319,732                         |            |                        |                |                |                                          |                         |                       |       |

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

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Cooperative Group Benefits Plan

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

| 1       | 2           | 3            | 4            | 5             | 6             | 7     |
|---------|-------------|--------------|--------------|---------------|---------------|-------|
| Account | 1 - 30 Days | 31 - 60 Days | 61 - 90 Days | 91 - 120 Days | Over 120 Days | Total |
|         |             |              |              |               |               |       |

NONE

**UNDERWRITING AND INVESTMENT EXHIBIT**

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

| Line of Business                                   | Claims Paid Year to Date                                         |                                               | Liability End of Current Quarter                      |                                               | 5<br>Claims Incurred<br>in Prior Years<br>(Columns 1 + 3) | 6<br>Estimated Claim Reserve<br>and Claim Liability<br>December 31 of<br>Prior Year |
|----------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------|-------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------------------------------|
|                                                    | 1<br>On Claims Incurred<br>Prior to January 1<br>of Current Year | 2<br>On Claims<br>Incurred During<br>the Year | 3<br>On Claims Unpaid<br>December 31 of<br>Prior Year | 4<br>On Claims<br>Incurred During<br>the Year |                                                           |                                                                                     |
| 1. Comprehensive (hospital and medical).....       | 2,537,758                                                        | 8,781,974                                     | 92,242                                                | 2,770,758                                     | 2,630,000                                                 | 2,630,000                                                                           |
| 2. Medicare Supplement.....                        |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 3. Dental only.....                                |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 4. Vision only.....                                |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 5. Federal Employees Health Benefits Plan.....     |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 6. Title XVIII - Medicare.....                     |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 7. Title XIX - Medicaid.....                       |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 8. Other health.....                               |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 9. Health subtotal (Lines 1 to 8).....             | 2,537,758                                                        | 8,781,974                                     | 92,242                                                | 2,770,758                                     | 2,630,000                                                 | 2,630,000                                                                           |
| 10. Healthcare receivables (a).....                |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 11. Other non-health.....                          |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 12. Medical incentive pools and bonus amounts..... |                                                                  |                                               |                                                       |                                               | 0                                                         |                                                                                     |
| 13. Totals (Lines 9-10+11+12).....                 | 2,537,758                                                        | 8,781,974                                     | 92,242                                                | 2,770,758                                     | 2,630,000                                                 | 2,630,000                                                                           |

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

009

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [ ] No [ X ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1              | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>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? If yes, attach an explanation. Yes [ ] No [ X ] N/A [ ]

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. March 2013
- 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. Dec 2011
- 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). Dec 2011

- 6.4 By what department or departments?  
ODI Office of Risk Assessment

- 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 [ X ] No [ ] N/A [ ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]

- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 ☒
- 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 ☒
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes ☐ No ☒
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes ☐ No ☒
- 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 ☒ No ☐

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---------------------------|------------------------|
|                           |                        |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>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 ☒
- 17.4 If yes, give full and complete information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>Address |
|--------------------------------------|--------------|--------------|
|                                      |              |              |

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes ☒ No ☐
- 18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 - HEALTH

## 1. Operating Percentages:

1.1 A&amp;H loss percent

0.0 %

1.2 A&amp;H cost containment percent

0.0 %

1.3 A&amp;H expense percent excluding cost containment expenses

0.0 %

2.1 Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

2.2 If yes, please provide the amount of custodial funds held as of the reporting date.

0

2.3 Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

2.4 If yes, please provide the amount of funds administered as of the reporting date.

0

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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



## SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| Current Year to Date - Allocated by States and Territories |                                                                        |                      |                              |                      |                    |                                                    |                                                    |                             |                           |                        |
|------------------------------------------------------------|------------------------------------------------------------------------|----------------------|------------------------------|----------------------|--------------------|----------------------------------------------------|----------------------------------------------------|-----------------------------|---------------------------|------------------------|
|                                                            |                                                                        | Direct Business Only |                              |                      |                    |                                                    |                                                    |                             |                           |                        |
| 1                                                          |                                                                        | 2                    | 3                            | 4                    | 5                  | 6                                                  | 7                                                  | 8                           | 9                         |                        |
| State, Etc.                                                |                                                                        | Active Status        | Accident and Health Premiums | Medicare Title XVIII | Medicaid Title XIX | Federal Employees Health Benefits Program Premiums | Life and Annuity Premiums and Other Considerations | Property/ Casualty Premiums | Total Columns 2 through 7 | Deposit-Type Contracts |
| 1.                                                         | Alabama.....AL.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 2.                                                         | Alaska.....AK.....N.....                                               |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 3.                                                         | Arizona.....AZ.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 4.                                                         | Arkansas.....AR.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 5.                                                         | California.....CA.....N.....                                           |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 6.                                                         | Colorado.....CO.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 7.                                                         | Connecticut.....CT.....N.....                                          |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 8.                                                         | Delaware.....DE.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 9.                                                         | District of Columbia.....DC.....N.....                                 |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 10.                                                        | Florida.....FL.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 11.                                                        | Georgia.....GA.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 12.                                                        | Hawaii.....HI.....N.....                                               |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 13.                                                        | Idaho.....ID.....N.....                                                |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 14.                                                        | Illinois.....IL.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 15.                                                        | Indiana.....IN.....L.....                                              |                      | 7,225,600                    |                      |                    |                                                    |                                                    |                             | 7,225,600                 |                        |
| 16.                                                        | Iowa.....IA.....N.....                                                 |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 17.                                                        | Kansas.....KS.....N.....                                               |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 18.                                                        | Kentucky.....KY.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 19.                                                        | Louisiana.....LA.....N.....                                            |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 20.                                                        | Maine.....ME.....N.....                                                |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 21.                                                        | Maryland.....MD.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 22.                                                        | Massachusetts.....MA.....N.....                                        |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 23.                                                        | Michigan.....MI.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 24.                                                        | Minnesota.....MN.....N.....                                            |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 25.                                                        | Mississippi.....MS.....N.....                                          |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 26.                                                        | Missouri.....MO.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 27.                                                        | Montana.....MT.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 28.                                                        | Nebraska.....NE.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 29.                                                        | Nevada.....NV.....N.....                                               |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 30.                                                        | New Hampshire.....NH.....N.....                                        |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 31.                                                        | New Jersey.....NJ.....N.....                                           |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 32.                                                        | New Mexico.....NM.....N.....                                           |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 33.                                                        | New York.....NY.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 34.                                                        | North Carolina.....NC.....N.....                                       |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 35.                                                        | North Dakota.....ND.....N.....                                         |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 36.                                                        | Ohio.....OH.....L.....                                                 |                      | 6,904,621                    |                      |                    |                                                    |                                                    |                             | 6,904,621                 |                        |
| 37.                                                        | Oklahoma.....OK.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 38.                                                        | Oregon.....OR.....N.....                                               |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 39.                                                        | Pennsylvania.....PA.....N.....                                         |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 40.                                                        | Rhode Island.....RI.....N.....                                         |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 41.                                                        | South Carolina.....SC.....N.....                                       |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 42.                                                        | South Dakota.....SD.....N.....                                         |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 43.                                                        | Tennessee.....TN.....N.....                                            |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 44.                                                        | Texas.....TX.....N.....                                                |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 45.                                                        | Utah.....UT.....N.....                                                 |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 46.                                                        | Vermont.....VT.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 47.                                                        | Virginia.....VA.....N.....                                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 48.                                                        | Washington.....WA.....N.....                                           |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 49.                                                        | West Virginia.....WV.....N.....                                        |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 50.                                                        | Wisconsin.....WI.....N.....                                            |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 51.                                                        | Wyoming.....WY.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 52.                                                        | American Samoa.....AS.....N.....                                       |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 53.                                                        | Guam.....GU.....N.....                                                 |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 54.                                                        | Puerto Rico.....PR.....N.....                                          |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 55.                                                        | U.S. Virgin Islands.....VI.....N.....                                  |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 56.                                                        | Northern Mariana Islands.....MP.....N.....                             |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 57.                                                        | Canada.....CAN.....N.....                                              |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 58.                                                        | Aggregate Other alien.....OT.....XXX.....                              |                      | 0                            | 0                    | 0                  | 0                                                  | 0                                                  | 0                           | 0                         | 0                      |
| 59.                                                        | Subtotal.....XXX.....                                                  |                      | 14,130,221                   | 0                    | 0                  | 0                                                  | 0                                                  | 0                           | 14,130,221                | 0                      |
| 60.                                                        | Reporting entity contributions for Employee Benefit Plans.....XXX..... |                      |                              |                      |                    |                                                    |                                                    |                             | 0                         |                        |
| 61.                                                        | Total (Direct Business).....(a) 2.....                                 |                      | 14,130,221                   | 0                    | 0                  | 0                                                  | 0                                                  | 0                           | 14,130,221                |                        |

