

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 | 1,118,759 | | 1,118,759 | 1,333,311 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 1,227,768 | | 1,227,768 | 1,257,088 |
| 2.2 Common stocks | 8,823,181 | .926 | 8,822,255 | 8,539,150 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | 0 | 0 |
| 3.2 Other than first liens | | | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | 87,871 | | 87,871 | 89,195 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | 0 | 0 |
| 4.3 Properties held for sale (less \$ encumbrances) | | | 0 | 0 |
| 5. Cash (\$ 2,622,678), cash equivalents (\$ 100,000) and short-term investments (\$) | 2,722,678 | | 2,722,678 | 2,348,599 |
| 6. Contract loans (including \$ premium notes) | | | 0 | 0 |
| 7. Derivatives | | | 0 | 0 |
| 8. Other invested assets | | | 0 | 0 |
| 9. Receivables for securities | .36 | | .36 | .37 |
| 10. Securities lending reinvested collateral assets | | | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 13,980,293 | .926 | 13,979,367 | 13,567,380 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 14,336 | | 14,336 | 25,147 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 381,706 | | 381,706 | 312,188 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 2,607,242 | | 2,607,242 | 2,006,150 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 16,016 | | 16,016 | .194,096 |
| 16.2 Funds held by or deposited with reinsured companies | | | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | | | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | | | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 16,494 | | 16,494 | 16,494 |
| 18.2 Net deferred tax asset | 16,931 | | 16,931 | 0 |
| 19. Guaranty funds receivable or on deposit | | | 0 | 0 |
| 20. Electronic data processing equipment and software | 7,876 | | 7,876 | .8,650 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 2,431 | 2,431 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | | | 0 | 0 |
| 24. Health care (\$) and other amounts receivable | | | 0 | 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 to 25) | 17,043,325 | 3,357 | 17,039,968 | 16,130,105 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 17,043,325 | 3,357 | 17,039,968 | 16,130,105 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Building Permanent Improvement Pre-Payment | | | 0 | 0 |
| 2502. | | | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 0 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ 367,634) | 1,042,904 | 1,037,235 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | 0 | 0 |
| 3. Loss adjustment expenses | 296,120 | 306,610 |
| 4. Commissions payable, contingent commissions and other similar charges | 485,912 | 684,374 |
| 5. Other expenses (excluding taxes, licenses and fees) | 26,189 | 82,487 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 20,482 | 20,815 |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses)) | 1 | 1 |
| 7.2 Net deferred tax liability | 1 | 1 |
| 8. Borrowed money \$ and interest thereon \$ | 0 | 0 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 550,421 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act) | 4,278,673 | 3,649,933 |
| 10. Advance premium | 6,835 | 2,689 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | 0 | 0 |
| 11.2 Policyholders | 0 | 0 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 404,088 | 381,041 |
| 13. Funds held by company under reinsurance treaties | 0 | 0 |
| 14. Amounts withheld or retained by company for account of others | 0 | 0 |
| 15. Remittances and items not allocated | 0 | 0 |
| 16. Provision for reinsurance (including \$ certified) | 0 | 0 |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 18. Drafts outstanding | 0 | 0 |
| 19. Payable to parent, subsidiaries and affiliates | 0 | 0 |
| 20. Derivatives | 0 | 0 |
| 21. Payable for securities | 0 | 0 |
| 22. Payable for securities lending | 0 | 0 |
| 23. Liability for amounts held under uninsured plans | 0 | 0 |
| 24. Capital notes \$ and interest thereon \$ | 0 | 0 |
| 25. Aggregate write-ins for liabilities | 0 | 194,879 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 6,561,203 | 6,360,065 |
| 27. Protected cell liabilities | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27) | 6,561,203 | 6,360,065 |
| 29. Aggregate write-ins for special surplus funds | 0 | 0 |
| 30. Common capital stock | 0 | 0 |
| 31. Preferred capital stock | 0 | 0 |
| 32. Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 33. Surplus notes | 0 | 0 |
| 34. Gross paid in and contributed surplus | 0 | 0 |
| 35. Unassigned funds (surplus) | 10,478,765 | 9,770,040 |
| 36. Less treasury stock, at cost: | | |
| 36.1 shares common (value included in Line 30 \$) | 0 | 0 |
| 36.2 shares preferred (value included in Line 31 \$) | 0 | 0 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) | 10,478,765 | 9,770,040 |
| 38. Totals (Page 2, Line 28, Col. 3) | 17,039,968 | 16,130,105 |
| DETAILS OF WRITE-INS | | |
| 2501. Line 15 from 2000 Annual Statement | 0 | 0 |
| 2502. Payroll Protection Program - SBA Loan | 193,605 | 193,605 |
| 2503. Interest Expense | 1,274 | 1,274 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 0 | 194,879 |
| 2901. | 0 | 0 |
| 2902. | 0 | 0 |
| 2903. | 0 | 0 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 0 | 0 |
| 3201. | 0 | 0 |
| 3202. | 0 | 0 |
| 3203. | 0 | 0 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | 0 | 0 |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written \$ 2,963,930) | 2,230,204 | 2,185,724 | 8,876,527 |
| 1.2 Assumed (written \$) | | | |
| 1.3 Ceded (written \$ 1,161,607) | 1,056,621 | 1,016,875 | 4,175,614 |
| 1.4 Net (written \$ 1,802,323) | 1,173,583 | 1,168,849 | 4,700,914 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$ 379,760): | | | |
| 2.1 Direct | 385,924 | (99,141) | 1,595,299 |
| 2.2 Assumed | | | |
| 2.3 Ceded | 113,007 | (49,917) | 255,112 |
| 2.4 Net | 272,918 | (49,224) | 1,340,187 |
| 3. Loss adjustment expenses incurred | 129,044 | 126,304 | 460,162 |
| 4. Other underwriting expenses incurred | 767,358 | 771,726 | 2,827,980 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 1,169,320 | 848,806 | 4,628,329 |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 4,264 | 320,043 | 72,585 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 43,379 | 54,464 | 228,919 |
| 10. Net realized capital gains (losses) less capital gains tax of \$ | 519,377 | (64,964) | 21,400 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 562,757 | (10,500) | 250,319 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ 292) | (292) | (1,497) | (4,133) |
| 13. Finance and service charges not included in premiums | | | |
| 14. Aggregate write-ins for miscellaneous income | 193,605 | 0 | 0 |
| 15. Total other income (Lines 12 through 14) | 193,313 | (1,497) | (4,133) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 760,333 | 308,046 | 318,772 |
| 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) | 760,333 | 308,046 | 318,772 |
| 19. Federal and foreign income taxes incurred | | | (16,494) |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | 760,333 | 308,046 | 335,266 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 9,770,040 | 8,896,791 | 8,896,791 |
| 22. Net income (from Line 20) | 760,333 | 308,046 | 335,266 |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ | (68,659) | (1,808,420) | 537,671 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | 16,932 | 293,736 | (1) |
| 27. Change in nonadmitted assets | 118 | 387 | 314 |
| 28. Change in provision for reinsurance | | | 0 |
| 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 | 0 | 0 | 0 |
| 32.2 Transferred from surplus (Stock Dividend) | | | |
| 32.3 Transferred to surplus | | | |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | 0 | 0 | 0 |
| 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 | | | 0 |
| 37. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 708,725 | (1,206,251) | 873,249 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 10,478,765 | 7,690,540 | 9,770,040 |
| 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 through 0503 plus 0598)(Line 5 above) | 0 | 0 | 0 |
| 1401. Lines 23 and 29 from 2000 Annual Statement | | | 0 |
| 1402. Miscellaneous Income | | | 0 |
| 1403. PPP Loan Forgiveness (Nontaxable) | 193,605 | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 193,605 | 0 | 0 |
| 3701. Lines 23 and 29 from 2000 Annual Statement | | | 0 |
| 3702. | | | |
| 3703. | | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 1,158,907 | 1,110,130 | 4,780,511 |
| 2. Net investment income | 57,223 | 70,952 | 268,306 |
| 3. Miscellaneous income | 193,313 | (1,497) | (4,133) |
| 4. Total (Lines 1 to 3) | 1,409,442 | 1,179,585 | 5,044,684 |
| 5. Benefit and loss related payments | 89,169 | (532,738) | 657,744 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 1,161,986 | 1,094,531 | 3,224,021 |
| 8. Dividends paid to policyholders | 0 | 0 | 0 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 0 | 0 | 0 |
| 10. Total (Lines 5 through 9) | 1,251,155 | 561,793 | 3,881,764 |
| 11. Net cash from operations (Line 4 minus Line 10) | 158,287 | 617,792 | 1,162,920 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 313,536 | 65,238 | 1,583,039 |
| 12.2 Stocks | 1,785,772 | 837,600 | 2,821,257 |
| 12.3 Mortgage loans | 0 | 0 | 0 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 0 | 0 | 0 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 1 | 259 | 222 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 2,099,309 | 903,097 | 4,404,517 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 100,000 | 0 | 199,880 |
| 13.2 Stocks | 1,589,529 | 1,078,571 | 4,722,512 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 0 | 0 | 0 |
| 13.6 Miscellaneous applications | 0 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 1,689,530 | 1,078,571 | 4,922,392 |
| 14. Net increase (or decrease) in contract loans and premium notes | 0 | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 409,779 | (175,474) | (517,875) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied) | (193,987) | (3,765) | 191,671 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (193,987) | (3,765) | 191,671 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 374,079 | 438,553 | 836,716 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 2,348,599 | 1,511,883 | 1,511,883 |
| 19.2 End of period (Line 18 plus Line 19.1) | 2,722,678 | 1,950,436 | 2,348,599 |

