

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25887 Employer's ID Number 52-0515280
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

INCORPORATED/ORGANIZED, MARCH 19, 1896 COMMENCED BUSINESS, AUGUST 1, 1896

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Bruce Richard Jones, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Renée Helou Davis, and Wendy Constance Skjerven.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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.

Signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell with their respective titles: President, Secretary, and Controller.

Subscribed and sworn to before me this

21st day of July, 2015

Notary Public signature and name: Renee Kay Ranta, My Commission Expires January 31, 2016



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

UNITED STATES FIDELITY AND GUARANTY 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.....	3,943,356,828	0	3,943,356,828	4,004,686,261
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	122,886,748	0	122,886,748	120,002,025
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(2,084,577)), cash equivalents (\$.....0) and short-term investments (\$.....74,638,592).....	72,554,015	0	72,554,015	85,846,959
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	16,428	0	16,428	15,256
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	8,252,637	0	8,252,637	13,528,497
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,147,066,656	0	4,147,066,656	4,224,078,998
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	46,258,416	0	46,258,416	48,706,658
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	119,892,231	7,224,637	112,667,594	116,174,725
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....4,895,651 earned but unbilled premiums).....	197,620,647	1,098,412	196,522,235	181,593,244
15.3 Accrued retrospective premiums.....	3,688,545	291,307	3,397,238	3,698,466
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	(30,222,542)	0	(30,222,542)	15,888,923
16.2 Funds held by or deposited with reinsured companies.....	409,319	0	409,319	638,320
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	74,951,384	0	74,951,384	75,679,777
19. Guaranty funds receivable or on deposit.....	186,713	0	186,713	177,559
20. Electronic data processing equipment and software.....	0	0	0	47
21. Furniture and equipment, including health care delivery assets (\$.....0).....	79,397	79,397	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	34,607,675	0	34,607,675	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	11,036,981	385,370	10,651,610	10,771,912
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,605,575,423	9,079,123	4,596,496,300	4,677,408,630
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,605,575,423	9,079,123	4,596,496,300	4,677,408,630

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	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. Equities and deposits in pools and associations.....	4,209,985	0	4,209,985	4,972,843
2502. Amounts receivable under high deductible policies.....	3,014,531	301,490	2,713,040	3,043,145
2503. State surcharges receivable.....	2,051,118	0	2,051,118	2,089,565
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,761,347	83,880	1,677,467	666,359
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,036,981	385,370	10,651,610	10,771,912

UNITED STATES FIDELITY AND GUARANTY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....166,136,786).....	1,293,004,158	1,287,065,066
2. Reinsurance payable on paid losses and loss adjustment expenses.....	52,455,106	54,461,843
3. Loss adjustment expenses.....	287,001,025	313,389,017
4. Commissions payable, contingent commissions and other similar charges.....	18,601,852	27,215,063
5. Other expenses (excluding taxes, licenses and fees).....	20,832,765	28,751,930
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	13,854,345	14,833,014
7.1 Current federal and foreign income taxes (including \$....22,141,881 on realized capital gains (losses)).....	387,877	5,640,973
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....702,449 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.....)	413,041,148	402,397,960
10. Advance premium.....	678,732	678,732
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	2,218,291	2,050,979
12. Ceded reinsurance premiums payable (net of ceding commissions).....	14,094,927	11,191,263
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	3,059,488	3,018,125
15. Remittances and items not allocated.....	91,152	30,758
16. Provision for reinsurance (including \$.....0 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	23,219,664
20. Derivatives.....	0	0
21. Payable for securities.....	104,471	12,863,926
22. Payable for securities lending.....	8,252,637	13,528,497
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	10,719,546	10,839,834
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,138,397,520	2,211,176,642
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,138,397,520	2,211,176,642
29. Aggregate write-ins for special surplus funds.....	3,380,262	3,707,238
30. Common capital stock.....	35,214,075	35,214,075
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.....	1,411,805,261	1,511,805,261
35. Unassigned funds (surplus).....	1,007,699,182	915,505,413
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,458,098,780	2,466,231,987
38. Totals (Page 2, Line 28, Col. 3).....	4,596,496,300	4,677,408,630

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	13,283,303	13,692,996
2502. Escheat liability.....	865,086	865,086
2503. Retroactive reinsurance reserve assumed.....	54,065	98,593
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(3,482,909)	(3,816,842)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	10,719,546	10,839,834
2901. Special surplus from retroactive reinsurance.....	3,380,262	3,707,238
2902.	0	0
2903.	0	0
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).....	3,380,262	3,707,238
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 thru 3203 plus 3298) (Line 32 above).....	0	0

UNITED STATES FIDELITY AND GUARANTY 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 \$....118,353).....	594,133	9,616,226	14,500,125
1.2 Assumed..... (written \$....455,000,615).....	445,910,331	438,995,938	889,553,969
1.3 Ceded..... (written \$....(409,956)).....	1,240,661	13,556,932	22,961,035
1.4 Net..... (written \$....455,528,924).....	445,263,803	435,055,232	881,093,059
DEDUCTIONS:			
2. Losses incurred (current accident year \$....234,873,093):			
2.1 Direct.....	(6,418,941)	(3,515,297)	84,574
2.2 Assumed.....	226,634,975	244,868,190	318,363,877
2.3 Ceded.....	(1,048,524)	9,947,297	(88,859,651)
2.4 Net.....	221,264,558	231,405,596	407,308,103
3. Loss adjustment expenses incurred.....	48,285,163	44,525,530	125,795,434
4. Other underwriting expenses incurred.....	138,277,053	130,079,083	267,517,038
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	407,826,774	406,010,209	800,620,575
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	37,437,029	29,045,024	80,472,484
INVESTMENT INCOME			
9. Net investment income earned.....	74,285,647	79,732,747	163,009,326
10. Net realized capital gains (losses) less capital gains tax of \$....441,780.....	331,639	510,852	12,385,568
11. Net investment gain (loss) (Lines 9 + 10).....	74,617,287	80,243,599	175,394,894
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....263,253 amount charged off \$....1,124,032).....	(860,778)	(1,118,654)	(1,998,868)
13. Finance and service charges not included in premiums.....	1,648,315	1,748,301	3,430,377
14. Aggregate write-ins for miscellaneous income.....	(229,651)	(236,146)	(352,998)
15. Total other income (Lines 12 through 14).....	557,885	393,501	1,078,511
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	112,612,201	109,682,124	256,945,889
17. Dividends to policyholders.....	731,600	627,163	1,387,633
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).....	111,880,601	109,054,961	255,558,257
19. Federal and foreign income taxes incurred.....	21,796,177	21,328,211	48,759,943
20. Net income (Line 18 minus Line 19) (to Line 22).....	90,084,424	87,726,750	206,798,314
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,466,231,987	2,484,435,707	2,484,435,707
22. Net income (from Line 20).....	90,084,424	87,726,750	206,798,314
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....9,135.....	2,912,699	2,756,743	(183,773)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(719,258)	(411,138)	(5,548,365)
27. Change in nonadmitted assets.....	(411,072)	(397,744)	(294,777)
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	(100,000,000)	0	(219,000,000)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	24,881	24,881
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(8,133,207)	89,699,492	(18,203,720)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,458,098,780	2,574,135,200	2,466,231,987
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
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. Fines and penalties of regulatory authorities.....	(35,860)	(27,097)	(46,004)
1402. Profit and loss, miscellaneous.....	(82,923)	(57,921)	(64,943)
1403. Retroactive reinsurance gain/loss.....	(110,867)	(151,128)	(242,051)
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).....	(229,651)	(236,146)	(352,998)
3701. Prior period adjustment.....	0	24,881	24,881
3702.	0	0	0
3703.	0	0	0
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	24,881	24,881

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.....	447,242,279	433,937,994	872,426,236
2. Net investment income.....	87,843,932	91,816,508	187,905,398
3. Miscellaneous income.....	557,885	393,501	1,078,511
4. Total (Lines 1 through 3).....	535,644,096	526,148,004	1,061,410,145
5. Benefit and loss related payments.....	170,991,738	221,991,323	437,972,863
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.....	230,067,625	198,994,684	368,054,031
8. Dividends paid to policyholders.....	564,288	641,237	1,408,478
9. Federal and foreign income taxes paid (recovered) net of \$.....232,394 tax on capital gains (losses).....	27,491,053	34,193,912	48,093,464
10. Total (Lines 5 through 9).....	429,114,704	455,821,157	855,528,836
11. Net cash from operations (Line 4 minus Line 10).....	106,529,392	70,326,846	205,881,308
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	372,044,420	221,259,049	486,090,310
12.2 Stocks.....	0	2,534	471,596
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	12,000	11,211,040
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	2	0	0
12.7 Miscellaneous proceeds.....	5,275,860	17,121,076	12,863,926
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	377,320,281	238,394,659	510,636,871
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	321,418,454	282,920,917	447,296,721
13.2 Stocks.....	0	0	0
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.....	12,759,455	12,268,516	12,170,133
13.7 Total investments acquired (Lines 13.1 to 13.6).....	334,177,909	295,189,433	459,466,854
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).....	43,142,373	(56,794,774)	51,170,016
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.....	(100,000,000)	0	(219,000,000)
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).....	(62,964,709)	2,116,103	15,306,272
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(162,964,709)	2,116,103	(203,693,728)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(13,292,944)	15,648,176	53,357,597
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	85,846,959	32,489,362	32,489,362
19.2 End of period (Line 18 plus Line 19.1).....	72,554,015	48,137,538	85,846,959
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	2,079,540	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

