



# QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

## Affinity Mutual Insurance Company

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 16748	Employer's ID Number..... 34-4317240
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 17, 1934	Commenced Business..... May 1, 1935	
Statutory Home Office	722 North Cable Road .. Lima .. OH .. US .. 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	722 North Cable Road .. Lima .. OH .. US .. 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code)	419-227-6604 (Area Code) (Telephone Number)
Mail Address	722 North Cable Road .. Lima .. OH .. US .. 45805-1795 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	722 North Cable Road .. Lima .. OH .. US .. 45805-1795 (Street and Number) (City or Town, State, Country and Zip Code)	419-227-6604 (Area Code) (Telephone Number)
Internet Web Site Address	www.affinity-mutual.com	
Statutory Statement Contact	Brent A. Helmke (Name) bhelmke@affinity-mutual.com (E-Mail Address)	419-227-6604 (Area Code) (Telephone Number) (Extension) 419-224-4874 (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. Brent A. Helmke	President	2. Brent A. Helmke	Secretary
3. Daniel R. Combs	Treasurer	4.	
Eldon M. Helmke	Chairman	David W. Seemann	Vice Chairman

### OTHER

### DIRECTORS OR TRUSTEES

Daniel R. Combs	David W. Seemann	Alvin J. King	Scott W. Boulis
Eldon M. Helmke	Dale N. Hirschfeld	Gary L. Luginbill	Brent R. Petersen
Dennis A. Kapcar			

State of..... Ohio  
County of.... Allen

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature) Brent A. Helmke 1. (Printed Name) President (Title)	(Signature) Brent A. Helmke 2. (Printed Name) Secretary (Title)	(Signature) Daniel R. Combs 3. (Printed Name) Treasurer (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

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

Yes [ X ] No [ ]

\_\_\_\_\_  
\_\_\_\_\_

Statement for September 30, 2019 of the **Affinity Mutual Insurance Company**  
**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,113,876		3,113,876	4,038,719
2. Stocks:				
2.1 Preferred stocks.....	513,252		513,252	
2.2 Common stocks.....	5,667,801	926	5,666,875	4,552,032
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	96,802		96,802	101,608
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....1,236,868), cash equivalents (\$....823,128) and short-term investments (\$.....0).....	2,059,996		2,059,996	1,649,452
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	387		387	65
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,452,114	926	11,451,188	10,341,876
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	40,665		40,665	46,775
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	310,719		310,719	258,347
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,224,283		2,224,283	1,978,423
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	557,048		557,048	938,438
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.....	20,787		20,787	140,821
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	6,523		6,523	4,924
21. Furniture and equipment, including health care delivery assets (\$.....0).....	3,312	3,312	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	14,615,452	4,238	14,611,214	13,709,605
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	14,615,452	4,238	14,611,214	13,709,605

**DETAILS OF WRITE-INS**

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

**Affinity Mutual Insurance Company**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....602,249).	1,139,875	1,034,844
2. Reinsurance payable on paid losses and loss adjustment expenses.		
3. Loss adjustment expenses.....	340,626	349,814
4. Commissions payable, contingent commissions and other similar charges.....	571,720	575,460
5. Other expenses (excluding taxes, licenses and fees).....	84,736	60,069
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	20,457	17,022
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....474,943 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	3,739,835	3,334,215
10. Advance premium.....	4,070	6,951
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	347,084	326,374
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,248,402	5,704,749
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	6,248,402	5,704,749
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	8,362,812	8,004,856
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	8,362,812	8,004,856
38. Totals (Page 2, Line 28, Col. 3).....	14,611,214	13,709,605

**DETAILS OF WRITE-INS**

2501. Line 15 from 2000 Annual Statement.....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# Affinity Mutual Insurance Company

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....6,830,880)	6,375,962	6,274,788	8,398,741
1.2 Assumed..... (written \$.....0)	2,972,266	3,048,983	4,028,399
1.3 Ceded..... (written \$....3,021,564)	3,403,696	3,225,804	4,370,342
1.4 Net..... (written \$....3,809,316)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,485,437):			
2.1 Direct.....	2,149,927	1,757,636	1,611,905
2.2 Assumed.....	829,741	487,582	601,836
2.3 Ceded.....	1,320,186	1,270,054	1,010,070
2.4 Net.....	308,270	365,227	520,977
3. Loss adjustment expenses incurred.....	2,189,114	2,098,723	2,779,097
4. Other underwriting expenses incurred.....	0	0	0
5. Aggregate write-ins for underwriting deductions.....			
6. Total underwriting deductions (Lines 2 through 5).....	3,817,570	3,734,005	4,310,144
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(413,874)	(508,201)	60,199
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	151,462	140,611	196,314
10. Net realized capital gains (losses) less capital gains tax of \$....0	149,430	64,154	32,131
11. Net investment gain (loss) (Lines 9 + 10).....	300,891	204,765	228,444
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....1,249).....	(1,249)	(2,248)	(2,919)
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	702	218	218
15. Total other income (Lines 12 through 14).....	(547)	(2,030)	(2,701)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(113,530)	(305,465)	285,942
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(113,530)	(305,465)	285,942
19. Federal and foreign income taxes incurred.....	(16,494)		
20. Net income (Line 18 minus Line 19) (to Line 22).....	(97,036)	(305,465)	285,942
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	8,004,856	8,164,600	8,164,600
22. Net income (from Line 20).....	(97,036)	(305,465)	285,942
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....0.....	573,679	53,075	(566,577)
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(120,033)	(13,422)	119,552
27. Change in nonadmitted assets.....	1,345	690	1,339
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	357,956	(265,122)	(159,744)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,362,812	7,899,478	8,004,856