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

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

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 | 2020 |
|---|--------|----------|------------|----------------------|--------------|
| NET INCOME | | | | | |
| (1) The Company state basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | \$ 760,333 | \$ 335,266 |
| (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 | \$ 760,333 | \$ 335,266 |
| SURPLUS | | | | | |
| (5) The Company state basis (Page 3, line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 10,478,765 | \$ 9,770,040 |
| (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 | \$ 10,478,765 | \$ 9,770,040 |

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 March 31, 2021, 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 Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

Not applicable.

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

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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 | | | | | Total (1 plus 3) | Total From Prior Year | Increase/(Decrease) (5 minus 6) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) |
| j. On deposit with states | 399,817 | | | | | 399,817 | 399,808 | 9 | | | 399,817 | | 2.3% | 2.3% |
| o. Total Restricted Assets | \$ 399,817 | \$ | \$ | \$ | \$ | \$ 399,817 | \$ 399,808 | \$ 9 | \$ | \$ 399,817 | | 2.3% | 2.3% | |

(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

On May 1, 2020, Affinity Mutual Insurance Company was approved for and received a loan in the amount of \$193,605 as part of the Paycheck Protection Program under the CARES Act. On March 15, 2021, Affinity Mutual Insurance Company received confirmation that the full loan amount and associated fees and interest were forgiven. The loan forgiveness is documented as a nontaxable item under Other Income on the Statement of Income financial page.