United States Fidelity and Guaranty Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2015</u>	<u>December 31, 2014</u>
1. United States Fidelity and Guaranty Company state basis	CT	\$ 90,084,424	\$ 206,798,314
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 90,084,424</u>	<u>\$ 206,798,314</u>
<u>Surplus</u>			
5. United States Fidelity and Guaranty Company state basis	CT	\$ 2,458,098,780	\$ 2,466,231,987
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 2,458,098,780</u>	<u>\$ 2,466,231,987</u>

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

- (6) Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a nationally recognized securities data provider.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

- (1) The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office are not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

NOTES TO FINANCIAL STATEMENTS

- (2) The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2015 other-than-temporary impairments:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2015)			
Present value of cash flows is less than amortized cost	\$ 7,709,564	\$ 354,082	\$ 8,139,491
(OTTI recognized in the quarter ending June 30, 2015)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -

- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than- temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
32051GB79	\$ 7,709,564	\$ 7,355,482	\$ 354,082	\$ 7,355,482	\$ 8,139,491	Q1 - 2015

- (4) The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	20,010
2. 12 Months or Longer	\$	280,283
b. The aggregate related fair values of securities with unrealized losses:		
1. Less than 12 Months	\$	7,092,040
2. 12 Months or Longer	\$	6,148,748

- (5) The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

In April 2015, the Company sold \$52.5 million of securities to the Travelers Money Market Liquidity Pool.

Note 11 – Debt

A. No significant change.

B. Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

On June 22, 2015, the Company returned capital of \$100 million to its sole shareholder St. Paul Fire and Marine Insurance Company.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of June 30, 2015:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 3,012,263	\$ -	\$ 3,012,263
Common stock	235	33,699	-	33,934
Total securities at fair value	\$ 235	\$ 3,045,962	\$ -	\$ 3,046,197

At June 30, 2015, the Company also holds level 3 non-redeemable preferred stock and level 3 common stock, both measured and reported at their fair value of \$0.

There were no significant transfers between level 1 and level 2 during the quarter.

(2) Not applicable.

(3) Not applicable.

(4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

The Company holds common stock where fair value is based upon market quotations. Accordingly, the fair value for such common stock is included in the amount disclosed in level 1 of the hierarchy. The market quotations for these securities are provided by the SVO or a third party organization.

The Company also holds common stock where the fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in level 2 of the hierarchy.

The Company also holds common stock where the fair value estimate is determined by an internal fund manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in level 3.

(5) Not applicable.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

(At June 30, 2015)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 74,638,592	\$ 74,638,592	\$ 25,075,785	\$ 49,562,807	\$ -	\$ -
Long term bonds	4,109,954,470	3,943,356,828	71,988,490	4,037,197,304	768,676	-
Preferred stock	-	-	-	-	-	-
Common stock	33,934	33,934	235	33,699	-	-

(At December 31, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 85,555,086	\$ 85,555,086	\$ 23,314,303	\$ 62,160,809	\$ 79,974	\$ -
Long term bonds	4,235,117,222	4,004,686,261	32,307,907	4,201,778,777	1,030,538	-
Preferred stock	-	-	-	-	-	-
Common stock	44,941	44,941	208	44,733	-	-

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 7, 2015.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to June 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$13,171,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, workers' compensation, other liability – occurrence, private passenger auto liability and special property lines.

The improvement in the homeowners line was driven primarily by better than expected development for liability claims for accident years 2011 through 2014, non-catastrophe weather-related claims for accident year 2014 and for catastrophe claims for accident year 2011. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the other liability – occurrence line was concentrated in the primary coverages for "Prior" accident years and for accident years 2009 through 2013, reflecting more favorable legal and judicial environments than what the Company previously expected. The improvement in "Prior" accident years was partially offset by unfavorable development in environmental reserves. The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2012 and 2013. The improvement in the special property line was primarily related to catastrophe losses for accident years 2013 and 2014.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

In January 2015, pursuant to an order issued by the federal bankruptcy court, Travelers Property Casualty Corp. made a payment in the amount of \$579 million for the settlement of litigation that had commenced in 2001 related to the handling and settlement of asbestos claims which was comprised of the \$502 million settlement amounts, plus pre- and post-judgment interest totaling \$77 million. The Company's allocable share of this payment was fully accrued in its financial statements at December 31, 2014. The Company's allocable share of the payment of the settlement amounts resulted in a \$22.2 million decrease to the Company's direct asbestos reserves and a \$21.1 million decrease to the Company's net of ceded reinsurance asbestos reserves.

Note 34 – Subscriber Savings Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. 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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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. 12/31/2009
- 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). 03/24/2011
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 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 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 [X]
 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 [X] No []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	119,957,084	122,852,815
	0	0
	0	0
	0	0
\$	119,957,084	\$ 122,852,815
\$	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: \$ 8,252,637
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 8,252,637
 16.3 Total payable for securities lending reported on the liability page: \$ 8,252,637

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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)
N/A		

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	6,905,487	6,905,487	0	0	38,984	38,984
Total	XXX	XXX	0	0	6,905,487	6,905,487	0	0	38,984	38,984

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	21,790	(534,807)	4,006,935	1,791,954	29,141,989	30,826,783
2. Alaska.....	AK.....L.....	0	1,098,728	410,150	(43,406)	2,257,303	3,916,682
3. Arizona.....	AZ.....L.....	2,738	(364,607)	3,099,895	1,437,191	9,793,225	10,352,354
4. Arkansas.....	AR.....L.....	411	111,123	205,515	(1,829,421)	10,773,243	11,471,876
5. California.....	CA.....L.....	1,685	1,207,868	18,699,677	1,831,837	229,428,826	263,147,738
6. Colorado.....	CO.....L.....	10,973	155,188	126,167	(1,923,727)	6,171,242	6,188,343
7. Connecticut.....	CT.....L.....	9,066	855,033	832,477	3,632,575	10,803,980	10,743,007
8. Delaware.....	DE.....L.....	175	(16,996)	74,965	588,724	2,830,848	3,161,939
9. District of Columbia.....	DC.....L.....	15,650	14,950	(2,073)	(577)	764,701	861,792
10. Florida.....	FL.....L.....	35,754	10,864	2,199,075	4,538,871	51,744,754	52,233,205
11. Georgia.....	GA.....L.....	(26,151)	152,311	(3,961,507)	(5,024,213)	13,675,615	15,421,960
12. Hawaii.....	HI.....L.....	183	580	29,814	501,995	1,108,616	1,319,097
13. Idaho.....	ID.....L.....	0	100,272	33,500	44,175	1,538,680	1,650,070
14. Illinois.....	IL.....L.....	8,196	(49,368)	648,057	2,691,342	24,318,833	25,427,070
15. Indiana.....	IN.....L.....	50,452	59,908	(330,917)	2,816,684	10,894,889	12,003,902
16. Iowa.....	IA.....L.....	(934)	(5,284)	179,760	156,870	8,606,194	9,210,435
17. Kansas.....	KS.....L.....	3,532	23,015	45,520	213,595	6,580,260	6,966,659
18. Kentucky.....	KY.....L.....	4,573	14,525	1,152,748	4,686,518	16,692,377	18,794,310
19. Louisiana.....	LA.....L.....	(51,523)	228,125	1,160,836	6,884,828	16,065,894	16,906,575
20. Maine.....	ME.....L.....	1,386	40,017	89,515	97,569	3,880,835	4,488,683
21. Maryland.....	MD.....L.....	6,791	(4,107)	871,633	1,945,438	7,704,968	7,892,863
22. Massachusetts.....	MA.....L.....	4,374	121,138	1,080,836	(3,827,729)	19,302,775	19,891,901
23. Michigan.....	MI.....L.....	2,025	(148,892)	2,556,516	(2,424,705)	119,798,192	139,316,923
24. Minnesota.....	MN.....L.....	0	41,380	1,069,633	(1,780,312)	13,331,969	13,432,075
25. Mississippi.....	MS.....L.....	20,648	86,531	788,794	1,442,693	23,011,744	25,670,827
26. Missouri.....	MO.....L.....	832	935	2,304,957	1,143,403	17,522,342	18,372,730
27. Montana.....	MT.....L.....	1,525	(3,172)	149,450	115,442	4,717,139	5,006,070
28. Nebraska.....	NE.....L.....	300	129,979	225,234	659,722	5,264,840	7,447,856
29. Nevada.....	NV.....L.....	750	25,250	(42,692)	1,289,938	4,103,629	4,671,218
30. New Hampshire.....	NH.....L.....	(525)	(221,832)	21,550	13,772	1,635,554	1,856,852
31. New Jersey.....	NJ.....L.....	3,377	(10,784)	322,298	(461,981)	41,302,105	35,320,012
32. New Mexico.....	NM.....L.....	3,089	31,780	380,299	1,055,135	15,968,850	14,537,097
33. New York.....	NY.....L.....	34,138	98,461	2,841,537	5,116,447	43,417,333	48,371,823
34. North Carolina.....	NC.....L.....	(133,392)	627,053	1,491,050	(2,643,473)	14,831,563	18,025,360
35. North Dakota.....	ND.....L.....	800	1,021	0	619	297,656	320,065
36. Ohio.....	OH.....L.....	7,147	6,907	182,288	2,111,539	13,494,311	15,407,623
37. Oklahoma.....	OK.....L.....	0	(42,453)	537,578	95,179	18,227,215	16,747,603
38. Oregon.....	OR.....L.....	1,000	(272,064)	313,030	320,710	6,676,202	7,654,809
39. Pennsylvania.....	PA.....L.....	16,327	144,279	(5,470,698)	11,867,994	64,349,401	72,692,137
40. Rhode Island.....	RI.....L.....	0	0	19,688	24,645	2,921,330	2,979,815
41. South Carolina.....	SC.....L.....	(6,972)	59,272	460,180	1,004,659	12,110,178	13,512,802
42. South Dakota.....	SD.....L.....	0	(12,860)	(124,104)	124,948	1,330,991	1,488,345
43. Tennessee.....	TN.....L.....	(30,814)	170,961	387,658	2,058,045	20,394,434	21,526,218
44. Texas.....	TX.....L.....	765	61,163	1,156,437	113,361	41,850,777	43,559,002
45. Utah.....	UT.....L.....	100	196,340	31,911	30,846	4,369,837	4,646,680
46. Vermont.....	VT.....L.....	0	350,511	616,471	452,448	5,528,612	6,505,377
47. Virginia.....	VA.....L.....	22,561	(48,717)	810,397	(2,011,637)	25,368,371	26,999,428
48. Washington.....	WA.....L.....	200	340	211,886	(597,648)	3,258,296	3,856,787
49. West Virginia.....	WV.....L.....	11,964	14,562	181,419	142,814	1,921,706	2,043,381
50. Wisconsin.....	WI.....L.....	380	(383,360)	2,490,136	5,628,437	31,708,409	36,413,688
51. Wyoming.....	WY.....L.....	63,007	63,042	(450)	(800)	369,055	359,214
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.....L.....	0	4,152	(465,193)	190,971	718,515	2,188,517
55. US Virgin Islands.....	VI.....L.....	0	0	0	0	12,481	14,047
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	925
58. Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	39,516	98,183,513
59. Totals.....	(a).....53.....	118,353	4,188,261	44,099,838	46,294,306	1,043,932,605	1,242,006,062