## DETAILS OF WRITE-INS

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

Statement as of June 30, 2016 of the Cooperative Group Benefits Plan  
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 – ORGANIZATIONAL CHART

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**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 | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | *  |

NONE

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

**Explanation:**

1. The data for this supplement is not required to be filed.

**Bar Code:**





# SCHEDULE A - PART 2

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

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

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

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                           |
|-------------|----------|-------|-----------|---------------|------------------|------------------------------------|----------------------------------------------|-----------------------------|
| 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                            |
|-------------|----------|-------|-----------|---------------|---------------|----------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------------|---------------------------------------------|-------------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
| 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) |

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

NONE



### SCHEDULE D - PART 4

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

| 1                    | 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 | For<br>Disposal<br>Date | Disposal Date | Name of Purchaser | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Design-<br>ation or<br>Market<br>Indicator<br>(a) |

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

**NONE**

**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 Item(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

Statement as of June 30, 2016 of the **Cooperative Group Benefits Plan**

**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                     |
|---------------|---------------------|-----------------|-------------|-------------------------------------------------------------------------|-------------------------------|------------------------|--------------------------------|----------|------------|-------------------|----------------------|------------|------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|------------------------------------------------------|------------------------|
| 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 | 15                          | 16                        | 17                                                                         | 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 |
|               |                     |                 |             |                                                                         |                               |                        |                                |          |            |                   |                      |            |                              | Cumulative Variation Margin | Deferred Variation Margin | 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                                                              | 2 | 3 | 4 | Book Adjusted Carrying Value                          |                                                       |                               | Fair Value                       |                                  |                               | 11                    | 12                           |
|----------------------------------------------------------------|---|---|---|-------------------------------------------------------|-------------------------------------------------------|-------------------------------|----------------------------------|----------------------------------|-------------------------------|-----------------------|------------------------------|
|                                                                |   |   |   | 5                                                     | 6                                                     | 7                             | 8                                | 9                                | 10                            |                       |                              |
|                                                                |   |   |   |                                                       |                                                       |                               |                                  |                                  |                               |                       |                              |
| Description of Exchange, Counterparty or Central Clearinghouse |   |   |   | Contracts with<br>Book/Adjusted Carrying<br>Value > 0 | Contracts with<br>Book/Adjusted Carrying<br>Value < 0 | Exposure Net<br>of Collateral | Contracts with<br>Fair Value > 0 | Contracts with<br>Fair Value < 0 | Exposure Net<br>of Collateral | Potential<br>Exposure | Of-Balance<br>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 (L, 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<br>Designation /<br>Market<br>Indicator | Fair Value | Book/Adjusted<br>Carrying Value | Maturity<br>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 | NAIL<br>Designation /<br>Market<br>Indicator | Fair Value | Book/Adjusted<br>Carrying Value | Maturity<br>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**