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

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

1. Number of Shares and Par or Stated Value of Each Class

Not applicable.

2. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable.

3. Dividend Restrictions

Not applicable.

4. Dates and Amounts of Dividends Paid

Not applicable.

5. Profits that may be Paid as Ordinary Dividends to Stockholders

Not applicable.

6. Restrictions Plans on Unassigned Funds (Surplus)

Not applicable.

NOTES TO FINANCIAL STATEMENTS

7. For Mutual Reciprocals, and Similar Entities, Amount of Advances to Surplus Not Repaid

Not applicable.

8. Amount of Stock Held for Special Purposes

Not applicable.

9. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

Not applicable.

10. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$1,059,087

11. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

None.

12. The Impact of any Restatement due to Prior Quasi-Reorganizations is as follows

Not applicable.

13. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization

Not applicable.

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.

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 |
|---|----------------------|-----------|-----------|-----------------------|----------------------|
| Assets at Fair Value | | | | | |
| Bonds- Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | \$ 25,153 | \$ | \$ | \$ | \$ 25,153 |
| Preferred Stock - Industrial & Miscellaneous (Unaffiliated) | \$ 1,227,768 | \$ | \$ | \$ | \$ 1,227,768 |
| Common Stock - Industrial & Miscellaneous | \$ 8,822,255 | \$ | \$ | \$ | \$ 8,822,255 |
| Common Stock - Subsidiary | \$ 926 | \$ | \$ | \$ | \$ 926 |
| Total | \$ 10,076,102 | \$ | \$ | \$ | \$ 10,076,102 |
| Liabilities at Fair Value | | | | | |
| N/A | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ |

(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 | Settlements | Ending Balance as of Current Period |
|-----------------------|-------------------|------------------------|--------------------------|---|--|-----------|-----------|-----------|-------------|-------------------------------------|
| a. Assets | | | | | | | | | | |
| N/A | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Liabilities | | | | | | | | | | |
| N/A | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| Total | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

NOTES TO FINANCIAL STATEMENTS

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 has one 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 (\$314,363).

1. Transatlantic Reinsurance Company (Federal ID #13-5616275): Net Recoverable = \$1,023,501

2. Maiden Reinsurance Corporation (Fletcher Reinsurance Company) and Affinity Mutual Insurance Company have entered into a trust agreement. Maiden Reinsurance Corporation has agreed to collateralize payments of all amounts as of March 31, 2020 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 \$882,211 with an independent trustee. The Schedule F - Part 3 Maiden Re net amount recoverable is \$199,691.

B. Reinsurance Recoverable in Dispute

None.

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 | | | 550,421 | 104,030 | (550,421) | (104,030) | |
| c. Total | \$ | \$ | \$ | \$ | \$ | \$ | |
| d. Direct Unearned Premium Reserves | | | | | | | \$ 4,829,094 |

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.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$1.344 million. As of March 31, 2021, \$290 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 \$971 thousand as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore there has been \$83 thousand favorable prior year development from December 31, 2011 to March 31, 2021. 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.

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.

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
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 [X] No []

2.2 If yes, date of change: 03/19/2021

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.

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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. 12/31/2020

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 by 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 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 |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| | | | | | |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

| | 1 Prior Year-End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|---|--|
| 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: | \$ | \$ |
| 13. Amount of real estate and mortgages held in short-term investments: | \$ | \$ |
| 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] | | |
| 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 | \$ | \$ |

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 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 the current statement date:

| | |
|---|----------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | \$ |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | \$ |
| 16.3 Total payable for securities lending reported on the liability page. | \$ |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 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 Name of Firm or Individual | 2 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 invested 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 invested 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 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 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 [] No []

18.2 If no, list exceptions:

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 []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of 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 []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

| 1 Line of Business | 2 Maximum Interest | 3 Discount Rate | TOTAL DISCOUNT | | | DISCOUNT TAKEN DURING PERIOD | | | | |
|-----------------------|--------------------------|-----------------------|-----------------------|--------------------|-----------|------------------------------|-----------------------|--------------------|------------|-------------|
| | | | 4 Unpaid Losses | 5 Unpaid LAE | 6 IBNR | 7 TOTAL | 8 Unpaid Losses | 9 Unpaid LAE | 10 IBNR | 11 TOTAL |
| | | | TOTAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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 \$

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date \$

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 []

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
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 | 0 | 0 | 0 | 0 | 0 | |
| 2. Alaska | AK | N | 0 | 0 | 0 | 0 | 0 | |
| 3. Arizona | AZ | N | 0 | 0 | 0 | 0 | 0 | |
| 4. Arkansas | AR | N | 0 | 0 | 0 | 0 | 0 | |
| 5. California | CA | N | 0 | 0 | 0 | 0 | 0 | |
| 6. Colorado | CO | N | 0 | 0 | 0 | 0 | 0 | |
| 7. Connecticut | CT | N | 0 | 0 | 0 | 0 | 0 | |
| 8. Delaware | DE | N | 0 | 0 | 0 | 0 | 0 | |
| 9. District of Columbia | DC | N | 0 | 0 | 0 | 0 | 0 | |
| 10. Florida | FL | N | 0 | 0 | 0 | 0 | 0 | |
| 11. Georgia | GA | N | 0 | 0 | 0 | 0 | 0 | |
| 12. Hawaii | HI | N | 0 | 0 | 0 | 0 | 0 | |
| 13. Idaho | ID | N | 0 | 0 | 0 | 0 | 0 | |
| 14. Illinois | IL | N | 0 | 0 | 0 | 0 | 0 | |
| 15. Indiana | IN | L | 947,625 | 1,036,760 | 241,837 | 228,148 | 1,289,409 | 1,157,677 |
| 16. Iowa | IA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas | KS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky | KY | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana | LA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine | ME | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland | MD | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts | MA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan | MI | L | 61,532 | 74,854 | 1,442 | 47,562 | 108,380 | 97,159 |
| 24. Minnesota | MN | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi | MS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri | MO | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana | MT | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska | NE | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada | NV | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire | NH | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey | NJ | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. New Mexico | NM | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York | NY | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. North Carolina | NC | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota | ND | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio | OH | L | 1,954,773 | 1,826,527 | 39,592 | 135,561 | 764,336 | 662,398 |
| 37. Oklahoma | OK | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon | OR | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania | PA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island | RI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina | SC | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota | SD | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee | TN | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas | TX | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah | UT | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont | VT | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia | VA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington | WA | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia | WV | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin | WI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming | WY | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands | VI | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals | XXX | 2,963,930 | 2,938,141 | 282,870 | 411,271 | 2,162,125 | 1,917,234 | |
| 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 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

