

QUARTERLY STATEMENT
AS OF SEPTEMBER 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
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
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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, III, 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.

Handwritten signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell.
Brian W. MacLean, President
Wendy C. Skjerven, Secretary
Douglas K. Russell, Controller

Subscribed and sworn to before me this

20th day of October, 2015

Notary Public signature and commission expiration date: 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..... | 3,758,470,502 | 0 | 3,758,470,502 | 4,004,686,261 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 0 | 0 | 0 | 0 |
| 2.2 Common stocks..... | 124,312,427 | 0 | 124,312,427 | 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 (\$.....(1,825,611)), cash equivalents (\$.....0) and short-term investments (\$.....139,815,538)..... | 137,989,926 | 0 | 137,989,926 | 85,846,959 |
| 6. Contract loans (including \$.....0 premium notes)..... | 0 | 0 | 0 | 0 |
| 7. Derivatives..... | 0 | 0 | 0 | 0 |
| 8. Other invested assets..... | 16,257 | 0 | 16,257 | 15,256 |
| 9. Receivables for securities..... | 10,090,057 | 0 | 10,090,057 | 0 |
| 10. Securities lending reinvested collateral assets..... | 14,850,364 | 0 | 14,850,364 | 13,528,497 |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 4,045,729,534 | 0 | 4,045,729,534 | 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..... | 40,705,486 | 0 | 40,705,486 | 48,706,658 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 126,456,015 | 7,220,646 | 119,235,369 | 116,174,725 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,243,046 earned but unbilled premiums)..... | 196,115,597 | 1,161,347 | 194,954,249 | 181,593,244 |
| 15.3 Accrued retrospective premiums..... | 3,419,690 | 291,307 | 3,128,383 | 3,698,466 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | (25,215,550) | 0 | (25,215,550) | 15,888,923 |
| 16.2 Funds held by or deposited with reinsured companies..... | 395,823 | 0 | 395,823 | 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..... | 73,656,236 | 0 | 73,656,236 | 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..... | 35,303,970 | 0 | 35,303,970 | 0 |
| 24. Health care (\$.....0) and other amounts receivable..... | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets..... | 10,289,475 | 371,633 | 9,917,842 | 10,771,912 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 4,507,122,386 | 9,124,331 | 4,497,998,055 | 4,677,408,630 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27)..... | 4,507,122,386 | 9,124,331 | 4,497,998,055 | 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..... | 3,968,791 | 0 | 3,968,791 | 4,972,843 |
| 2502. Amounts receivable under high deductible policies..... | 2,877,142 | 287,753 | 2,589,389 | 3,043,145 |
| 2503. State surcharges receivable..... | 1,987,942 | 0 | 1,987,942 | 2,089,565 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 1,455,600 | 83,880 | 1,371,720 | 666,359 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 10,289,475 | 371,633 | 9,917,842 | 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 \$....221,132,839)..... | 1,283,880,450 | 1,287,065,066 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | 47,316,201 | 54,461,843 |
| 3. Loss adjustment expenses..... | 297,739,207 | 313,389,017 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 24,233,603 | 27,215,063 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 27,351,987 | 28,751,930 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 13,637,903 | 14,833,014 |
| 7.1 Current federal and foreign income taxes (including \$....21,365,612 on realized capital gains (losses))..... | 2,238,883 | 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 \$....656,322 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..... | 422,756,341 | 402,397,960 |
| 10. Advance premium..... | 678,732 | 678,732 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | 0 | 0 |
| 11.2 Policyholders..... | 2,181,060 | 2,050,979 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | 15,414,286 | 11,191,263 |
| 13. Funds held by company under reinsurance treaties..... | 0 | 0 |
| 14. Amounts withheld or retained by company for account of others..... | 3,133,013 | 3,018,125 |
| 15. Remittances and items not allocated..... | 12,109 | 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..... | 0 | 12,863,926 |
| 22. Payable for securities lending..... | 14,850,364 | 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..... | 10,530,121 | 10,839,834 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)..... | 2,165,954,260 | 2,211,176,642 |
| 27. Protected cell liabilities..... | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27)..... | 2,165,954,260 | 2,211,176,642 |
| 29. Aggregate write-ins for special surplus funds..... | 3,340,630 | 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..... | 1,236,805,261 | 1,511,805,261 |
| 35. Unassigned funds (surplus)..... | 1,056,683,829 | 915,505,413 |
| 36. Less treasury stock, at cost: | | |
| 36.10.000 shares common (value included in Line 30 \$.....0)..... | 0 | 0 |
| 36.20.000 shares preferred (value included in Line 31 \$.....0)..... | 0 | 0 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36)..... | 2,332,043,795 | 2,466,231,987 |
| 38. Totals (Page 2, Line 28, Col. 3)..... | 4,497,998,055 | 4,677,408,630 |