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	XXX.....	0	0	0	0	39,514	7,326,949
58002. GBR United Kingdom.....	XXX.....	0	0	0	0	2	30
58003. BRA Brazil.....	XXX.....	0	0	0	0	0	90,854,888
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	0	0	0	0	1,646
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	39,516	98,183,513

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

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

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Camperdown Corporation	Delaware	41-1762781
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Aprilgrange Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers Underwriting Agency Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... .. Travelers Asia Pte. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers London Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	Brazil	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504			
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
...	Travelers MGA, Inc.	Texas	75-2676034			
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
...	Arch Street North LLC	Delaware	06-0566050			
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
...	Travelers Real Estate, LLC	Delaware	06-0566050			
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
...	Select Insurance Company (22233) *	Texas	75-6013697			
...	Travelers Casualty and Surety Company of Europe Limited *	United Kingdom				
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
...	Crystal Brook, LLC	Delaware	06-0566050			
...	Durham Holding, LLC	Delaware	06-0566050			
...	Sutton Holdeo, LLC	Delaware	06-0566050			
...	Cadet Limited, LLC	Delaware	06-0566050			
...	Arrowhead Company, LLC	Delaware	06-0566050			
...	Eastern Asset, LLC	Delaware	06-0566050			
...	Jupiter Holdings, Inc.	Minnesota	41-1769846			
...	American Equity Insurance Company (43117) *	Arizona	86-0703220			
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
...	Northland Insurance Company (24015) *	Connecticut	41-6009967			
...	Northfield Insurance Company (27987) *	Iowa	41-0983992			
...	Northland Casualty Company (24031) *	Connecticut	94-6051964			
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
...	TPC U.K. Investments LLC	Delaware	06-0566050			
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
...	Constitution State Services LLC	Delaware	06-1501229			
...	Phoenix UK Investments LLC	Delaware	06-0303275			
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569			
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077			
...	TINDY Foreign, Inc.	Delaware	20-4403403			
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	UDP.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967..	41-1419276..				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	RE.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879..	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386..	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000..	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	DS.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1852190..				BMR Sports Properties, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	52-1953822..				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-2044075..				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-3033027..				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1466734..				English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	59-2635727..				English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0103....
3548.....	The Travelers Companies, Inc.....	00000..	59-2709441..				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0104....
3548.....	The Travelers Companies, Inc.....	00000..	59-2635727..				English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0103....
3548.....	The Travelers Companies, Inc.....	00000..	52-1715225..				English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	59-2709441..				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0104....
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1985480..				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	76-0753165..				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	41-1927945..				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.100	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	20-1222630..				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	88.400	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	41-1963936..				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.900	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	41-2007089..				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	41-1926305..				Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	90.200	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000..	41-1762781..				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1888760..				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1880024..				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1965525..				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1121375..				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25623...	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25666...	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25682...	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25674...	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	12850...	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	28188...	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	40282...	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	27998...	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41262...	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0109.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers

UNITED STATES FIDELITY AND GUARANTY 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.....	0	(37,795)	0.0	0.0
2. Allied lines.....	0	240,246	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(713,575)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	(18,382)	0.0	0.0
9. Inland marine.....	0	(20,199)	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	216,963	(2,631,518)	(1,212.9)	11.7
17.1 Other liability-occurrence.....	0	(6,452,721)	0.0	0.0
17.2 Other liability-claims made.....	0	97,389	0.0	0.0
17.3 Excess workers' compensation.....	0	(1,482,881)	0.0	(27,628.6)
18.1 Products liability-occurrence.....	0	1,326,393	0.0	0.0
18.2 Products liability-claims made.....	0	(39)	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	1,504	0.0	0.0
19.3, 19.4 Commercial auto liability.....	(1,951)	7,833,161	(401,494.6)	184,653.2
21. Auto physical damage.....	116	(1,490,491)	(1,284,906.3)	(4,400.5)
22. Aircraft (all perils).....	0	65,842	0.0	0.0
23. Fidelity.....	3,846	(40,659)	(1,057.1)	(82.9)
24. Surety.....	375,159	(3,095,212)	(825.0)	2,999.0
26. Burglary and theft.....	0	(4)	0.0	0.0
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	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.....	594,133	(6,418,941)	(1,080.4)	(36.6)
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	(254,771)	(254,771)	3,738,211
17.1 Other liability-occurrence.....	0	0	0
17.2 Other liability-claims made.....	0	0	0
17.3 Excess workers' compensation.....	0	0	(164)
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	287	(3,302)	(350)
21. Auto physical damage.....	52	112	9
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	2,815	4,340	3,966
24. Surety.....	207,205	371,974	446,589
26. Burglary and theft.....	0	0	0
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	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.....	(44,412)	118,353	4,188,261
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	469,345	581,842	1,051,187	74,718	31,029	105,747	422,602	4,947	508,988	936,537	27,975	(36,878)	(8,903)
2. 2013.....	87,887	132,185	220,072	28,503	2,261	30,765	75,603	2,421	106,104	184,128	16,219	(21,399)	(5,180)
3. Subtotals 2013 + Prior.....	557,233	714,027	1,271,259	103,221	33,291	136,512	498,205	7,367	615,092	1,120,665	44,193	(58,276)	(14,083)
4. 2014.....	104,568	224,626	329,195	56,237	11,153	67,390	90,546	6,997	165,174	262,716	42,215	(41,303)	912
5. Subtotals 2014 + Prior.....	661,801	938,653	1,600,454	159,458	44,443	203,902	588,751	14,364	780,266	1,383,381	86,408	(99,580)	(13,171)
6. 2015.....	XXX	XXX	XXX	XXX	86,097	86,097	XXX	57,210	139,414	196,624	XXX	XXX	XXX
7. Totals.....	661,801	938,653	1,600,454	159,458	130,540	289,999	588,751	71,574	919,680	1,580,005	86,408	(99,580)	(13,171)
8. Prior Year-End's Surplus As Regards Policyholders	2,466,232										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
											1.13.1 %	2.(10.6)%	3.(0.8)%
													Col. 13, Line 7 Line 8
													4.(0.5)%