### DETAILS OF WRITE-INS

0501.....			
0502.....			
0503.....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Lines 23 and 29 from 2000 Annual Statement.....			
1402. Miscellaneous Income.....	702	218	218
1403.....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	702	218	218
3701. Lines 23 and 29 from 2000 Annual Statement.....			
3702.....			
3703.....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for September 30, 2019 of the **Affinity Mutual Insurance Company**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,528,914	3,240,159	4,370,292
2. Net investment income.....	219,656	171,814	259,211
3. Miscellaneous income.....	(547)	(2,030)	(2,701)
4. Total (Lines 1 through 3).....	3,748,023	3,409,943	4,626,803
5. Benefit and loss related payments.....	833,765	615,331	1,936,112
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,482,211	2,456,025	3,238,740
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).....	(16,494)		
10. Total (Lines 5 through 9).....	3,299,482	3,071,356	5,174,851
11. Net cash from operations (Line 4 minus Line 10).....	448,540	338,587	(548,048)
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	967,093	603,471	881,180
12.2 Stocks.....	2,084,620	899,946	922,301
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.....		30,365	30,309
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,051,713	1,533,781	1,833,790
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	.99,806	1,939,047	1,939,047
13.2 Stocks.....	2,989,328	1,883,895	2,352,260
13.3 Mortgage loans.....			
13.4 Real estate.....			2,803
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	322		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,089,456	3,822,943	4,294,110
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).....	(37,743)	(2,289,162)	(2,460,320)
<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).....	(253)	1,469	2,955
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(253)	1,469	2,955
<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).....	410,544	(1,949,106)	(3,005,413)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,649,453	4,654,866	4,654,866
19.2 End of period (Line 18 plus Line 19.1).....	2,059,996	2,705,760	1,649,453

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

20.001 .....	.....	.....	.....
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**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The financial statements of Affinity Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Ohio Department of Insurance has adopted the National Association of Insurance Commissioner's (NAIC) Accounting Practices and Procedures Manual as the permitted practice for the filing of financial statements.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (97,036)	\$ 285,942
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (97,036)	\$ 285,942
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 8,362,812	\$ 8,004,856
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 8,362,812	\$ 8,004,856

**B. Use of Estimates in the Preparation of the Financial Statement**

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimated.

**C. Accounting Policy****(6) Basis for Loan-Backed Securities and Adjustment Methodology**

Not applicable.

**D. Going Concern**

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about Affinity Mutual Insurance Company's ability to continue as a going concern.

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes.

**Note 3 – Business Combinations and Goodwill**

None.

**Note 4 – Discontinued Operations**

None.

**Note 5 – Investments****D. Loan-Backed Securities**

As of September 30, 2019, individual investments were reviewed to determine if an other than temporary impairment should be recorded and after reviewing the investments and the corresponding NAIC guidance no impairment was applied.

**E. Dollar Repurchase Agreements and/or Securities Lending Transactions**

Not applicable.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**

Not applicable.

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions**

Not applicable.

**NOTES TO FINANCIAL STATEMENTS****H. Repurchase Agreements Transactions Accounted for as a Sale**  
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

Not applicable.

**I. Reverse Repurchase Agreements Transactions Accounted for as a Sale**  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

Not applicable.

**L. Restricted Assets****(1) Restricted Assets (Including Pledged)**

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					Current Year					
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
j. On deposit with states	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Assets Supporting G/A Activity (b)	Total (1 plus 3)	399,696	399,882	(187)		399,696	2.7%
o. Total Restricted Assets	\$ 399,696	\$	\$	\$	\$ 399,696	\$ 399,882	\$ (187)	\$	\$ 399,696	2.7%	2.7%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

**M. Working Capital Finance Investments**

Not applicable.

**N. Offsetting and Netting of Assets and Liabilities**

Not applicable.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

None.

**Note 7 – Investment Income**

No significant changes.

**Note 8 – Derivative Instruments**

None.

**Note 9 – Income Taxes**

No significant changes.