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 state54

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

PART 1 – ORGANIZATIONAL CHART

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

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

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

| Asterisk | Explanation |
|----------|-------------|
| | |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
PART 1 - LOSS EXPERIENCE

| Line 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 | 410,447 | (38,864) | (9.5) | 8.2 |
| 2. Allied Lines | 273,631 | 41,508 | 15.2 | (7.8) |
| 3. Farmowners multiple peril | | | 0.0 | 0.0 |
| 4. Homeowners multiple peril | | | 0.0 | 0.0 |
| 5. Commercial multiple peril | 1,068,570 | 347,782 | 32.5 | (13.1) |
| 6. Mortgage guaranty | | | 0.0 | 0.0 |
| 8. Ocean marine | | | 0.0 | 0.0 |
| 9. Inland marine | 102,164 | | 0.0 | (5.2) |
| 10. Financial guaranty | | | 0.0 | 0.0 |
| 11.1 Medical professional liability - occurrence | | | 0.0 | 0.0 |
| 11.2 Medical professional liability - claims-made | | | 0.0 | 0.0 |
| 12. Earthquake | | | 0.0 | 0.0 |
| 13. Group accident and health | | | 0.0 | 0.0 |
| 14. Credit accident and health | | | 0.0 | 0.0 |
| 15. Other accident and health | | | 0.0 | 0.0 |
| 16. Workers' compensation | | | 0.0 | 0.0 |
| 17.1 Other liability - occurrence | 97,497 | | 0.0 | 0.0 |
| 17.2 Other liability - claims-made | | | 0.0 | 0.0 |
| 17.3 Excess workers' compensation | | | 0.0 | 0.0 |
| 18.1 Products liability - occurrence | | | 0.0 | 0.0 |
| 18.2 Products liability - claims-made | | | 0.0 | 0.0 |
| 19.1,19.2 Private passenger auto liability | | | 0.0 | 0.0 |
| 19.3,19.4 Commercial auto liability | 182,510 | 27,965 | 15.3 | (2.6) |
| 21. Auto physical damage | 89,750 | 7,534 | 8.4 | 39.3 |
| 22. Aircraft (all perils) | | | 0.0 | 0.0 |
| 23. Fidelity | 1,965 | | 0.0 | 0.0 |
| 24. Surety | 3,244 | | 0.0 | 0.0 |
| 26. Burglary and theft | 426 | | 0.0 | 0.0 |
| 27. Boiler and machinery | | | 0.0 | 0.0 |
| 28. Credit | | | 0.0 | 0.0 |
| 29. International | | | 0.0 | 0.0 |
| 30. Warranty | | | 0.0 | 0.0 |
| 31. Reinsurance - Nonproportional Assumed Property | XXX | XXX | XXX | XXX |
| 32. Reinsurance - Nonproportional Assumed Liability | XXX | XXX | XXX | XXX |
| 33. Reinsurance - Nonproportional Assumed Financial Lines | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0.0 | 0.0 |
| 35. Totals | 2,230,204 | 385,924 | 17.3 | (4.5) |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0.0 | 0.0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0.0 | 0.0 |