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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?	YES
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 Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	1,753,002	.....0	.....1,753,002	.....723,575
2505. Other assets nonadmitted.....	83,880	.....83,880	.....0	.....0
2506. Assumed reinsurance receivable and payable.....	(19,686)	.....0	.....(19,686)	.....(9,899)
2507. Suspense, undistributed payments.....	(55,849)	.....0	.....(55,849)	.....(47,317)
2597. Summary of remaining write-ins for Line 25.....	1,761,347	.....83,880	.....1,677,467	.....666,359

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(3,482,909)	.....(3,816,842)
2597. Summary of remaining write-ins for Line 25.....	(3,482,909)	.....(3,816,842)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. EGY Egypt.....	XXX	.....0	.....0	.....0	.....0	.....0	.....713
58005. NOR Norway.....	XXX	.....0	.....0	.....0	.....0	.....0	.....416
58006. DOM Dominican Republic.....	XXX	.....0	.....0	.....0	.....0	.....0	.....198
58007. MUS Mauritius.....	XXX	.....0	.....0	.....0	.....0	.....0	.....193
58008. AGO Angola.....	XXX	.....0	.....0	.....0	.....0	.....0	.....39
58009. DEU Germany.....	XXX	.....0	.....0	.....0	.....0	.....0	.....39
58010. ESP Spain.....	XXX	.....0	.....0	.....0	.....0	.....0	.....29
58011. JPN Japan.....	XXX	.....0	.....0	.....0	.....0	.....0	.....19
58012. CYP Cyprus.....	XXX	.....0	.....0	.....0	.....0	.....0	.....0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	.....0	.....0	.....0	.....0	.....0	.....1,646

**UNITED STATES FIDELITY AND GUARANTY 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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,256	15,254
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	1,172	12,002
6. Total gain (loss) on disposals.....	0	11,199,040
7. Deduct amounts received on disposals.....	0	11,211,040
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	16,428	15,256
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	16,428	15,256

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.....	4,124,688,285	4,184,563,219
2. Cost of bonds and stocks acquired.....	321,418,454	447,296,721
3. Accrual of discount.....	1,242,655	3,520,347
4. Unrealized valuation increase (decrease).....	2,920,662	(140,162)
5. Total gain (loss) on disposals.....	1,136,901	2,072,354
6. Deduct consideration for bonds and stocks disposed of.....	372,044,420	486,561,905
7. Deduct amortization of premium.....	12,764,880	26,062,289
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	354,082	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,066,243,576	4,124,688,285
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,066,243,576	4,124,688,285

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,780,928,591	802,874,518	917,406,156	(11,593,107)	3,780,928,591	3,654,803,845	.0	3,725,197,468
2. NAIC 2 (a).....	337,919,116	10,387,668	12,143,512	4,785,860	337,919,116	340,949,131	.0	344,563,778
3. NAIC 3 (a).....	21,689,800	.0	996,405	30,003	21,689,800	20,723,398	.0	20,166,412
4. NAIC 4 (a).....	465,495	.0	.0	(16,237)	465,495	449,258	.0	230,000
5. NAIC 5 (a).....	.0	.0	.0	.0	.0	.0	.0	.0
6. NAIC 6 (a).....	159,893	.0	220,921	1,130,817	159,893	1,069,789	.0	83,688
7. Total Bonds.....	4,141,162,894	813,262,186	930,766,994	(5,662,665)	4,141,162,894	4,017,995,420	.0	4,090,241,346
PREFERRED STOCK								
8. NAIC 1.....	.0	.0	.0	.0	.0	.0	.0	.0
9. NAIC 2.....	.0	.0	.0	.0	.0	.0	.0	.0
10. NAIC 3.....	.0	.0	.0	.0	.0	.0	.0	.0
11. NAIC 4.....	.0	.0	.0	.0	.0	.0	.0	.0
12. NAIC 5.....	.0	.0	.0	.0	.0	.0	.0	.0
13. NAIC 6.....	.0	.0	.0	.0	.0	.0	.0	.0
14. Total Preferred Stock.....	.0	.0	.0	.0	.0	.0	.0	.0
15. Total Bonds and Preferred Stock.....	4,141,162,894	813,262,186	930,766,994	(5,662,665)	4,141,162,894	4,017,995,420	.0	4,090,241,346

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	74,638,592	XXX.....	74,638,592	4,769	0

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.....	85,555,086	32,416,617
2. Cost of short-term investments acquired.....	1,527,264,930	1,757,451,726
3. Accrual of discount.....	(2)	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	2	0
6. Deduct consideration received on disposals.....	1,538,181,423	1,704,313,257
7. Deduct amortization of premium.....	0	0
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. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	74,638,592	85,555,086
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	74,638,592	85,555,086

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	0	43,200,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	43,200,000
7. Deduct amortization of premium.....	0	0
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. 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.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

**Sch. BA-Pt 2
NONE**

**Sch. BA-Pt 3
NONE**

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
68609B	JW 8 OREGON GENERAL OBLIGATIO 5.000 2031 08.....		04/14/2015	J P MORGAN CHASE SECURITIES INC.....		1,556,292	1,295,000	0	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					1,556,292	1,295,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
184540	6Y 3 CLEAR CREEK ISD GO REF S 5.000 2031 02.....		04/08/2015	RBC CAPITAL MARKETS.....		5,959,050	5,000,000	8,333	1FE.....
602409	JG 0 MILWAUKEE METRO SEWERAGE 3.500 2031 10.....		04/20/2015	CITIGROUP GLOBAL MARKETS.....		6,981,824	6,880,000	0	1FE.....
731197	N4 7 POLK CO GO REF S2015B 3.500 2032 06.....		04/27/2015	CITIGROUP GLOBAL MARKETS.....		3,955,770	3,945,000	0	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					16,896,644	15,825,000	8,333	XXX
Bonds - U.S. Special Revenue and Special Assessment									
20775Y	CC 8 CONNECTICUT REVOLVING GR 3.750 2031 03.....		04/22/2015	GOLDMAN SACHS & CO.....		20,036,363	19,250,000	0	1FE.....
56045R	QT 9 MAINE MUNI BOND BANK S20 3.750 2030 11.....		04/28/2015	WELLS FARGO SECURITIES.....		2,047,707	1,965,000	0	1FE.....
646066	HN 3 NEW JERSEY EDL FACS (PRI 5.000 2032 07.....		04/15/2015	MORGAN STANLEY.....		2,499,764	2,055,000	0	1FE.....
745181	PF 8 PUERTO RICO CMWLTH HWY & 5.000 2036 07.....		06/30/2015	BAS-MERRILL LYNCH.....		104,471	100,000	0	1FE.....
882117	2P 8 TEXAS A & M PERM UNIV FU 4.000 2034 07.....		04/02/2015	J P MORGAN CHASE SECURITIES INC.....		9,020,987	8,410,000	0	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					33,709,291	31,780,000	0	XXX
Bonds - Industrial and Miscellaneous									
00287Y	AT 6 ABBVIE INC 2.500 2020 05.....		05/06/2015	VARIOUS.....		1,994,450	2,000,000	0	2FE.....
03027X	AG 5 AMERICAN TOWER CORP 4.000 2025 06.....		05/04/2015	BARCLAYS CAPITAL INC.....		992,280	1,000,000	0	2FE.....
031162	BW 9 AMGEN INC 2.125 2020 05.....		04/28/2015	CREDIT SUISSE FIRST BOSTON.....		999,250	1,000,000	0	2FE.....
053332	AS 1 AUTOZONE INC 2.500 2021 04.....		04/20/2015	U S BANCORP.....		999,620	1,000,000	0	2FE.....
075887	BL 2 BECTON DICKINSON 3.875 2024 05.....		04/23/2015	EXCHANGED.....		2,079,540	2,000,000	34,229	2FE.....
61166W	AW 1 MONSANTO CO 2.850 2025 04.....		04/07/2015	GOLDMAN SACHS & CO.....		995,940	1,000,000	0	1FE.....
678858	BJ 9 OKLAHOMA GAS & ELECTRIC 6.350 2018 09.....		04/09/2015	U S BANCORP.....		1,047,519	900,000	6,826	1FE.....
74456Q	BL 9 PUBLIC SERVICE ELECTRIC 3.000 2025 05.....		05/06/2015	MIZUHO INTERNATIONAL PLC.....		998,970	1,000,000	0	1FE.....
7591EP	AJ 9 REGIONS FINANCIAL CORP 2.000 2018 05.....		05/06/2015	MORGAN STANLEY.....		2,325,278	2,333,000	22,812	2FE.....
78355H	JZ 3 RYDER SYSTEM INC 2.500 2020 05.....		05/04/2015	NETSCOUT SYSTEMS INC.....		997,250	1,000,000	0	2FE.....
824348	AP 1 SHERWIN-WILLIAMS 1.350 2017 12.....		05/07/2015	KEYBANC CAPITAL MARK.....		499,860	500,000	2,756	1FE.....
904764	AM 9 UNILEVER CAPITAL 4.250 2021 02.....	R	04/22/2015	HSBC.....		157,354	140,000	1,273	1FE.....
927804	FS 8 VIRGINIA ELECTRIC & POWE 3.100 2025 05.....		05/11/2015	BNP PARIBAS.....		998,380	1,000,000	0	1FE.....
53944V	AG 4 LLOYDS BANK PLC 1.750 2018 05.....	F	05/11/2015	BAS-MERRILL LYNCH.....		999,040	1,000,000	0	1FE.....
822582	BD 3 SHELL INTERNATIONAL FIN 3.250 2025 05.....	F	05/06/2015	HSBC.....		996,950	1,000,000	0	1FE.....
85235X	AE 5 STADSHYPOTEK AB (144A) 1.750 2020 04.....	F	04/01/2015	J P MORGAN CHASE SECURITIES INC.....		994,390	1,000,000	0	1FE.....
36228F	AT 3 GSMPS 1998-5 A CMO 7.500 2027 06.....		05/14/2015	PRIOR PERIOD ADJUSTMENT.....		104	104	0	1FM.....
65477U	AA 8 NAROT 2015-A A1 .350 2016 04.....		04/07/2015	BAS-MERRILL LYNCH.....		40,000,000	40,000,000	0	1.....
3899999	Total Bonds - Industrial and Miscellaneous.....					58,076,175	57,873,104	67,896	XXX
8399997	Total Bonds - Part 3.....					110,238,402	106,773,104	76,229	XXX
8399999	Total Bonds.....					110,238,402	106,773,104	76,229	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					110,238,402	XXX	76,229	XXX