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

Affinity Mutual Insurance Company owns all outstanding shares of Ohio Insurance Services, Inc. This subsidiary is valued using the equity method. The equity in Ohio Insurance Services, Inc. (\$926) is treated as a non-admitted asset. The NAIC SCA Team has reviewed the Sub-1 filing and has approved a "No Value" for the investment.

**Note 11 – Debt****B. FHLB (Federal Home Loan Bank) Agreements**

Not applicable.

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans****A. Defined Benefit Plan - None.**

Affinity Mutual Insurance Company sponsors a 401 (k) plan covering substantially all employees of the company.

**Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations**

10. The portion of unassigned funds (surplus) represented or reduced by unrealized gains and losses is: \$72,428

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes.

**Note 15 – Leases**

No significant changes.

**Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

None.

**NOTES TO FINANCIAL STATEMENTS****Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities****B. Transfer and Servicing of Financial Assets**

Not applicable.

**C. Wash Sales**

None.

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

Not applicable.

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

None.

**Note 20 – Fair Value Measurements****A. Fair Value Measurements****(1) Fair Value Measurements at Reporting Date**

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
Preferred Stock - Industrial & Miscellaneous (Unaffiliated)	\$ 513,252	\$	\$	\$	\$ 513,252
Common Stock - Industrial & Miscellaneous	\$ 5,666,875	\$	\$	\$	\$ 5,666,875
Common Stock - Subsidiary	\$ 926	\$	\$	\$	\$ 926
<b>Total</b>	<b>\$ 6,181,053</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 6,181,053</b>
<b>Liabilities at Fair Value</b>					
N/A	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlem-ents	Ending Balance as of Current Period
<b>a. Assets</b>										
N/A	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>
<b>b. Liabilities</b>										
N/A	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

**C. Fair Value Level**

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

**D. Not Practicable to Estimate Fair Value**

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

**Note 21 – Other Items**

None.

**Note 22 – Events Subsequent**

None.

**Note 23 – Reinsurance****A. Unsecured Reinsurance Recoverables**

Affinity Mutual Insurance Company does not have an unsecured aggregate recoverables for losses, paid and unpaid including IBNR, loss adjustment expenses and the unearned premium with individual reinsurers, authorized or unauthorized, that exceed approximately 3% of policyholder surplus (\$250,884).

Maiden Reinsurance Corporation and Affinity Mutual Insurance Company have entered into a trust agreement. Maiden Reinsurance Corporation has agreed to collateralize payments of all amounts as of September 30, 2019 owed by Maiden Reinsurance Company to Affinity Mutual Insurance Company in connection with various Reinsurance Agreements. In conjunction with the agreement, Maiden Reinsurance Company has deposited investment grade bonds and short term investments with a cost basis of \$4,179,127 with an independent trustee. The Scehdule F - Part 3 Maiden Re net amount recoverable is \$2,331,257.

**NOTES TO FINANCIAL STATEMENTS****B. Reinsurance Recoverable in Dispute**

Enstar/Maiden Re has notified Affinity Mutual Insurance Company of disputed coverage on one claim totalling \$474,778.

**C. Reinsurance Assumed and Ceded****(1) Maximum Amount of Return Commission**

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$	\$	\$	\$	\$	\$
b. All Other			474,943	90,121	(474,943)	(90,121)
c. Total	\$	\$	\$ 474,943	\$ 90,121	\$ (474,943)	\$ (90,121)
d. Direct Unearned Premium Reserves					\$	4,214,777

**D. Uncollectible Reinsurance**

None.

**E. Commutation of Ceded Reinsurance**

None.

**F. Retroactive Reinsurance**

None.

**G. Reinsurance Accounted for as a Deposit**

None.

**H. Disclosures for the Transfer of Property and Casualty Run-off Agreements**

Not applicable.

**I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation**

Not applicable.

**J. Reinsurance Agreements Qualifying for Reinsurer Aggregation**

Not applicable.

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination****F. Risk Sharing Provisions of the Affordable Care Act**

Not applicable.

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses****A. Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of December 31, 2018 were \$1.385 million. As of September 30, 2019, \$447 thousand has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$878 thousand as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore there has been \$60 thousand favorable prior year development from December 31, 2011 to September 30, 2019. This decrease is generally the result from ongoing analysis of loss developmental trends. Original reserve estimates are increased and decreased as additional information becomes known regarding individual claims.

**B. Information about Significant Changes in Methodologies and Assumptions**

None.

**Note 26 – Intercompany Pooling Arrangements**

Not applicable.

**Note 27 – Structured Settlements**

None.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

No significant changes.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 31 – High Deductibles**

Not applicable.

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

None.

**Note 33 – Asbestos/Environmental Reserves**

None.

**Note 34 – Subscriber Savings Accounts**

Not applicable.

**Note 35 – Multiple Peril Crop Insurance**

Not applicable.

**Note 36 – Financial Guaranty Insurance**

Not applicable.