DETAILS OF WRITE-INS

| | | |
|--|-------------|-------------|
| 2501. Investment real estate liability..... | 13,011,658 | 13,692,996 |
| 2502. Escheat liability..... | 865,086 | 865,086 |
| 2503. Retroactive reinsurance reserve assumed..... | 53,980 | 98,593 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | (3,400,603) | (3,816,842) |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 10,530,121 | 10,839,834 |
| 2901. Special surplus from retroactive reinsurance..... | 3,340,630 | 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)..... | 3,340,630 | 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 \$.....283,532)..... | 796,681 | 14,305,905 | 14,500,125 |
| 1.2 Assumed..... (written \$.....692,370,109)..... | 673,682,574 | 664,782,551 | 889,553,969 |
| 1.3 Ceded..... (written \$.....(234,458))..... | 1,462,286 | 21,746,549 | 22,961,035 |
| 1.4 Net..... (written \$.....692,888,098)..... | 673,016,969 | 657,341,907 | 881,093,059 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....345,875,557): | | | |
| 2.1 Direct..... | 1,862,986 | 7,750,502 | 84,574 |
| 2.2 Assumed..... | 319,996,458 | 224,330,177 | 318,363,877 |
| 2.3 Ceded..... | 2,463,472 | (75,602,088) | (88,859,651) |
| 2.4 Net..... | 319,395,972 | 307,682,766 | 407,308,103 |
| 3. Loss adjustment expenses incurred..... | 81,847,908 | 101,274,799 | 125,795,434 |
| 4. Other underwriting expenses incurred..... | 209,930,664 | 199,772,287 | 267,517,038 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 611,174,544 | 608,729,852 | 800,620,575 |
| 7. Net income of protected cells..... | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 61,842,425 | 48,612,055 | 80,472,484 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 109,729,460 | 118,666,284 | 163,009,326 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....24,006..... | 3,069,586 | 975,185 | 12,385,568 |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 112,799,046 | 119,641,469 | 175,394,894 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....374,678 amount charged off \$.....1,722,980)..... | (1,348,302) | (1,574,797) | (1,998,868) |
| 13. Finance and service charges not included in premiums..... | 2,470,362 | 2,589,696 | 3,430,377 |
| 14. Aggregate write-ins for miscellaneous income..... | (186,966) | (276,459) | (352,998) |
| 15. Total other income (Lines 12 through 14)..... | 935,094 | 738,440 | 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)..... | 175,576,565 | 168,991,963 | 256,945,889 |
| 17. Dividends to policyholders..... | 1,073,383 | 973,465 | 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)..... | 174,503,182 | 168,018,498 | 255,558,257 |
| 19. Federal and foreign income taxes incurred..... | 35,393,253 | 33,230,483 | 48,759,943 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 139,109,929 | 134,788,015 | 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)..... | 139,109,929 | 134,788,015 | 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 \$.....(48,900)..... | 4,230,600 | 4,110,895 | (183,773) |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | 0 | 0 | 0 |
| 26. Change in net deferred income tax..... | (2,072,441) | (749,581) | (5,548,365) |
| 27. Change in nonadmitted assets..... | (456,279) | (566,182) | (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..... | (275,000,000) | 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)..... | (134,188,192) | 137,608,028 | (18,203,720) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 2,332,043,795 | 2,622,043,735 | 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..... | (42,645) | (34,669) | (46,004) |
| 1402. Profit and loss, miscellaneous..... | (69,164) | (76,904) | (64,943) |
| 1403. Retroactive reinsurance gain/loss..... | (75,157) | (164,886) | (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)..... | (186,966) | (276,459) | (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 |