QE04

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Government																					
36202F	4Q 6 GNMA II PASS #00005331	3.500	06/20/2015	PAID ON PRINCIPAL		417,076	417,076	436,301	435,311	0	(18,235)	0	(18,235)	0	417,076	0	0	0	6,024	03/20/2042	1
36202D	HK 0 GNMA II PASS #2934	7.500	06/20/2015	PAID ON PRINCIPAL		5,727	5,727	5,540	5,431	0	296	0	296	0	5,727	0	0	0	188	06/20/2030	1
36202D	KX 8 GNMA II PASS #3010	7.000	06/20/2015	PAID ON PRINCIPAL		1,968	1,968	1,981	1,994	0	(26)	0	(26)	0	1,968	0	0	0	61	12/20/2030	1
36202D	SA 0 GNMA II PASS #3213	5.500	06/20/2015	PAID ON PRINCIPAL		10,595	10,595	10,575	10,574	0	21	0	21	0	10,595	0	0	0	202	03/20/2032	1
36202D	T5 0 GNMA II PASS #3272	5.500	06/20/2015	PAID ON PRINCIPAL		9,076	9,076	9,059	9,058	0	19	0	19	0	9,076	0	0	0	238	08/20/2032	1
36202D	UH 2 GNMA II PASS #3284	5.500	06/20/2015	PAID ON PRINCIPAL		11,274	11,274	11,253	11,250	0	24	0	24	0	11,274	0	0	0	252	09/20/2032	1
36202D	UU 3 GNMA II PASS #3295	5.500	06/20/2015	PAID ON PRINCIPAL		10,180	10,180	10,161	10,159	0	21	0	21	0	10,180	0	0	0	235	10/20/2032	1
36202E	F2 0 GNMA II PASS #3785	5.000	06/20/2015	PAID ON PRINCIPAL		461,769	461,769	452,245	454,763	0	7,006	0	7,006	0	461,769	0	0	0	9,881	11/20/2035	1
36202E	UR 8 GNMA II PASS #4192	4.500	06/20/2015	PAID ON PRINCIPAL		65,522	65,522	59,276	60,196	0	5,325	0	5,325	0	65,522	0	0	0	1,236	07/20/2038	1
36200K	T4 9 GNMA PASS TH #603671	5.000	06/15/2015	PAID ON PRINCIPAL		23,204	23,204	22,986	23,030	0	173	0	173	0	23,204	0	0	0	512	05/15/2033	1
36200M	UD 3 GNMA PASS TH #604580	5.000	06/15/2015	PAID ON PRINCIPAL		20,436	20,436	20,244	20,272	0	164	0	164	0	20,436	0	0	0	425	08/15/2033	1
36200M	VP 5 GNMA PASS TH #604622	5.000	06/15/2015	PAID ON PRINCIPAL		10,977	10,977	10,874	10,883	0	95	0	95	0	10,977	0	0	0	231	09/15/2033	1
36223E	NT 7 GNMA PASS TH #305602	8.500	06/15/2015	PAID ON PRINCIPAL		1,867	1,867	1,936	1,920	0	(54)	0	(54)	0	1,867	0	0	0	66	06/15/2021	1
36208H	NC 6 GNMA PASS TH #451387	7.500	06/15/2015	PAID ON PRINCIPAL		10,224	10,224	10,212	10,219	0	6	0	6	0	10,224	0	0	0	377	08/15/2027	1
36211Q	7F 2 GNMA PASS TH #520294	5.000	06/15/2015	PAID ON PRINCIPAL		5,790	5,790	5,789	5,783	0	7	0	7	0	5,790	0	0	0	121	12/15/2034	1
36213Y	P3 0 GNMA PASS TH #568442	6.000	06/15/2015	PAID ON PRINCIPAL		6,868	6,868	6,683	6,711	0	157	0	157	0	6,868	0	0	0	172	01/15/2032	1
36291T	PK 8 GNMA PASS TH #637726	5.000	06/15/2015	PAID ON PRINCIPAL		2,005	2,005	2,005	2,003	0	1	0	1	0	2,005	0	0	0	42	11/15/2034	1
36241K	BV 9 GNMA PASS TH #781852	7.000	06/15/2015	PAID ON PRINCIPAL		73,247	73,247	77,931	75,783	0	(2,536)	0	(2,536)	0	73,247	0	0	0	2,051	08/15/2024	1
36241K	BW 7 GNMA PASS TH #781853	7.000	06/15/2015	PAID ON PRINCIPAL		108,196	108,196	115,047	113,448	0	(5,253)	0	(5,253)	0	108,196	0	0	0	3,088	09/15/2028	1
36241K	BX 5 GNMA PASS TH #781854	7.000	06/15/2015	PAID ON PRINCIPAL		189,865	189,865	201,811	199,459	0	(9,594)	0	(9,594)	0	189,865	0	0	0	5,482	08/15/2032	1
83162C	VX 8 SBAP 2013-20K 1	3.380	05/01/2015	PAID ON PRINCIPAL		325,008	325,008	325,948	325,963	0	(954)	0	(954)	0	325,008	0	0	0	5,608	11/01/2033	1
0599999. Total Bonds - U.S. Government						1,770,874	1,770,874	1,797,858	1,794,211	0	(23,337)	0	(23,337)	0	1,770,874	0	0	0	36,491	XXX	XXX
Bonds - All Other Government																					
748148	RQ 8 QUEBEC (PROVINCE OF)	4.600	A 05/26/2015	MATURED		1,000,000	1,000,000	991,080	999,355	0	645	0	645	0	1,000,000	0	0	0	23,000	05/26/2015	1FE
1099999. Total Bonds - All Other Government						1,000,000	1,000,000	991,080	999,355	0	645	0	645	0	1,000,000	0	0	0	23,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341426	TA 2 FLORIDA STATE BD OF ED	5.000	06/01/2015	REDEEMED		19,881,850	19,685,000	21,314,131	19,933,869	0	(71,239)	0	(71,239)	0	19,862,630	0	19,220	19,220	492,125	06/01/2020	1FE
341535	VB 5 FLORIDA STATE BD OF ED	5.000	06/01/2015	REDEEMED		3,888,500	3,850,000	4,141,907	3,898,038	0	(13,749)	0	(13,749)	0	3,884,290	0	4,210	4,210	96,250	06/01/2019	1FE
56052A	VL 7 MAINE GENERAL OBLIGATI	5.000	06/01/2015	MATURED		1,795,000	1,795,000	2,045,815	1,813,653	0	(18,653)	0	(18,653)	0	1,795,000	0	0	0	44,875	06/01/2015	1FE
880541	FS 1 TENNESSEE GENERAL OBLI	5.000	05/01/2015	REDEEMED		2,725,000	2,725,000	2,956,080	2,734,572	0	(9,572)	0	(9,572)	0	2,725,000	0	0	0	68,125	05/01/2019	1FE
882723	GU 7 TEXAS TRANSN COMMN MOB	5.000	04/01/2015	REDEEMED		135,000	135,000	142,507	135,232	0	(232)	0	(232)	0	135,000	0	0	0	3,375	04/01/2021	1
882723	GW 3 TEXAS TRANSN COMMN MOB	5.000	04/01/2015	REDEEMED		95,000	95,000	99,848	95,149	0	(149)	0	(149)	0	95,000	0	0	0	2,375	04/01/2023	1
882723	HM 4 TEXAS TRANSN COMMN MOB	5.000	04/01/2015	REDEEMED		5,365,000	5,365,000	5,663,348	5,374,235	0	(9,235)	0	(9,235)	0	5,365,000	0	0	0	134,125	04/01/2021	1FE
882723	HP 7 TEXAS TRANSN COMMN MOB	5.000	04/01/2015	REDEEMED		3,405,000	3,405,000	3,578,757	3,410,349	0	(5,349)	0	(5,349)	0	3,405,000	0	0	0	85,125	04/01/2023	1FE
928109	MU 8 VIRGINIA GENERAL OBLIG	5.000	06/01/2015	MATURED		10,365,000	10,365,000	11,408,030	10,419,636	0	(54,636)	0	(54,636)	0	10,365,000	0	0	0	259,125	06/01/2015	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						47,655,350	47,420,000	51,350,423	47,814,734	0	(182,814)	0	(182,814)	0	47,631,920	0	23,430	23,430	1,185,500	XXX	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
165573	PR 1		05/15/2015	CHESTER CO GENERAL OBL 5.000		7,675,000	7,675,000	8,282,707	7,701,293	0	(26,293)	0	(26,293)	0	7,675,000	0	0	0	191,875	11/15/2018	1FE
181234	C6 0		06/01/2015	CLARK CO SD#114 EVERGR 5.000		7,000,000	7,000,000	7,391,410	7,022,679	0	(22,679)	0	(22,679)	0	7,000,000	0	0	0	175,000	12/01/2020	1FE
199491	TC 5		06/15/2015	COLUMBUS GENERAL OBLIG 5.000		6,630,000	6,630,000	7,092,443	6,657,011	0	(27,011)	0	(27,011)	0	6,630,000	0	0	0	165,750	06/15/2015	1FE
239019	WK 4		06/01/2015	DAVIS CO SCH DIST GO S 4.250		4,460,000	4,460,000	4,394,527	4,452,992	0	7,008	0	7,008	0	4,460,000	0	0	0	94,775	06/01/2019	1FE
239019	WL 2		06/01/2015	DAVIS CO SCH DIST GO S 4.375		4,645,000	4,645,000	4,606,679	4,640,409	0	4,591	0	4,591	0	4,645,000	0	0	0	101,609	06/01/2020	1FE
346604	GM 7		06/01/2015	FORSYTH CO SCH DIST GO 5.000		3,000,000	3,000,000	3,278,460	3,016,186	0	(16,186)	0	(16,186)	0	3,000,000	0	0	0	75,000	06/01/2015	1FE
387460	JT 6		06/01/2015	GRANITE SCHOOL DISTRIC 4.000		1,900,000	1,900,000	2,096,403	1,916,922	0	(16,922)	0	(16,922)	0	1,900,000	0	0	0	38,000	06/01/2015	1FE
613340	C8 9		06/01/2015	MONTGOMERY CO GENERAL 5.000		5,000,000	5,000,000	5,414,950	5,021,597	0	(21,597)	0	(21,597)	0	5,000,000	0	0	0	125,000	06/01/2021	1FE
917661	YX 2		05/01/2015	UTICA SCH DIST Q-SBLF 5.000		2,325,000	2,325,000	2,529,251	2,332,780	0	(7,780)	0	(7,780)	0	2,325,000	0	0	0	58,125	05/01/2017	1FE
917661	YY 0		05/01/2015	UTICA SCH DIST Q-SBLF 5.000		3,950,000	3,950,000	4,279,667	3,962,547	0	(12,547)	0	(12,547)	0	3,950,000	0	0	0	98,750	05/01/2018	1FE
917661	ZA 1		05/01/2015	UTICA SCH DIST Q-SBLF 5.000		4,490,000	4,490,000	4,821,676	4,502,635	0	(12,635)	0	(12,635)	0	4,490,000	0	0	0	112,250	05/01/2020	1FE
917661	ZB 9		05/01/2015	UTICA SCH DIST Q-SBLF 5.000		1,500,000	1,500,000	1,603,020	1,503,917	0	(3,917)	0	(3,917)	0	1,500,000	0	0	0	37,500	05/01/2021	1FE
940157	FG 0		06/01/2015	WASHINGTON SUBN SAN WT 5.000		3,250,000	3,250,000	3,426,898	3,258,672	0	(8,672)	0	(8,672)	0	3,250,000	0	0	0	81,250	06/01/2021	1FE
967244	JX 3		04/01/2015	WICHITA GENERAL OBLIGA 3.500		1,335,000	1,335,000	1,380,136	1,336,971	0	(1,971)	0	(1,971)	0	1,335,000	0	0	0	23,363	04/01/2015	1FE
967244	MV 3		06/01/2015	WICHITA GENERAL OBLIGA 4.000		2,383,600	2,360,000	2,531,832	2,396,089	0	(10,943)	0	(10,943)	0	2,385,146	0	(1,546)	(1,546)	47,200	06/01/2017	1FE