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

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). 02/24/2017

6.4 By what department or departments?  
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****FINANCIAL**

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

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

**INVESTMENT**

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

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

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
926	926
0	0
0	0
0	0
\$ 926	\$ 926
\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0

16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
Fifth-Third Bank	38 Fountain Square Plaza, Cincinnati, Ohio 45263
American Enterprise Investment Services, Inc.	70400 Ameriprise Financial Center, Minneapolis, MN 55474

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such "...that have access to the investment accounts", "handle securities".

1	2
Name of Firm or Individual	Affiliation

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]  
If yes, attach an explanation.

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

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

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

1 Line of Business	2 Maximu m Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	
Total	XXX	XXX	0	0	0	0	0	0	0	

5. Operating Percentages:

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

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]  
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0  
6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]  
6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0  
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]  
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

**NONE**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	.AL	N.....					
2. Alaska.....	AK	N.....					
3. Arizona.....	.AZ	N.....					
4. Arkansas.....	AR	N.....					
5. California.....	CA	N.....					
6. Colorado.....	CO	N.....					
7. Connecticut.....	CT	N.....					
8. Delaware.....	DE	N.....					
9. District of Columbia.....	DC	N.....					
10. Florida.....	.FL	N.....					
11. Georgia.....	GA	N.....					
12. Hawaii.....	.HI	N.....					
13. Idaho.....	.ID	N.....					
14. Illinois.....	.IL	N.....					
15. Indiana.....	.IN	L.....	2,482,780	2,281,548	1,187,546	143,806	519,893
16. Iowa.....	.IA	N.....					
17. Kansas.....	KS	N.....					
18. Kentucky.....	KY	N.....					
19. Louisiana.....	.LA	N.....					
20. Maine.....	ME	N.....					
21. Maryland.....	MD	N.....					
22. Massachusetts.....	MA	N.....					
23. Michigan.....	.MI	L.....	348,187	380,367	194,857	64,244	48,180
24. Minnesota.....	MN	N.....					
25. Mississippi.....	MS	N.....					
26. Missouri.....	MO	N.....					
27. Montana.....	MT	N.....					
28. Nebraska.....	NE	N.....					
29. Nevada.....	NV	N.....					
30. New Hampshire.....	NH	N.....					
31. New Jersey.....	NJ	N.....					
32. New Mexico.....	NM	N.....					
33. New York.....	NY	N.....					
34. North Carolina.....	NC	N.....					
35. North Dakota.....	ND	N.....					
36. Ohio.....	OH	L.....	3,999,913	3,911,019	579,671	405,800	2,134,106
37. Oklahoma.....	OK	N.....					
38. Oregon.....	OR	N.....					
39. Pennsylvania.....	PA	N.....					
40. Rhode Island.....	RI	N.....					
41. South Carolina.....	SC	N.....					
42. South Dakota.....	SD	N.....					
43. Tennessee.....	TN	N.....					
44. Texas.....	TX	N.....					
45. Utah.....	UT	N.....					
46. Vermont.....	VT	N.....					
47. Virginia.....	VA	N.....					
48. Washington.....	WA	N.....					
49. West Virginia.....	WV	N.....					
50. Wisconsin.....	.WI	N.....					
51. Wyoming.....	WY	N.....					
52. American Samoa.....	AS	N.....					
53. Guam.....	GU	N.....					
54. Puerto Rico.....	PR	N.....					
55. US Virgin Islands.....	.VI	N.....					
56. Northern Mariana Islands.....	MP	N.....					
57. Canada.....	CAN	N.....					
58. Aggregate Other Alien.....	OT	XXX.....	0	0	0	0	0
59. Totals.....		XXX.....	6,830,880	6,572,934	1,962,074	613,850	2,702,179
							4,054,359

**DETAILS OF WRITE-INS**

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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	3	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	54

## **SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

### **PART 1 – ORGANIZATIONAL CHART**

Q11

Affinity Mutual Insurance Company (Parent)  
|  
Ohio Insurance Services, Inc. (Subsidiary)

**SCHEDULE Y****PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required?	16 * .....
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK										
<b>Members</b>															
	.....	00000...	34-0961920..	.....	.....	.....	Ohio Insurance Services, Inc.....	OH.....	DS.....	Affinity Mutual Insurance Company.....	Ownership.....	....100.000	Affinity Mutual Insurance Company.....	.....Y.....	.....