Statement as of June 30, 2016 of the **Cooperative Group Benefits Plan**  
**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                         |      |                  |                                                    |                                                      |                                                          |              |             |     |
| Huntington National Bank.....             |      | varies.....      |                                                    |                                                      | (519,618)                                                | (747,940)    | 791,574     | XXX |
| Bank Midwest.....                         |      | varies.....      | 403                                                |                                                      | 249,133                                                  | 249,271      | 249,404     | XXX |
| Capital Bank.....                         |      | varies.....      | 430                                                |                                                      | 249,567                                                  | 249,148      | 249,291     | XXX |
| CAT floating rate demand note.....        |      | varies.....      | 170                                                |                                                      | 149,245                                                  | 149,300      | 148,721     | XXX |
| Columbus First Bank.....                  |      | varies.....      | 309                                                |                                                      | 248,569                                                  | 248,575      | 248,777     | XXX |
| Everbank.....                             |      | varies.....      | 380                                                |                                                      | 249,250                                                  | 249,383      | 249,125     | XXX |
| Federally Insured Cash ACT - US Bank..... |      | varies.....      | 6,335                                              |                                                      | 7,259,101                                                | 7,261,259    | 7,263,348   | XXX |
| Huntington National Bank.....             |      | varies.....      | 8                                                  |                                                      | 16,282                                                   | 16,852       | 18,817      | XXX |
| Invesco.....                              |      | varies.....      | 1,183                                              |                                                      | 4,799,340                                                | 5,484,824    | 4,180,114   | XXX |
| Metro City Bank.....                      |      | varies.....      | 279                                                |                                                      | 249,092                                                  | 249,187      | 249,279     | XXX |
| Mid American Bank.....                    |      | varies.....      | 342                                                |                                                      | 249,453                                                  | 249,573      | 249,233     | XXX |
| Nationwide Bank.....                      |      | varies.....      | 310                                                |                                                      | 249,385                                                  | 249,490      | 249,102     | XXX |
| Pacific Mercantile.....                   |      | varies.....      | 373                                                |                                                      | 249,119                                                  | 249,249      | 249,373     | XXX |
| Plaza Bank.....                           |      | varies.....      | 279                                                |                                                      | 249,187                                                  | 249,282      | 249,375     | XXX |
| Trans Pacific National Bank.....          |      | varies.....      | 191                                                |                                                      | 191,775                                                  | 191,842      | 191,905     | XXX |
| 0199999 Total Open Depositories.....      | XXX  | XXX              | 10,992                                             | 0                                                    | 14,138,880                                               | 14,599,395   | 14,837,438  | XXX |
| 0399999 Total Cash on Deposit.....        | XXX  | XXX              | 10,992                                             | 0                                                    | 14,138,880                                               | 14,599,395   | 14,837,438  | XXX |
| 0599999 Total Cash.....                   | XXX  | XXX              | 10,992                                             | 0                                                    | 14,138,880                                               | 14,599,395   | 14,837,438  | XXX |

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**  
Show Investments Owned End of Current Quarter

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

**NONE**



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**NOTES TO FINANCIAL STATEMENTS**

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**NOTE 1 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN**Basis of Accounting

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

Estimates

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

Valuation of investments

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

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

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

**NOTE 2 – ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS**

None

**NOTE 3 – BUSINESS COMBINATIONS AND GOODWILL**

None

**NOTE 4 – DISCONTINUED OPERATIONS**

None

**NOTE 5 – INVESTMENTS**

Investments consist of all cash items. Checking accounts and money markets are classified as cash on page 2, line 5. See QE 12 for detail list of cash accounts.

**NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES**

None

**NOTE 7 – INVESTMENT INCOME**

None

**NOTE 8 – DERIVATIVE INSTRUMENTS**

None

**NOTE 9 – INCOME TAXES**

The trust established under the Plan is qualified pursuant to Section 501(c)(9) of the Internal Revenue Code, and accordingly the Plan's net income is exempt from income taxes. The Plan has obtained a favorable tax determination letter from the Internal Revenue Service and the trustees believe the Plan, as amended, continues to qualify and operate as designed.