967244	MY 7		06/01/2015	WICHITA GENERAL OBLIGA 4.000		2,641,150	2,615,000	2,732,074	2,648,856	0	(7,253)	0	(7,253)	0	2,641,603	0	(453)	(453)	52,300	06/01/2020	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					62,184,750	62,135,000	65,862,132	62,371,556	0	(184,807)	0	(184,807)	0	62,186,749	0	(1,999)	(1,999)	1,477,747	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
303891	SB 2		04/01/2015	FAIRFAX CO WATER AUTH 5.000		3,325,000	3,325,000	3,605,431	3,333,061	0	(8,061)	0	(8,061)	0	3,325,000	0	0	0	83,125	04/01/2018	1FE
684421	CU 2		05/29/2015	ORANGE CO WATER DIST C 5.000		1,470,000	1,470,000	1,574,032	1,471,416	0	(1,415)	0	(1,415)	0	1,470,000	0	(0)	(0)	57,983	08/15/2021	1FE
31294M	GB 1		06/15/2015	FHLMC GOLD PASSTHRU 3.500		306,134	306,134	306,896	307,104	0	(971)	0	(971)	0	306,134	0	0	0	4,328	05/15/2026	1
3128M4	WX 7		06/15/2015	FHLMC GOLD PASSTHRU 5.500		3,996	3,996	3,956	3,973	0	22	0	22	0	3,996	0	0	0	92	06/15/2037	1
3128MJ	TB 6		06/15/2015	FHLMC GOLD PASSTHRU 3.500		401,208	401,208	395,127	395,572	0	5,636	0	5,636	0	401,208	0	0	0	5,786	09/15/2043	1
31402Q	SP 2		06/25/2015	FN (10/1 ARM #735354 2.329		5,912	5,912	5,941	5,900	0	12	0	12	0	5,912	0	0	0	74	03/01/2035	1
31406T	UG 4		06/25/2015	FN (10/1 ARM #819683 2.375		2,005	2,005	1,993	1,997	0	8	0	8	0	2,005	0	0	0	29	03/01/2035	1
31406U	DS 4		06/25/2015	FN (10/1 ARM #820113 2.443		40,668	40,668	40,128	40,527	0	141	0	141	0	40,668	0	0	0	418	11/01/2034	1
31392C	MS 0		06/25/2015	FNW 2002-W1 2A CMO 6.442		30,914	30,914	32,489	31,391	0	(477)	0	(477)	0	30,914	0	0	0	846	02/25/2042	1
3133TR	7A 7		06/25/2015	FSPC T-31 A5 7.046		58,309	58,309	58,307	54,641	0	3,668	0	3,668	0	58,309	0	0	0	1,655	05/25/2031	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					5,644,145	5,644,145	6,024,300	5,645,582	0	(1,437)	0	(1,437)	0	5,644,146	0	(0)	(0)	154,337	XXX	XXX
Bonds - Industrial and Miscellaneous																					
029912	AT 9		04/29/2015	AMERICAN TOWER CORP 7.000		1,140,630	1,000,000	1,107,750	1,044,140	0	(4,795)	0	(4,795)	0	1,039,344	0	101,286	101,286	37,722	10/15/2017	2FE
032166	AR 1		04/01/2015	AMSOUTH BANK NA 5.200		1,000,000	1,000,000	999,450	999,816	0	184	0	184	0	1,000,000	0	0	0	26,000	04/01/2015	2FE
06406H	CJ 6		05/21/2015	BANK OF NEW YORK MELLO 1.350		999,860	1,000,000	999,710	999,809	0	23	0	23	0	999,831	0	29	29	9,788	03/06/2018	1FE
06406H	CL 1		05/20/2015	BANK OF NEW YORK MELLO 2.100		1,014,630	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	14,630	14,630	17,208	08/01/2018	1FE
14170T	AM 3		04/23/2015	CAREFUSION CORP 3.875		2,079,540	2,000,000	1,996,740	1,996,813	0	120	0	120	0	1,996,933	0	82,607	82,607	39,229	05/15/2024	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
144141	CW 6		04/01/2015	CAROLINA POWER & LIGHT 5.150		1,000,000	1,000,000	999,050	999,806	0	194	0	194	0	1,000,000	0	0	0	25,750	04/01/2015	1FE
125509	BR 9		04/13/2015	CIGNA CORP 2.750		1,031,940	1,000,000	999,210	999,674	0	50	0	50	0	999,724	0	32,216	32,216	11,306	11/15/2016	2FE
171855	AA 7		06/05/2015	CINCAP (144A) 9.230		114,149	114,149	114,149	114,149	0	0	0	0	0	114,149	0	0	0	4,394	11/05/2016	2FE
17275R	AN 2		06/22/2015	CISCO SYSTEMS 3.625		1,032,070	1,000,000	999,250	999,266	0	30	0	30	0	999,296	0	32,774	32,774	29,302	03/04/2024	1FE
20030N	AL 5		06/29/2015	COMCAST CORP 5.900		2,077,800	2,000,000	1,997,240	1,999,379	0	164	0	164	0	1,999,543	0	78,257	78,257	93,089	03/15/2016	1FE
20030N	BA 8		06/24/2015	COMCAST CORP 5.150		1,122,190	1,000,000	998,990	999,344	0	48	0	48	0	999,392	0	122,798	122,798	42,631	03/01/2020	1FE
216871	AD 5		04/01/2015	COOPER US INC 5.450		2,000,000	2,000,000	1,996,420	1,999,479	0	521	0	521	0	2,000,000	0	0	0	54,500	04/01/2015	2FE
372917	AQ 7	R	06/15/2015	GENZYME CORP 3.625		1,000,000	1,000,000	996,840	999,660	0	340	0	340	0	1,000,000	0	0	0	18,125	06/15/2015	1FE
413875	AL 9		05/27/2015	HARRIS CORP 6.375		2,193,110	1,850,000	2,104,024	1,995,319	0	(12,100)	0	(12,100)	0	1,983,219	0	209,891	209,891	53,072	06/15/2019	2FE
458140	AJ 9		05/20/2015	INTEL CORP 3.300		263,698	250,000	264,785	264,785	0	(559)	0	(559)	0	264,226	0	(529)	(529)	5,385	10/01/2021	1FE
459902	AT 9		05/01/2015	INTERNATIONAL GAME TEC 5.350		1,010,000	1,000,000	995,870	996,243	0	161	0	161	0	996,405	0	13,595	13,595	33,411	10/15/2023	3FE
49228R	AC 7		06/30/2015	KERN RIVER FUNDING (14 6.676		83,578	83,578	88,327	85,424	0	(1,846)	0	(1,846)	0	83,578	0	0	0	2,325	07/31/2016	1FE
52517P	D5 7		04/02/2015	LEHMAN BROTHERS HOLDIN 5.000		32,096	32,096	3,049	0	1,022	31,074	0	32,096	0	32,096	0	0	0	0	01/14/2011	6*
52517P	F6 3		04/02/2015	LEHMAN BROTHERS HOLDIN 5.000		65,218	65,218	8,152	2,061	0	63,158	0	63,158	0	65,218	0	0	0	0	04/04/2016	6*
52517P	SC 6		04/02/2015	LEHMAN BROTHERS HOLDIN 6.625		64,320	64,320	8,040	1,931	0	62,390	0	62,390	0	64,320	0	0	0	0	01/18/2012	6
589497	AA 4		06/18/2015	MEREY SWEENEY LP (144A) 8.850		88,074	88,074	88,074	88,074	0	0	0	0	0	88,074	0	0	0	3,897	12/18/2019	1FE
61747Y	CE 3		04/28/2015	MORGAN STANLEY 6.000		1,000,000	1,000,000	998,760	999,728	0	272	0	272	0	1,000,000	0	0	0	30,000	04/28/2015	1FE
668074	AP 2		06/24/2015	NORTHWESTERN CORP 6.040		1,065,670	1,000,000	1,177,950	1,065,884	0	(18,784)	0	(18,784)	0	1,047,099	0	18,571	18,571	49,159	09/01/2016	1FE
718172	AA 7		06/24/2015	PHILIP MORRIS INTERNAT 5.650		1,106,270	1,000,000	997,360	998,865	0	145	0	145	0	999,010	0	107,260	107,260	34,999	05/16/2018	1FE
69353R	EK 0		06/05/2015	PNC BANK NA 2.950		954,410	1,000,000	997,680	997,680	0	33	0	33	0	997,713	0	(43,303)	(43,303)	8,768	02/23/2025	1FE
74456Q	AW 6		05/01/2015	PUBLIC SERVICE ELECTRI 2.700		425,000	425,000	438,273	425,964	0	(964)	0	(964)	0	425,000	0	0	0	5,738	05/01/2015	1FE
745332	BZ 8		06/05/2015	PUGET SOUND ENERGY INC 6.750		1,037,254	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	37,254	37,254	60,000	01/15/2016	1FE
74834L	AL 4		04/09/2015	QUEST DIAGNOSTICS 5.450		1,028,739	1,000,000	1,104,570	1,017,572	0	(5,678)	0	(5,678)	0	1,011,894	0	16,845	16,845	23,919	11/01/2015	2FE
883556	AS 1		05/01/2015	THERMO FISHER SCIENTIF 3.200		1,000,000	1,000,000	995,870	999,645	0	355	0	355	0	1,000,000	0	0	0	16,000	05/01/2015	2FE
89233P	6S 0	R	05/21/2015	TOYOTA MOTOR CREDIT 1.250		1,003,360	1,000,000	999,420	999,670	0	48	0	48	0	999,718	0	3,642	3,642	8,056	10/05/2017	1FE
40049J	AX 5	F	06/23/2015	GRUPO TELEVISIA 6.000		1,107,000	1,000,000	995,240	997,989	0	261	0	261	0	998,250	0	108,750	108,750	36,833	05/15/2018	2FE
767201	AN 6	F	06/25/2015	RIO TINTO FINANCE 4.125		1,057,960	1,000,000	994,820	996,409	0	245	0	245	0	996,654	0	61,306	61,306	25,208	05/20/2021	1FE
822582	AX 0	F	05/20/2015	SHELL INTERNATIONAL FI 3.400		1,031,690	1,000,000	1,024,890	1,023,874	0	(992)	0	(992)	0	1,022,883	0	8,807	8,807	26,822	08/12/2023	1FE
88166C	AA 6	F	06/15/2015	TEVA PHARMACEUTICALS F 3.000		1,000,000	1,000,000	998,760	999,861	0	139	0	139	0	1,000,000	0	0	0	15,000	06/15/2015	1FE
05530N	AV 9		06/25/2015	BCAP 2007-AA2 2A7 CMO 6.000		117,742	117,742	80,542	78,060	0	39,683	0	39,683	0	117,742	0	0	0	2,832	04/25/2037	1FM
05530N	AV 9		06/25/2015	BCAP 2007-AA2 2A7 CMO 6.000		0	50,130	34,292	33,235	0	(303)	0	(303)	0	32,932	0	(32,932)	(32,932)	1,212	04/25/2037	1FM
07386Y	AE 4		06/25/2015	BSARM 2007-5 3A1 CMO 4.778		331,305	331,305	260,362	208,029	0	123,276	0	123,276	0	331,305	0	0	0	5,123	08/25/2047	1FM
07386Y	AE 4		06/25/2015	BSARM 2007-5 3A1 CMO 4.778		0	5,925	4,657	3,721	0	(136)	0	(136)	0	3,585	0	(3,585)	(3,585)	114	08/25/2047	1FM
12667G	7B 3		06/25/2015	CWALT 2005-46CB A8 CMO 5.500		22,395	22,395	15,958	4,570	0	17,824	0	17,824	0	22,395	0	0	0	515	10/25/2035	1FM
12667G	7B 3		06/25/2015	CWALT 2005-46CB A8 CMO 5.500		0	2,983	2,126	609	0	(5)	0	(5)	0	604	0	(604)	(604)	66	10/25/2035	1FM
12544W	AG 2		06/25/2015	CWHL 2007-HY3 4A1 CMO 5.059		316,905	316,905	269,835	233,258	0	83,647	0	83,647	0	316,905	0	0	0	6,380	06/25/2047	1FM