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date | |
|---|----------------------|------------------------------|---------------------------------|---|
| | | | | |
| 1. Fire | 533,975 | 533,975 | .561,467 | |
| 2. Allied Lines | 355,983 | 355,983 | 374,311 | |
| 3. Farmowners multiple peril | 0 | | 0 | |
| 4. Homeowners multiple peril | 0 | | 0 | |
| 5. Commercial multiple peril | 1,427,909 | 1,427,909 | 1,354,949 | |
| 6. Mortgage guaranty | 0 | | 0 | |
| 8. Ocean marine | 0 | | 0 | |
| 9. Inland marine | 140,230 | 140,230 | 155,088 | |
| 10. Financial guaranty | 0 | | 0 | |
| 11.1 Medical professional liability - occurrence | 0 | | 0 | |
| 11.2 Medical professional liability - claims-made | 0 | | 0 | |
| 12. Earthquake | 0 | | 0 | |
| 13. Group accident and health | 0 | | 0 | |
| 14. Credit accident and health | 0 | | 0 | |
| 15. Other accident and health | 0 | | 0 | |
| 16. Workers' compensation | 0 | | 0 | |
| 17.1 Other liability - occurrence | 144,023 | 144,023 | 139,784 | |
| 17.2 Other liability - claims-made | 0 | | 0 | |
| 17.3 Excess workers' compensation | 0 | | 0 | |
| 18.1 Products liability - occurrence | 0 | | 0 | |
| 18.2 Products liability - claims-made | 0 | | 0 | |
| 19.1,19.2 Private passenger auto liability | 0 | | 0 | |
| 19.3,19.4 Commercial auto liability | 227,900 | 227,900 | 220,817 | |
| 21. Auto physical damage | 125,286 | 125,286 | 122,448 | |
| 22. Aircraft (all perils) | 0 | | 0 | |
| 23. Fidelity | 2,434 | 2,434 | 2,706 | |
| 24. Surety | 5,500 | 5,500 | 5,686 | |
| 26. Burglary and theft | 690 | 690 | 885 | |
| 27. Boiler and machinery | 0 | | 0 | |
| 28. Credit | 0 | | 0 | |
| 29. International | 0 | | 0 | |
| 30. Warranty | 0 | | 0 | |
| 31. Reinsurance - Nonproportional Assumed Property | XXX | XXX | XXX | |
| 32. Reinsurance - Nonproportional Assumed Liability | XXX | XXX | XXX | |
| 33. Reinsurance - Nonproportional Assumed Financial Lines | XXX | XXX | XXX | |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0 | |
| 35. Totals | 2,963,930 | 2,963,930 | 2,938,141 | |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1 Prior Year-End Known Case Loss and LAE Reserves | 2 Prior Year-End IBNR Loss and LAE Reserves | 3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6 Total 2021 Loss and LAE Payments (Cols. 4+5) | 7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | 8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | 9 Q.S. Date IBNR Loss and LAE Reserves | 10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9) | 11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1) | 12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | 13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
|--|--|--|---|---|---|---|--|---|---|--|--|--|---|
| 1. 2018 + Prior | 231 | 6 | 238 | 15 | | 15 | 227 | | 0 | 227 | 11 | (6) | 5 |
| 2. 2019 | 45 | 71 | 116 | 10 | | 10 | 59 | | 47 | 106 | 24 | (24) | 0 |
| 3. Subtotals 2019 + Prior | 276 | .77 | 354 | 25 | 0 | .25 | 286 | 0 | .47 | 333 | .35 | (30) | 5 |
| 4. 2020 | 796 | 194 | 990 | 263 | 3 | 266 | 446 | 5 | 187 | 638 | (87) | .0 | (87) |
| 5. Subtotals 2020 + Prior | 1,072 | 272 | 1,344 | 287 | 3 | 290 | 733 | 5 | 234 | 971 | (52) | (30) | (82) |
| 6. 2021 | XXX | XXX | XXX | XXX | 117 | 117 | XXX | 330 | .38 | 368 | XXX | XXX | XXX |
| 7. Totals | 1,072 | 272 | 1,344 | 287 | 119 | 407 | 733 | 335 | 272 | 1,339 | (52) | (30) | (82) |
| 8. Prior Year-End Surplus As Regards Policyholders | | 9,770 | | | | | | | | | Col. 11, Line 7 As % of Col. 1 Line 7 | Col. 12, Line 7 As % of Col. 2 Line 7 | Col. 13, Line 7 As % of Col. 3 Line 7 |
| | | | | | | | | | | | 1. (4.9) | 2. (11.1) | 3. (6.1) |
| | | | | | | | | | | | | | 4. (0.8) |

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 |

Explanations:

- 1.
- 2.
- 3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



1 6 7 4 8 2 0 2 1 4 9 0 0 0 0 0 1

2. Supplement A to Schedule T [Document Identifier 455]



1 6 7 4 8 2 0 2 1 4 5 5 0 0 0 0 1

3. Medicare Part D Coverage Supplement [Document Identifier 365]



1 6 7 4 8 2 0 2 1 3 6 5 0 0 0 0 1

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company
OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF MARCH 31, 2021 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 | 89,196 | 95,200 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | 0 | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | 0 | |
| 7. Deduct current year's other than temporary impairment recognized | 0 | |
| 8. Deduct current year's depreciation | 1,325 | 6,004 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 87,871 | 89,196 |
| 10. Deduct total nonadmitted amounts | 0 | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 87,871 | 89,196 |

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 | | |
| 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 paid 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) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

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 | | |
| 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) | | |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | |

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 | 11,130,475 | 10,076,612 |
| 2. Cost of bonds and stocks acquired | 1,689,530 | 4,922,392 |
| 3. Accrual of discount | 17 | 817 |
| 4. Unrealized valuation increase (decrease) | (68,659) | 537,671 |
| 5. Total gain (loss) on disposals | 519,377 | 21,590 |
| 6. Deduct consideration for bonds and stocks disposed of | 2,099,308 | 4,404,295 |
| 7. Deduct amortization of premium | 1,725 | 24,312 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 0 | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) | 11,169,707 | 11,130,475 |
| 12. Deduct total nonadmitted amounts | 926 | 926 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 11,168,781 | 11,129,549 |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 751,721 | 100,000 | 150,000 | (801) | 700,920 | | | 751,721 |
| 2. NAIC 2 (a) | 556,417 | | 162,825 | (880) | 392,713 | | | 556,417 |
| 3. NAIC 3 (a) | 25,173 | | | (48) | 25,126 | | | 25,173 |
| 4. NAIC 4 (a) | 0 | | | | 0 | | | 0 |
| 5. NAIC 5 (a) | 0 | | | | 0 | | | 0 |
| 6. NAIC 6 (a) | 0 | | | | 0 | | | 0 |
| 7. Total Bonds | 1,333,311 | 100,000 | 312,825 | (1,728) | 1,118,759 | 0 | 0 | 1,333,311 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 212,366 | | | (5,880) | 206,486 | | | 212,366 |
| 9. NAIC 2 | 996,480 | | | (23,440) | 973,040 | | | 996,480 |
| 10. NAIC 3 | 48,242 | | | | 48,242 | | | 48,242 |
| 11. NAIC 4 | 0 | | | | 0 | | | |
| 12. NAIC 5 | 0 | | | | 0 | | | |
| 13. NAIC 6 | 0 | | | | 0 | | | |
| 14. Total Preferred Stock | 1,257,088 | 0 | 0 | (29,320) | 1,227,768 | 0 | 0 | 1,257,088 |
| 15. Total Bonds and Preferred Stock | 2,590,399 | 100,000 | 312,825 | (31,048) | 2,346,527 | 0 | 0 | 2,590,399 |