The Plan does not believe there are currently any tax positions which have a reasonable possibility of change from taxing authorities. Accrued interest and penalties with uncertain tax positions, if any, are recognized as part of administrative expenses. There were no taxes or accrued interest or penalties related to the tax positions of the Plan as of June 30, 2016 or 2015. The Internal Revenue Service and Department of Labor have jurisdiction over the Plan. The Plan administrator believes it is no longer subject to income tax examinations for years ended prior to December 31, 2012.

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## NOTES TO FINANCIAL STATEMENTS

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

None

**NOTE 11 – DEBT**

None

**NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS**

None

**NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**

None

**NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS**

None

**NOTE 15 – LEASES**

None

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

None

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

None

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

None

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

None

**NOTE 20 – FAIR VALUE MEASUREMENTS**

Not applicable, no investments other than cash.

**NOTE 21 – OTHER ITEMS**

None

**NOTE 22 – EVENTS SUBSEQUENT**

None

**NOTE 23 – REINSURANCE**

A stop loss insurance policy is carried by the Plan for claims incurred during the year and paid by June 30th of the following year on claims in excess of \$375,000 annually less a corridor or reduction of \$125,000 on the first claim(s) in excess of this amount. If a claim exceeds \$375,000 and the corridor amount has been met the carrier reimburses the Plan for the excess. In addition to stop loss coverage for specific claims, the Plan also carries aggregate stop loss coverage. This insurance reimburses the Plan if total claims exceed a specified amount.

**NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION**

None

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## **NOTES TO FINANCIAL STATEMENTS**

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### **NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES**

The amount incurred but unpaid claims reserve as of June 30, 2016, is based on a study completed by the Plan's actuary and includes estimated claims expenses of 2,863,000 for IBNR and \$232,000 for LAE.

### **NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS**

None

### **NOTE 27 – STRUCTURED SETTLEMENTS**

None

### **NOTE 28 – HEALTH CARE RECEIVABLES**

RX rebate receivables were \$80,554 for June 30, 2016.

### **NOTE 29 – PARTICIPATING POLICIES**

None

### **NOTE 30 – PREMIUM DEFICIENCY RESERVES**

None

### **NOTE 31 – ANTICIPATED SALVAGE AND SUBROGATION**

None

**SCHEDULE A - VERIFICATION**

## Real Estate

|                                                                                       | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                       | 0                 |                                      |
| 2. Cost of acquired:                                                                  |                   |                                      |
| 2.1 Actual cost at time of acquisition.....                                           |                   |                                      |
| 2.2 Additional investment made after acquisition.....                                 |                   |                                      |
| 3. Current year change in encumbrances.....                                           |                   |                                      |
| 4. Total gain (loss) on disposals.....                                                |                   |                                      |
| 5. Deduct amounts received on disposals.....                                          |                   |                                      |
| 6. Total foreign exchange change in book/adjusted carrying value.....                 |                   |                                      |
| 7. Deduct current year's other-than-temporary impairment recognized.....              |                   |                                      |
| 8. Deduct current year's depreciation.....                                            |                   |                                      |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6+7+8)..... | 0                 | 0                                    |
| 10. Deduct total nonadmitted amounts.....                                             |                   |                                      |
| 11. Statement value at end of current period (Line 9 minus Line 10).....              | 0                 | 0                                    |

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

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



## SCHEDULE D - PART 1B

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

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

NONE

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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**SCHEDULE DA - PART 1**

## Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Per Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|-----------------------------------------|------------------------------------------------|
| 9199999..... |                                      | XXX.....       |                     |                                         |                                                |