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12544W AG 2	CWHL 2007-HY3 4A1 CMO 5.059		05/25/2015	WRITTEN OFF		0	48,546	41,335	35,732	0	(994)	0	(994)	0	34,738	0	(34,738)	(34,738)	1,036	06/25/2047	1FM
23321P JF 6	DLJMA 1994-3 M CMO 6.500		04/25/2015	PAID ON PRINCIPAL		402	402	386	390	0	13	0	13	0	402	0	0	0	9	04/25/2024	1FM
29977J AB 2	EVER 2013-1 A2 (CMO) 2.500		06/25/2015	PAID ON PRINCIPAL		348,770	348,770	314,329	315,004	0	33,766	0	33,766	0	348,770	0	0	0	3,775	03/25/2043	1FE
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		730,150	730,150	587,375	622,328	(0)	107,822	0	107,822	0	730,150	0	0	0	17,291	12/25/2035	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2015	WRITTEN OFF		0	284,345	228,744	242,356	0	11,964	11,011	953	0	243,309	0	(243,309)	(243,309)	6,009	12/25/2035	1FM
36185N 3C 2	GMACM 2004-J3 A5 CMO 5.250		06/25/2015	PAID ON PRINCIPAL		281,662	281,662	264,762	271,261	0	10,401	0	10,401	0	281,662	0	0	0	5,959	07/25/2034	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2015	PAID ON PRINCIPAL		16,335	16,335	16,158	16,168	0	168	0	168	0	16,335	0	0	0	517	05/19/2027	1FM
36228F AT 3	GSMPS 1998-5 A CMO 7.500		06/19/2015	PAID ON PRINCIPAL		9,738	9,738	9,681	9,681	0	57	0	57	0	9,738	0	0	0	286	06/19/2027	1FM
36242D XN 8	GSMPS 2005-RP1 2A1 CMO 3.405		06/25/2015	PAID ON PRINCIPAL		198,688	198,688	191,237	188,442	0	10,246	0	10,246	0	198,688	0	0	0	2,657	01/25/2035	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		115,181	115,181	114,515	114,713	0	469	0	469	0	115,181	0	0	0	2,149	09/25/2018	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.133		05/25/2015	PAID ON PRINCIPAL		166,625	166,625	133,626	116,162	0	50,462	0	50,462	0	166,625	0	0	0	2,260	07/27/2037	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.133		06/25/2015	WRITTEN OFF		0	20,639	16,551	14,388	0	(30)	0	(30)	0	14,359	0	(14,359)	(14,359)	361	07/27/2037	1FM
94983F AA 8	WFMSB 2006-1 A1 CMO 5.000		05/25/2015	PAID ON PRINCIPAL		435,435	435,435	426,998	430,657	0	4,778	0	4,778	0	435,435	0	0	0	8,936	03/25/2021	1FM
20846Q HX 9	CNF 2001-4 A4 7.360		06/01/2015	PAID ON PRINCIPAL		174,872	174,872	145,212	156,027	0	18,846	0	18,846	0	174,872	0	0	0	5,353	09/01/2033	1AM
393505 E3 2	GT 1998-3 A5 6.220		06/01/2015	PAID ON PRINCIPAL		59,286	59,286	49,318	49,362	0	9,924	0	9,924	0	59,286	0	0	0	1,526	03/01/2030	6FE
393505 F4 9	GT 1998-4 A5 6.180		06/01/2015	PAID ON PRINCIPAL		158,746	158,746	128,188	121,312	0	37,434	0	37,434	0	158,746	0	0	0	4,059	04/01/2030	1AM
65477U AA 8	NAROT 2015-A A1 .350		04/17/2015	TRAVELERS MONEY MARKET		40,000,000	40,000,000	40,000,000	40,000,000	0	(14)	0	(14)	0	39,999,986	0	14	14	1,167	04/15/2016	1
68619A AX 5	ORGN 2004-A M1 5.910		06/15/2015	PAID ON PRINCIPAL		125,662	125,662	123,194	124,081	0	1,580	0	1,580	0	125,662	0	0	0	3,028	01/15/2035	1FE
3899999	Total Bonds - Industrial and Miscellaneous					75,840,155	74,994,903	74,948,096	74,497,856	1,022	675,114	11,011	665,125	0	75,162,981	0	677,175	677,175	930,254	XXX	XXX
8399997	Total Bonds - Part 4					194,095,274	192,964,922	200,973,888	193,123,294	1,022	283,364	11,011	273,375	0	193,396,669	0	698,606	698,606	3,807,329	XXX	XXX
8399999	Total Bonds					194,095,274	192,964,922	200,973,888	193,123,294	1,022	283,364	11,011	273,375	0	193,396,669	0	698,606	698,606	3,807,329	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					194,095,274	XXX	200,973,888	193,123,294	1,022	283,364	11,011	273,375	0	193,396,669	0	698,606	698,606	3,807,329	XXX	XXX