(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 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SI02

Schedule DA - Part 1 - Short-Term Investments
N O N E

Schedule DA - Verification - Short-Term Investments
N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards
N O N E

Schedule DB - Part B - Verification - Futures Contracts
N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives
N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

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 | 100,000 | 824,686 |
| 2. Cost of cash equivalents acquired | 1,465 | |
| 3. Accrual of discount | 0 | |
| 4. Unrealized valuation increase (decrease) | 0 | |
| 5. Total gain (loss) on disposals | 0 | |
| 6. Deduct consideration received on disposals | 726,151 | |
| 7. Deduct amortization of premium | 0 | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 100,000 | 100,000 |
| 11. Deduct total nonadmitted amounts | 0 | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 100,000 | 100,000 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid
N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made
N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid
N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol |
|---|----------------------------------|--------------|-----------------------|-------------------------------------|--------------------------------------|------------------|----------------|--|--|
| 91282C-BG-5 | U.S. Treasury Note | | .01/31/2021 | Fifth-Third Bank | | 100,000 | 100,000 | | 1.A FE |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 100,000 | 100,000 | 0 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 100,000 | 100,000 | 0 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 100,000 | 100,000 | 0 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 009158-10-6 | Air Products & Chemicals, Inc. | | .01/21/2021 | Ameriprise Financial Services, Inc. | 500,000 | 143,769 | | | |
| 00507V-10-9 | Activision Blizzard, Inc. | | .01/21/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | .95,552 | | | |
| 142339-10-0 | Carlisle Companies, Inc. | | .01/21/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 155,421 | | | |
| 30303M-10-2 | Facebook, Inc. | | .01/21/2021 | Ameriprise Financial Services, Inc. | 500,000 | 136,599 | | | |
| 097023-10-5 | Boeing Company | | .02/18/2021 | Ameriprise Financial Services, Inc. | 300,000 | 63,195 | | | |
| 191216-10-0 | Coca-Cola Company | | .02/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 50,602 | | | |
| 500754-10-6 | Kraft Heinz Company | | .02/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 39,096 | | | |
| 50540R-40-9 | Laboratory Corp of Amer Holdings | | .02/18/2021 | Ameriprise Financial Services, Inc. | 500,000 | 120,468 | | | |
| 743424-10-3 | Proofpoint, Inc. | | .02/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 136,629 | | | |
| 902494-10-3 | Tyson Foods, Inc. | | .02/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 68,208 | | | |
| 90353T-10-0 | Uber Technologies, Inc. | | .02/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 59,295 | | | |
| 09247X-10-1 | Blackrock, Inc. | | .03/18/2021 | Ameriprise Financial Services, Inc. | 200,000 | 148,542 | | | |
| 086516-10-1 | Best Buy Companies, Inc. | | .03/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 116,495 | | | |
| 999724-10-6 | Borg Warner, Inc. | | .03/18/2021 | Ameriprise Financial Services, Inc. | 2,000,000 | 98,932 | | | |
| 185899-10-1 | Cleveland Cliffs, Inc. | | .03/18/2021 | Ameriprise Financial Services, Inc. | 5,000,000 | 88,823 | | | |
| 872540-10-9 | TJX Companies, Inc. | | .03/18/2021 | Ameriprise Financial Services, Inc. | 1,000,000 | 67,906 | | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 1,589,529 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 1,589,529 | XXX | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,589,529 | XXX | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,589,529 | XXX | 0 | XXX |
| 9999999 - Totals | | | | | | 1,689,530 | XXX | 0 | XXX |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 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 | 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 Con- tractual Maturity Date | 22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol | | |
|--|----------------------------------|-------------------|-----------------------|-------------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|---|-----|-----|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | | |
| .912628-5X-4 | U.S. Treasury Note | | .01/31/2021 | Matured | | | 100,000 | 100,000 | 99,806 | 99,992 | 8 | 8 | 8 | 100,000 | 0 | 0 | 0 | 1,250 | .01/31/2021 | 1.A FE | | | |
| 05999999. Subtotal - Bonds - U.S. Governments | | | | | | | 100,000 | 100,000 | 99,806 | 99,992 | 0 | 8 | 0 | 100,000 | 0 | 0 | 0 | 1,250 | XXX | XXX | | | |
| .060516-DZ-9 | Bank America Corp Med Term | | .01/05/2021 | Matured | | | 50,000 | 50,000 | 52,636 | 50,028 | (28) | (28) | (5) | 50,000 | 0 | 0 | 0 | 0 | .01/05/2021 | 1.G FE | | | |
| .008461-AH-4 | Agilent Technologies Inc Sr Note | | .01/21/2021 | Partial Call | | | 12,572 | 12,000 | 12,398 | 12,127 | (5) | (5) | (5) | 12,123 | 449 | 449 | .117 | .117 | .01/01/2022 | 2.A FE | | | |