**Q12**

# Affinity Mutual Insurance Company

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,080,423	55,500	5.137	1.839
2. Allied lines.....	720,282	187,887	26.085	12.657
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	3,053,922	1,247,453	40.848	39.254
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	310,524	144,345	46.484	34.348
10. Financial guaranty.....			0.000	
11.1 Medical professional liability - occurrence.....			0.000	
11.2 Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1 Other liability-occurrence.....	317,056		0.000	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....			0.000	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....			0.000	
19.3, 19.4 Commercial auto liability.....	590,361	213,222	36.117	26.072
21. Auto physical damage.....	283,078	276,520	97.684	69.924
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	8,303		0.000	
24. Surety.....	9,922		0.000	
26. Burglary and theft.....	2,089	25,000	1,196.607	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	6,375,962	2,149,927	33.719	28.011

**DETAILS OF WRITE-INS**

3401. ....			0.000	
3402. ....			0.000	
3403. ....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
			4 Current Year to Date
1. Fire.....	396,245	1,229,399	1,155,638
2. Allied lines.....	264,164	819,599	770,426
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	678,278	3,188,171	2,992,773
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	95,701	342,208	345,714
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	53,685	322,505	322,431
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	105,159	600,760	642,487
21. Auto physical damage.....	53,700	305,184	319,624
22. Aircraft (all perils).....			
23. Fidelity.....	1,159	8,270	8,114
24. Surety.....	3,425	13,010	12,977
26. Burglary and theft.....	300	1,774	2,750
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	1,651,816	6,830,880	6,572,934

**DETAILS OF WRITE-INS**

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

### **PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

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

**Bar Code:**

**NONE**

Statement for September 30, 2019 of the **Affinity Mutual Insurance Company**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....101,608	.....105,050
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.....	.....
2.2 Additional investment made after acquisition.....	.....	.....2,803
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.....	.....4,806	.....6,245
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	.....96,802	.....101,608
10. Deduct total nonadmitted amounts.....	.....	.....
11. Statement value at end of current period (Line 9 minus Line 10).....	.....96,802	.....101,608

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	.....8,591,677	.....6,703,241
2. Cost of bonds and stocks acquired.....	.....3,089,134	.....4,291,308
3. Accrual of discount.....	.....7	.....734
4. Unrealized valuation increase (decrease).....	.....573,679	.....(566,577)
5. Total gain (loss) on disposals.....	.....149,430	.....32,131
6. Deduct consideration for bonds and stocks disposed of.....	.....3,051,713	.....1,803,481
7. Deduct amortization of premium.....	.....57,286	.....65,678
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	.....	.....
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	.....9,294,928	.....8,591,677
12. Deduct total nonadmitted amounts.....	.....926	.....926
13. Statement value at end of current period (Line 11 minus Line 12).....	.....9,294,003	.....8,590,751

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,771,935		205,195	(8,361)	1,907,343	1,771,935	1,558,379	1,940,780
2. NAIC 2 (a).....	1,827,488		260,249	(11,742)	1,974,101	1,827,488	1,555,497	2,097,939
3. NAIC 3 (a).....							0	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	3,599,423	0	465,443	(20,104)	3,881,444	3,599,423	3,113,876	4,038,719
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	51,160			2,300	51,160	51,160	53,460	
9. NAIC 2.....	295,160	102,101		14,289		295,160	411,550	
10. NAIC 3.....	48,242					48,242	48,242	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	394,562	102,101	0	16,589	0	394,562	513,252	0
15. Total Bonds and Preferred Stock.....	3,993,985	102,101	465,443	(3,515)	3,881,444	3,993,985	3,627,128	4,038,719

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....X.....	.....	.....	.....	.....

**NONE****SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....25,325
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.....	.....	.....25,000
7. Deduct amortization of premium.....	.....	.....325
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....0	.....0
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....0

**SCHEDULE DB - PART A - VERIFICATION**

## Options, Caps, Floors, Collars, Swaps and Forwards

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

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

## Futures Contracts

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

**SCHEDULE DB - PART C - SECTION 1**

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

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

**NONE**

**SCHEDULE DB - PART C - SECTION 2**

## Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or acquired transactions.....										
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX									
4. Less: Closed or disposed of transactions.....										
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX									
7. Ending Inventory.....	0	0	0	0	0	0	0	0	0	0

**NONE**

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	_____
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3. Total (Line 1 plus Line 2).....	_____ 0
4. Part D, Section 1, Column 5.....	_____
5. Part D, Section 1, Column 6.....	_____
6. Total (Line 3 minus Line 4 minus Line 5).....	_____ 0

Fair Value Check

**NONE**

7. Part A, Section 1, Column 16.....	_____
8. Part B, Section 1, Column 13.....	_____
9. Total (Line 7 plus Line 8).....	_____ 0
10. Part D, Section 1, Column 8.....	_____
11. Part D, Section 1, Column 9.....	_____
12. Total (Line 9 minus Line 10 minus Line 11).....	_____ 0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	_____
14. Part B, Section 1, Column 20.....	_____
15. Part D, Section 1, Column 11.....	_____
16. Total (Line 13 plus Line 14 minus Line 15).....	_____ 0

**SCHEDULE E - PART 2 - VERIFICATION**

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	816,957	3,107,547
2. Cost of cash equivalents acquired.....	6,171	9,410
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		2,300,000
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).....	823,128	816,957
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	823,128	816,957