QE05.3

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

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt D-Sn 1
NONE**

**Sch. DB-Pt D-Sn 2
NONE**

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	1,960,006	1,960,006	07/01/2015...
	REPO - CITIA TREASURY.....		1.....	1,960,006	1,960,006	07/01/2015...
	REPO - JP A TREASURY.....		1.....	412,613	412,613	07/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	1,960,006	1,960,006	07/01/2015...
	REPO - ROYALA TREASURY.....		1.....	1,960,006	1,960,006	07/01/2015...
0199999	U.S. Government - Issuer Obligations.....			8,252,637	8,252,637	XXX
0599999	Total - U.S. Government.....			8,252,637	8,252,637	XXX
6199999	Total - Issuer Obligations.....			8,252,637	8,252,637	XXX
6599999	Subtotal - Bonds.....			8,252,637	8,252,637	XXX
9999999	Totals.....			8,252,637	8,252,637	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(5,275,860) Book/Adjusted Carrying Value \$.....(5,275,860)
- Average balance for the year: Fair Value \$.....15,855,698 Book/Adjusted Carrying Value \$.....15,855,698
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....8,252,637 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. 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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Citibank, N.A. New Castle, DE.....		.....0.000	.....0	.....0	.....306,810	.....313,837	.....368,063	XXX
JP Morgan Chase Bank, N.A. New York, NY.....		.....0.000	.....0	.....0	.....0	.....(4,165,539)	.....(2,452,640)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....306,810	.....(3,851,702)	.....(2,084,577)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....306,810	.....(3,851,702)	.....(2,084,577)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....306,810	.....(3,851,702)	.....(2,084,577)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(6)
6. Colorado.....CO	0	0	0	0	0	0	0	(4)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(2)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(0)
14. Illinois.....IL	0	0	0	0	0	0	0	(3)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(5)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(8)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	1	1	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(1)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(74)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(3)
33. New York.....NY	0	0	0	0	0	0	0	(0)
34. North Carolina.....NC	0	0	0	0	0	0	0	(1)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(13)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(8)
44. Texas.....TX	0	0	0	0	0	0	0	(4)
45. Utah.....UT	0	0	0	0	0	0	0	(5)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(14)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(9)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(3)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	1	1	(174)

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(14)
6. Colorado.....CO	0	0	0	0	0	0	0	(12)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(1)
11. Georgia.....GA	0	0	0	0	0	0	0	(2)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	(6)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(3)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(6)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(1)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(0)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(13)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(39)
33. New York.....NY	0	0	0	0	0	0	0	(1)
34. North Carolina.....NC	0	0	0	0	0	0	0	(2)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(1)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(35)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(19)
44. Texas.....TX	0	0	0	0	0	0	0	(3)
45. Utah.....UT	0	0	0	0	0	0	0	(3)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(3)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(2)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(3)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(176)

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(0)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(0)
5. California.....CA	0	0	0	0	0	0	0	(2)
6. Colorado.....CO	0	0	0	0	0	0	0	(2)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(0)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(1)
14. Illinois.....IL	0	0	0	0	0	0	0	(0)
15. Indiana.....IN	0	0	0	0	0	0	0	(0)
16. Iowa.....IA	0	0	0	0	0	0	0	(1)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(2)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(0)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(2)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(0)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(4)
33. New York.....NY	0	0	0	0	0	0	0	(1)
34. North Carolina.....NC	0	0	0	0	0	0	0	(0)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(4)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(1)
44. Texas.....TX	0	0	0	0	0	0	0	(1)
45. Utah.....UT	0	0	0	0	0	0	0	(0)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(2)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(0)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(1)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(26)

DETAILS OF WRITE-INS

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



Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(0)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(0)
5. California.....CA	0	0	0	0	0	0	0	(6)
6. Colorado.....CO	0	0	0	0	0	0	0	(4)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(0)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(2)
14. Illinois.....IL	0	0	0	0	0	0	0	(1)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(2)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(1)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(1)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(11)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(3)
33. New York.....NY	0	0	0	0	0	0	0	(0)
34. North Carolina.....NC	0	0	0	0	0	0	0	(0)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(5)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(2)
44. Texas.....TX	0	0	0	0	0	0	0	(1)
45. Utah.....UT	0	0	0	0	0	0	0	(1)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(2)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(0)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(1)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(46)

DETAILS OF WRITE-INS

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

NONE