| .406216-AH-4 | Halliburton Co Deb | | .02/15/2021 | Matured | | | 50,000 | 50,000 | 58,436 | 50,321 | (321) | (321) | (321) | 50,000 | 0 | 0 | 0 | 2,188 | .02/15/2021 | 2.A FE | | | |
| .30161M-AR-4 | Exelon Generation Co LLC S Note | | .03/03/2021 | Ameriprise Financial | | | 50,964 | 50,000 | 51,730 | 50,827 | (125) | (125) | (125) | 50,702 | 262 | 262 | 803 | .03/15/2022 | 2.B FE | | | | |
| .863667-AM-3 | Stryker Corp Note | | .03/15/2021 | Matured | | | 50,000 | 50,000 | 49,787 | 49,991 | 9 | 9 | 9 | 50,000 | 0 | 0 | 0 | 656 | .03/15/2021 | 2.A FE | | | |
| 38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 213,536 | 212,000 | 224,985 | 213,295 | 0 | (471) | 0 | (471) | 0 | 0 | 212,825 | 0 | 711 | 711 | 5,233 | XXX | XXX |
| 83999997. Total - Bonds - Part 4 | | | | | | | 313,536 | 312,000 | 324,792 | 313,287 | 0 | (462) | 0 | (462) | 0 | 0 | 312,825 | 0 | 711 | 711 | 6,483 | XXX | XXX |
| 83999998. Total - Bonds - Part 5 | | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 83999999. Total - Bonds | | | | | | | 313,536 | 312,000 | 324,792 | 313,287 | 0 | (462) | 0 | (462) | 0 | 0 | 312,825 | 0 | 711 | 711 | 6,483 | XXX | XXX |
| 89999997. Total - Preferred Stocks - Part 4 | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | |
| 89999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 89999999. Total - Preferred Stocks | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| ..144285-10-3 | Carpenter Technology Corp | | .01/21/2021 | Ameriprise Financial | | | 2,000,000 | 71,451 | 42,173 | 58,240 | (16,067) | (16,067) | (16,067) | 42,173 | 29,277 | 29,277 | | | | | | | |
| ..552953-10-1 | MGM Resorts Intl | | .01/21/2021 | Ameriprise Financial | | | 4,000,000 | 124,439 | 75,336 | 126,040 | (50,704) | (50,704) | (50,704) | 75,336 | 49,103 | 49,103 | | | | | | | |
| ..863667-10-1 | Stryker Corp | | .01/21/2021 | Ameriprise Financial | | | 500,000 | 119,888 | 94,572 | 122,520 | (27,948) | (27,948) | (27,948) | 94,572 | 25,316 | 25,316 | .315 | .315 | | | | | |
| ..92556H-20-6 | Viacom CBS, Inc. | | .01/21/2021 | Ameriprise Financial | | | 2,000,000 | 89,883 | 54,115 | 74,520 | (20,405) | (20,405) | (20,405) | 54,115 | 35,768 | 35,768 | .480 | .480 | | | | | |
| ..96145D-10-5 | Westrock Co | | .01/21/2021 | Ameriprise Financial | | | 2,000,000 | 92,821 | 65,902 | 87,060 | (21,158) | (21,158) | (21,158) | 65,902 | 26,919 | 26,919 | | | | | | | |
| ..084670-70-2 | Berkshire Hathaway, Inc. Class B | | .02/18/2021 | Ameriprise Financial | | | 500,000 | 120,728 | 87,318 | 115,935 | (28,617) | (28,617) | (28,617) | 87,318 | 33,410 | 33,410 | | | | | | | |
| ..11135F-10-1 | Broadcom, Inc. | | .02/18/2021 | Ameriprise Financial | | | 500,000 | 238,314 | 143,782 | 218,925 | (75,143) | (75,143) | (75,143) | 143,782 | 94,532 | 94,532 | .1,800 | .1,800 | | | | | |
| ..22052L-10-4 | Corteva, Inc. | | .02/18/2021 | Ameriprise Financial | | | 666,000 | 29,080 | 17,962 | 25,788 | (7,826) | (7,826) | (7,826) | 17,962 | 11,118 | 11,118 | | | | | | | |
| ..22052L-10-4 | Corteva, Inc. | | .02/18/2021 | Ameriprise Financial | | | 3,000,000 | 130,992 | 89,180 | 116,160 | (26,980) | (26,980) | (26,980) | 89,180 | 41,813 | 41,813 | | | | | | | |
| ..42824C-10-9 | Hewlett Packard Enterprises Co | | .02/18/2021 | Ameriprise Financial | | | 5,000,000 | 69,164 | 46,945 | 59,250 | (12,306) | (12,306) | (12,306) | 46,945 | 22,219 | 22,219 | .600 | .600 | | | | | |
| ..42824C-10-9 | Hewlett Packard Enterprises Co | | .02/18/2021 | Ameriprise Financial | | | 5,000,000 | 69,164 | 61,434 | 59,250 | 2,184 | 2,184 | 61,434 | 7,730 | 7,730 | 7,730 | | | | | | | |
| ..G16962-10-5 | Bunge Limited | | .03/18/2021 | Ameriprise Financial | | | 1,000,000 | 79,594 | 51,809 | 65,580 | (13,772) | (13,772) | (13,772) | 51,809 | 27,785 | 27,785 | .500 | .500 | | | | | |
| ..237194-10-5 | Darden Restaurants, Inc. | | .03/18/2021 | Ameriprise Financial | | | 1,000,000 | 141,532 | 114,551 | 119,120 | (4,569) | (4,569) | (4,569) | 114,551 | 26,981 | 26,981 | .370 | .370 | | | | | |
| ..469814-10-7 | Jacobs Engineering Group | | .03/18/2021 | Ameriprise Financial | | | 1,000,000 | 126,509 | 105,529 | 108,960 | (3,432) | (3,432) | (3,432) | 105,529 | 20,980 | 20,980 | .210 | .210 | | | | | |
| ..G51502-10-5 | Johnson Controls International | C | .03/18/2021 | Ameriprise Financial | | | 2,000,000 | 123,163 | 72,459 | 93,180 | (20,721) | (20,721) | (20,721) | 72,459 | 50,704 | 50,704 | .520 | .520 | | | | | |
| ..931427-10-8 | Walgreens Boots Alliance, Inc. | | .03/18/2021 | Ameriprise Financial | | | 2,000,000 | 106,009 | 104,041 | 79,690 | 24,351 | 24,351 | 104,041 | 1,968 | 1,968 | 1,968 | .935 | .935 | | | | | |
| ..931427-10-8 | Walgreens Boots Alliance, Inc. | | .03/18/2021 | Ameriprise Financial | | | 1,000,000 | 53,005 | 39,964 | 39,845 | 119 | 119 | 39,964 | 13,041 | 13,041 | 13,041 | .468 | .468 | | | | | |
| ..G16258-10-8 | Brookfield Renewable Partners | C | .03/31/2021 | Brookfield Renewable Partners (ROC) | | | 36 | 36 | 36 | 36 | 0 | 0 | 0 | 36 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | | |
| 90999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | 1,785,772 | XXX | 1,267,106 | 1,570,099 | (302,993) | 0 | 0 | (302,993) | 0 | 1,267,106 | 0 | 518,666 | 518,666 | 6,198 | XXX | XXX | |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