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

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

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

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

**NONE****SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

|                                                                                                                    |       |
|--------------------------------------------------------------------------------------------------------------------|-------|
| 1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....                                 | _____ |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)..... | _____ |
| 3.1 Add:                                                                                                           |       |
| Change in variation margin on open contracts - Highly Effective Hedges:                                            |       |
| 3.11 Section 1, Column 15, current year to date minus.....                                                         | _____ |
| 3.12 Section 1, Column 15, prior year.....                                                                         | 0     |
| Change in variation margin on open contracts - All Other:                                                          |       |
| 3.13 Section 1, Column 18, current year to date minus.....                                                         | _____ |
| 3.14 Section 1, Column 18, prior year.....                                                                         | 0     |
| 3.2 Add:                                                                                                           |       |
| Change in adjustment to basis of hedged item:                                                                      |       |
| 3.21 Section 1, Column 17, current year to date minus.....                                                         | _____ |
| 3.22 Section 1, Column 17, prior year.....                                                                         | 0     |
| Change in amount recognized:                                                                                       |       |
| 3.23 Section 1, Column 19, current year to date minus.....                                                         | _____ |
| 3.24 Section 1, Column 19, prior year.....                                                                         | 0     |
| 3.3 Subtotal (Line 3.1 minus Line 3.2).....                                                                        | 0     |
| 4.1 Cumulative variation margin on terminated contracts during the year.....                                       | _____ |
| 4.2 Less:                                                                                                          |       |
| 4.21 Amount used to adjust basis of hedged item.....                                                               | _____ |
| 4.22 Amount recognized.....                                                                                        | 0     |
| 4.3 Subtotal (Line 4.1 minus Line 4.2).....                                                                        | 0     |
| 5. Dispositions gains (losses) on contracts terminated in prior year:                                              |       |
| 5.1 Total gain (loss) recognized for terminations in prior year.....                                               | _____ |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....                     | _____ |
| 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....                | 0     |
| 7. Deduct nonadmitted assets.....                                                                                  | _____ |
| 8. Statement value at end of current period (Line 6 minus Line 7).....                                             | 0     |

**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 |                                       |                              |            |
|                                            |             | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9                                                            | 10                           | 11         | 12    | 13                      | 14                                    | 15                           | 16         |
| Number                                     | Description | Description                           | Amount          | Carrying Value               | Value      | Date           | Date          | Description                                                  | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description             | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |

NONE

## SCHEDULE DB - PART C - SECTION 2

### Reconciliation (Synthetic Asset) Transactions Open

|                                                                                          | First Quarter                  |                                                                             | Second Quarter                 |                                                                             | Third Quarter                  |                                                                             | Fourth Quarter                 |                                                                             | Year-To-Date                   |                                                                              |
|------------------------------------------------------------------------------------------|--------------------------------|-----------------------------------------------------------------------------|--------------------------------|-----------------------------------------------------------------------------|--------------------------------|-----------------------------------------------------------------------------|--------------------------------|-----------------------------------------------------------------------------|--------------------------------|------------------------------------------------------------------------------|
|                                                                                          | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset) Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset) Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset) Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset) Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset) Transactions<br>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)<br>transactions statement value.....  | XXX                            |                                                                             | XXX                            |                                                                             | XXX                            |                                                                             | XXX                            |                                                                             | XXX                            | 0                                                                            |
| 4. Less: Closed or disposed of transactions.....                                         |                                |                                                                             |                                |                                                                             |                                |                                                                             |                                |                                                                             | 0                              | 0                                                                            |
| 5. Less: Positions disposed of for<br>failing effectiveness criteria.....                |                                |                                                                             |                                |                                                                             |                                |                                                                             |                                |                                                                             | 0                              | 0                                                                            |
| 6. Less: Decreases in replication (synthetic<br>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<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 0                 |                                      |
| 2. Cost of cash equivalents acquired.....                                                |                   |                                      |
| 3. Accrual of discount.....                                                              |                   |                                      |
| 4. Unrealized valuation increase (decrease).....                                         |                   |                                      |
| 5. Total gain (loss) on disposals.....                                                   | <b>NONE</b>       |                                      |
| 6. Deduct consideration received on disposals.....                                       |                   |                                      |
| 7. Deduct amortization of premium.....                                                   |                   |                                      |
| 8. Total foreign exchange change in book/ adjusted carrying value.....                   |                   |                                      |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 |                   |                                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0                 | 0                                    |
| 11. Deduct total nonadmitted amounts.....                                                |                   |                                      |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 0                 | 0                                    |