**SCHEDULE A - PART 2**

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

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

**NONE****QE01****SCHEDULE A - PART 3**

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

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

**NONE**

**SCHEDULE B - PART 2**

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

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

**NONE**

QE02

**SCHEDULE B - PART 3**

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

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

**NONE**

**SCHEDULE BA - PART 2**

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

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

**NONE**

QE03

**SCHEDULE BA - PART 3**

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

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

**NONE**

**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
020002 83 8	Allstate Corp Dep SHS.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	25,606	25.00		P2FEL.....
03939A 20 6	Arch Capital Group LTD.....	C.....	08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	25,040	25.00		P2FEL.....
14309L 20 1	Carlyle Group Ser A PFD Units.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	25,621	25.00		P2FEL.....
33616C 81 1	First Republic Bank Dep SHS.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	25,835	25.00		P2FEL.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....						102,101	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....						102,101	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....						102,101	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
046353 10 8	Astrazeneca PLC.....	C.....	07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	40,702	XXX		L.....
11135F 10 1	Broadcom Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	500,000	143,782	XXX		L.....
17275R 10 2	Cisco Systems Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	57,410	XXX		L.....
235825 20 5	Dana Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	3,000,000	55,227	XXX		L.....
253393 10 2	Dicks Sporting Goods Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	2,000,000	75,503	XXX		L.....
517834 10 7	Las Vegas Sands Corp.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	64,599	XXX		L.....
654106 10 3	Nike Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	87,496	XXX		L.....
66987V 10 9	Novartis AG.....	C.....	07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	94,211	XXX		L.....
747525 10 3	Qualcomm Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	74,719	XXX		L.....
861012 10 2	STMicroelectronics.....	C.....	07/18/2019.....	Ameriprise Financial Services, Inc.....	3,000,000	54,173	XXX		L.....
872540 10 9	TJX Cos Inc.....		07/18/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	55,806	XXX		L.....
110122 10 8	Bristol Myers Squibb Company.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	2,000,000	92,400	XXX		L.....
149123 10 1	Caterpillar Inc.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	115,706	XXX		L.....
96145D 10 5	Westrock Co.....		08/15/2019.....	Ameriprise Financial Services, Inc.....	2,000,000	65,902	XXX		L.....
17275R 10 2	Cisco Systems Inc.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	49,636	XXX		L.....
478160 10 4	Johnson & Johnson.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	131,407	XXX		L.....
594918 10 4	Microsoft Corp.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	500,000	70,813	XXX		L.....
684060 10 6	Orange Spons ADR.....	C.....	09/19/2019.....	Ameriprise Financial Services, Inc.....	2,000,000	31,089	XXX		L.....
747525 10 3	Qualcomm Inc.....		09/19/2019.....	Ameriprise Financial Services, Inc.....	1,000,000	79,254	XXX		L.....
92857W 30 8	Vodafone Group PLC.....	C.....	09/19/2019.....	Ameriprise Financial Services, Inc.....	2,000,000	40,105	XXX		L.....
909999. Total - Common Stocks - Industrial and Miscellaneous.....						1,479,939	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....						1,479,939	XXX	0	XXX.....
979999. Total - Common Stocks.....						1,479,939	XXX	0	XXX.....
989999. Total - Preferred and Common Stocks.....						1,582,040	XXX	0	XXX.....
999999. Total - Bonds, Preferred and Common Stocks.....						1,582,040	XXX	0	XXX.....