SCHEDULE D - PART 4

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

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 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 Con- tractual Maturity Date | 22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
|--|------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|--|---|---|---|--|---|---|---|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's Temporar- y Impairment Recog- nized | 13 Current Year's Other Than Temporar- y Impairment Recog- nized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| 9799997. Total - Common Stocks - Part 4 | | | | | 1,785,772 | XXX | 1,267,106 | 1,570,099 | (302,993) | 0 | 0 | (302,993) | 0 | 1,267,106 | 0 | 518,666 | 518,666 | 6,198 | XXX | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | 1,785,772 | XXX | 1,267,106 | 1,570,099 | (302,993) | 0 | 0 | (302,993) | 0 | 1,267,106 | 0 | 518,666 | 518,666 | 6,198 | XXX | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | 1,785,772 | XXX | 1,267,106 | 1,570,099 | (302,993) | 0 | 0 | (302,993) | 0 | 1,267,106 | 0 | 518,666 | 518,666 | 6,198 | XXX | XXX | |
| 9999999 - Totals | | | | | 2,099,308 | XXX | 1,591,898 | 1,883,386 | (302,993) | (462) | 0 | (303,456) | 0 | 1,579,931 | 0 | 519,377 | 519,377 | 12,680 | XXX | XXX | |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open
N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE 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 of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|---|-----------------|--------------------------|--|--|---|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| JPMorgan Chase Bank, N.A. - Checking | Lima, OH | | | | 1,012,112 | 974,416 | 1,253,950 | XXX |
| JPMorgan Chase Bank, N.A. - Savings | Lima, OH | 0.030 | .1 | | 10,414 | 10,415 | 10,415 | XXX |
| Ameriprise Sweep Account | Minneapolis, MN | | | | 246,252 | 246,252 | 246,252 | XXX |
| Citibank NA | Sioux Falls, SD | | | | 246,252 | 246,252 | 246,252 | XXX |
| Signature Bank | New York, NY | | | | 187,988 | 246,252 | 246,252 | XXX |
| JPMorgan Chase Bank NA | Columbus, OH | | | | 246,252 | 246,252 | 246,252 | XXX |
| BBVA USA | Birmingham, AL | | | | | 127,197 | 246,252 | XXX |
| Synchrony Bank | Draper, UT | | | | | | 1,200 | XXX |
| Morgan Stanley Private Bank NA | Purchase, NY | | | | | | 50,008 | XXX |
| Pinnacle Bank | Nashville, TN | | | | | | 630 | XXX |
| Farmers and Merchants Bank | Milford, NE | | | | | | 75,116 | XXX |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | | | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 1 | 0 | 1,949,271 | 2,097,036 | 2,622,578 | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 1 | 0 | 1,949,271 | 2,097,036 | 2,622,578 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 100 | 100 | 100 | XXX |
| 0599999. Total - Cash | XXX | XXX | 1 | 0 | 1,949,371 | 2,097,136 | 2,622,678 | XXX |

STATEMENT AS OF MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

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 and Accrued | 9 Amount Received During Year |
|---|------------------|-----------|--------------------|-----------------------|--------------------|--------------------------------------|--|-------------------------------------|
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 7699999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8199999. Total - Affiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 0 | 0 | 0 |
| 60934N-67-4 Federated - US Treasury Cash Reserves - Services Shares | | | 03/03/2021 | .010 | | .100,000 | | .2 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 100,000 | 0 | 2 |
| 9999999 - Total Cash Equivalents | | | | | | 100,000 | 0 | 2 |



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2021 OF THE Affinity Mutual Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2021

NAIC Group Code 0000

NAIC Company Code 16748

Company Name Affinity Mutual Insurance Company

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

1. Monoline Policies

| 1 Direct Written Premium | 2 Direct Earned Premium | 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 [] 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 [] 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: \$ 739

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 coverage provided in CMP packaged policies. \$