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

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1 CUSIP Identification	2 Description	3 F o r eig n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)		
										11	12	13	14	15									
<b>Bonds - Industrial and Miscellaneous</b>																							
61166W AS 0	Monsanto Co Sr Note.....	..	07/15/2019.	Matured.....		.....25,000	.....25,000	.....25,495	.....25,096		.....(96)		.....(96)			.....25,000			.....0	.....531	07/15/2019.	2FE.....	
61746B DR 4	Morgan Stanley Sr Note.....	..	07/23/2019.	Matured.....		.....25,000	.....25,000	.....25,360	.....25,104		.....(104)		.....(104)			.....25,000			.....0	.....594	07/23/2019.	1FE.....	
682134 AC 5	Omnicom Group Inc Cap Fin Sr Note.....	..	08/01/2019.	Partial Call.....		.....10,225	.....10,000	.....10,689	.....10,390		.....(142)		.....(142)			.....10,249			.....(24)	.....205	08/15/2020.	2FE.....	
278642 AH 6	EBAY Inc Note.....	..	08/01/2019.	Matured.....		.....25,000	.....25,000	.....25,253	.....25,048		.....(48)		.....(48)			.....25,000			.....0	.....550	08/01/2019.	2FE.....	
36962G 4D 3	General Electric Cap Corp Note.....	..	08/07/2019.	Matured.....		.....50,000	.....50,000	.....52,350	.....50,994		.....(994)		.....(994)			.....50,000			.....0	.....3,000	08/07/2019.	2FE.....	
0258M0 DP 1	American Express Cr Med Term.....	..	08/15/2019.	Matured.....		.....25,000	.....25,000	.....25,644	.....25,140		.....(140)		.....(140)			.....25,000			.....0	.....563	08/15/2019.	1FE.....	
084423 AL 6	Berkley Wr Corp Sr Note.....	..	08/15/2019.	Matured.....		.....30,000	.....30,000	.....31,888	.....30,730		.....(730)		.....(730)			.....30,000			.....0	.....1,845	08/15/2019.	1FE.....	
78355H JX 8	Ryder Sys Inc Med Term Note.....	..	09/03/2019.	Matured.....		.....25,000	.....25,000	.....25,414	.....25,163		.....(163)		.....(163)			.....25,000			.....0	.....616	09/03/2019.	3FE.....	
571748 AW 2	Marsh & McLennan Cos Sr Note.....	..	09/10/2019.	Matured.....		.....50,000	.....50,000	.....50,033	.....50,014		.....(14)		.....(14)			.....50,000			.....0	.....1,175	09/10/2019.	1FE.....	
80283L AH 6	Santander UK PLC Note.....	C	09/10/2019.	Matured.....		.....50,000	.....50,000	.....50,109	.....50,054		.....(54)		.....(54)			.....50,000			.....0	.....1,175	09/10/2019.	1FE.....	
65339K AL 4	Nextera Energy Cap GTD Deb.....	..	09/15/2019.	Matured.....		.....50,000	.....50,000	.....50,527	.....50,187		.....(187)		.....(187)			.....50,000			.....0	.....1,200	09/15/2019.	2FE.....	
046353 AF 5	Astrazenaca PLC Note.....	C	09/18/2019.	Matured.....		.....25,000	.....25,000	.....25,187	.....25,059		.....(59)		.....(59)			.....25,000			.....0	.....488	09/18/2019.	2FE.....	
87236Y AA 6	TD Ameritrade Hldng Corp Sr Note.....	..	09/18/2019.	Called.....		.....25,164	.....25,000	.....27,254	.....25,881		.....(686)		.....(686)			.....25,195			.....(31)	.....1,116	12/01/2019.	1FE.....	
64110D AH 7	Netapp Inc Sr Note.....	..	11/16/2019.	Matured.....		.....50,000	.....50,000	.....50,086	.....50,034		.....(34)		.....(34)			.....50,000			.....0	.....1,000	09/27/2019.	2FE.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					.....465,388	.....465,000	.....475,285	.....468,895	.....0	.....(3,451)		.....0	.....(3,451)		.....0	.....465,443		.....0	.....(55)	.....14,057	XXX	XXX
8399997.	Total - Bonds - Part 4.....					.....465,388	.....465,000	.....475,285	.....468,895	.....0	.....(3,451)		.....0	.....(3,451)		.....0	.....465,443		.....0	.....(55)	.....14,057	XXX	XXX
8399999.	Total - Bonds.....					.....465,388	.....465,000	.....475,285	.....468,895	.....0	.....(3,451)		.....0	.....(3,451)		.....0	.....465,443		.....0	.....(55)	.....14,057	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																							
191216 10 0	Coca-Cola Company.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....103,460	XXX	.....89,540	.....94,700	.....(5,160)					.....(5,160)		.....89,540		.....13,920	.....13,920	.....1,600	XXX	L.....
26614N 10 2	DuPont de Nemours.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....666,000	.....47,218	XXX	.....81,521							.....0		.....81,521		.....(34,304)	.....(34,304)		XXX	L.....
37950E 54 9	Global X Superdividend ETF.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....3,000,000	.....51,288	XXX	.....75,711	.....51,300	.....24,411					.....24,411		.....75,711		.....(24,423)	.....(24,423)	.....2,824	XXX	L.....
742718 10 9	Proctor & Gamble Co.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....229,004	XXX	.....148,316	.....183,840	.....(35,524)					.....(35,524)		.....148,316		.....80,688	.....80,688	.....4,418	XXX	L.....
78573L 10 6	Sabra Health Care Reit Inc.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....40,817	XXX	.....65,318	.....32,960	.....32,358					.....32,358		.....65,318		.....(24,501)	.....(24,501)	.....1,800	XXX	L.....
78573L 10 6	Sabra Health Care Reit Inc.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....40,817	XXX	.....54,528	.....32,960	.....21,568					.....21,568		.....54,528		.....(13,711)	.....(13,711)	.....1,800	XXX	L.....
806857 10 8	Schlumberger LTD.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....38,101	XXX	.....86,582	.....36,080	.....50,502					.....50,502		.....86,582		.....(48,481)	.....(48,481)	.....1,500	XXX	L.....
806857 10 8	Schlumberger LTD.....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....38,101	XXX	.....67,543	.....36,080	.....31,463					.....31,463		.....67,543		.....(29,442)	.....(29,442)	.....1,500	XXX	L.....
842587 10 7	Southern Company (The).....	..	07/18/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....110,726	XXX	.....88,560	.....87,840	.....720					.....720		.....88,560		.....22,166	.....22,166	.....2,440	XXX	L.....
G54050 10 2	Lazard LTD.....	C	08/19/2019.	Lazard LTD (ROC).....		.....940	XXX	.....940	.....940						.....0		.....940				.....0	XXX	L.....
037612 30 6	Apollo Global Management LLC Class A.....	..	08/31/2019.	Apollo Gbl Mgmt (ROC).....		.....598	XXX	.....598	.....598						.....0		.....598				.....0	XXX	L.....
337932 10 7	Fistenergy Corp.....	..	09/19/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....95,640	XXX	.....62,946	.....75,100	.....(12,154)					.....(12,154)		.....62,946		.....32,694	.....32,694	.....2,280	XXX	L.....
337932 10 7	Fistenergy Corp.....	..	09/19/2019.	Ameriprise Financial Svcs, Inc.....	.....2,000,000	.....95,640	XXX	.....62,966	.....75,100	.....(12,134)					.....(12,134)		.....62,966		.....32,675	.....32,675	.....2,280	XXX	L.....
713448 10 8	Pepsico Inc.....	..	09/19/2019.	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....134,815	XXX	.....97,820	.....110,480	.....(12,660)					.....(12,660)		.....97,820		.....36,996	.....36,996	.....2,810	XXX	L.....
95040Q 10 4	Welltower.....	..	09/19/2019.	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....89,105	XXX	.....72,085	.....69,410	.....2,675					.....2,675		.....72,085		.....17,020	.....17,020	.....2,610	XXX	L.....
95040Q 10 4	Welltower.....	..	09/19/2019.	Ameriprise Financial Svcs, Inc.....	.....1,000,000	.....89,105	XXX	.....55,168	.....69,410	.....(14,242)					.....(14,242)		.....55,168		.....33,937	.....33,937	.....2,610	XXX	L.....
G16258 10 8	Brookfield Renewable Partners.....	C	09/30/2019.	Brookfield Renwble Partners (ROC)		.....387	XXX	.....387	.....387						.....0		.....387				.....0	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.....1,205,762	XXX	.....1,110,529	.....957,185	.....71,822	.....0	.....0	.....71,822		.....0	.....1,110,529		.....0	.....95,234	.....95,234	.....30,472	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					.....1,205,762	XXX	.....1,110,529	.....957,185	.....71,822	.....0	.....0	.....71,822		.....0	.....1,110,529		.....0	.....95,234	.....95,234	.....30,472	XXX	XXX

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1 CUSIP Identification	2 Description	3 F o r eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.							
9799999.	Total - Common Stocks.....				.....1,205,762	XXX	.....1,110,529	.....957,185	.....71,822	.....0	.....0	.....71,822	.....0	.....1,110,529	.....0	.....95,234	.....95,234	.....30,472	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....				.....1,205,762	XXX	.....1,110,529	.....957,185	.....71,822	.....0	.....0	.....71,822	.....0	.....1,110,529	.....0	.....95,234	.....95,234	.....30,472	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....				.....1,671,151	XXX	.....1,585,814	.....1,426,080	.....71,822	.....(3,451)	.....0	.....68,371	.....0	.....1,575,972	.....0	.....95,178	.....95,178	.....44,529	XXX	XXX	

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

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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B.I.A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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**NONE**

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

Futures Contracts Open as of the Current Statement Date

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

**NONE**

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

**NONE**

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

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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**NONE**

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

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

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

General Interrogatories:

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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

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

General Interrogatories:

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

**NONE**

**Affinity Mutual Insurance Company**  
**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

**Open Depositories**

JPMorgan Chase Bank, N.A. - Checking.....	Lima, OH.....				716,477	605,602	739,903	XXX
JPMorgan Chase Bank, N.A. - Savings.....	Lima, OH.....	0.030			10,411	10,411	10,411	XXX
Citibank NA.....	Sioux Falls, SD.....				246,323	71,465	246,282	XXX
Synchrony Bank.....	Draper, UT.....				35,547	19	240,172	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	1,008,758	687,497	1,236,768	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	1,008,758	687,497	1,236,768	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	100	100	100	XXX
0599999. Total Cash.....	XXX	XXX	0	0	1,008,858	687,597	1,236,868	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
233809 20 1	Fidelity - Treasury Fund - Daily Money Class.....		09/01/2019	.1.293		100,000		1,293
60934N 67 4	Federated - US Treasury Cash Reserves - Services Shares.....		09/01/2019	.1.457		300,000		4,370
825252 87 7	Invesco - Government & Agency Port - Private.....		09/01/2019	.1.458		423,128		6,171
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						823,128	.0	11,833
8899999. Total - Cash Equivalents						823,128	.0	11,833

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2019

NAIC Group Code.....0

Company Name: Affinity Mutual Insurance Company

NAIC Company Code.....16748

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: ..... \$.....2,216

2.32 Amount estimated using reasonable assumptions: .....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....