UNITED STATES FIDELITY AND GUARANTY COMPANY

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 681,240,119 | 660,955,603 | 872,426,236 |
| 2. Net investment income..... | 134,521,878 | 140,644,424 | 187,905,398 |
| 3. Miscellaneous income..... | 935,094 | 738,440 | 1,078,511 |
| 4. Total (Lines 1 through 3)..... | 816,697,091 | 802,338,467 | 1,061,410,145 |
| 5. Benefit and loss related payments..... | 288,379,260 | 269,422,608 | 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..... | 312,769,275 | 283,454,737 | 368,054,031 |
| 8. Dividends paid to policyholders..... | 943,301 | 977,313 | 1,408,478 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....590,888 tax on capital gains (losses)..... | 38,819,349 | 35,510,132 | 48,093,464 |
| 10. Total (Lines 5 through 9)..... | 640,911,186 | 589,364,791 | 855,528,836 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 175,785,905 | 212,973,676 | 205,881,308 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 587,967,781 | 332,299,262 | 486,090,310 |
| 12.2 Stocks..... | 119,283 | 471,596 | 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..... | 0 | 1,992,550 | 12,863,926 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 588,087,065 | 334,775,408 | 510,636,871 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 355,943,439 | 403,329,815 | 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..... | 24,275,850 | 8,641,952 | 12,170,133 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 380,219,288 | 411,971,767 | 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)..... | 207,867,777 | (77,196,359) | 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..... | (275,000,000) | 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)..... | (56,510,714) | (104,721,575) | 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)..... | (331,510,714) | (104,721,575) | (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)..... | 52,142,967 | 31,055,741 | 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)..... | 137,989,926 | 63,545,103 | 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>September 30, 2015</u> | <u>December 31, 2014</u> |
|---|--------------------------|---------------------------|--------------------------|
| 1. United States Fidelity and Guaranty Company state basis | CT | \$ 139,109,929 | \$ 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>\$ 139,109,929</u> | <u>\$ 206,798,314</u> |
| <u>Surplus</u> | | | |
| 5. United States Fidelity and Guaranty Company state basis | CT | \$ 2,332,043,795 | \$ 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>\$ 2,332,043,795</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:

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 (SVO) 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.

- (2) The following table provides 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 |

NOTES TO FINANCIAL STATEMENTS

(OTTI recognized in the quarter ending June 30, 2015)

| | | | | | | |
|---|----|---|----|---|----|---|
| Present value of cash flows is less than amortized cost | \$ | - | \$ | - | \$ | - |
|---|----|---|----|---|----|---|

(OTTI recognized in the quarter ending September 30, 2015)

| | | | | | | |
|---|----|---|----|---|----|---|
| Present value of cash flows is less than amortized cost | \$ | - | \$ | - | \$ | - |
|---|----|---|----|---|----|---|

Annual Aggregate Total: \$ 354,082

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

| CUSIP | Amortized cost basis before other-than-temporary impairment | Present value of projected cash flows | Other-than-temporary impairment recognized in loss | Amortized cost basis after other-than-temporary impairment | Fair Value | Impairment Quarter |
|-----------|---|---------------------------------------|--|--|--------------|--------------------|
| 32051GB79 | \$ 7,709,564 | \$ 7,355,482 | \$ 354,082 | \$ 7,355,482 | \$ 8,139,491 | Q1 - 2015 |
| Total: | | | <u>\$ 354,082</u> | | | |

(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 | \$ 549 |
| | 2. 12 Months or Longer | \$ 254,754 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| | 1. Less than 12 Months | \$ 696,250 |
| | 2. 12 Months or Longer | \$ 5,981,334 |

(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.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 and September 21, 2015, the Company returned capital of \$100 million and \$175 million, respectively, 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.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2015:

| <u>Description</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Total</u> |
|--------------------------------|----------------|---------------------|----------------|---------------------|
| Bonds | | | | |
| Industrial and miscellaneous | \$ - | \$ 3,860,099 | \$ - | \$ 3,860,099 |
| Common stock | | | | |
| Industrial and miscellaneous | 227 | 33,699 | - | 33,926 |
| Total securities at fair value | <u>\$ 227</u> | <u>\$ 3,893,798</u> | <u>\$ -</u> | <u>\$ 3,894,025</u> |

At September 30, 2015, the Company also holds Level 3 non-redeemable preferred stock and Level 3 industrial and miscellaneous 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.

| <u>(At September 30, 2015)</u> | <u>Aggregate</u> | <u>Admitted</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Not</u> |
|--------------------------------|-------------------|-----------------|----------------|----------------|----------------|--------------------|
| <u>Description</u> | <u>Fair Value</u> | <u>Assets</u> | | | | <u>Practicable</u> |
| | | | | | | <u>(Carrying</u> |
| | | | | | | <u>Value)</u> |
| Short term bonds | \$ 139,815,538 | \$ 139,815,538 | \$ 51,424,299 | \$ 88,391,239 | \$ - | \$ - |
| Long term bonds | 3,938,642,478 | 3,758,470,502 | 96,288,290 | 3,841,723,345 | 630,843 | - |
| Preferred stock | - | - | - | - | - | - |
| Common stock | 33,926 | 33,926 | 227 | 33,699 | - | - |
| <u>(At December 31, 2014)</u> | | | | | | |
| <u>Description</u> | <u>Aggregate</u> | <u>Admitted</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Not</u> |
| | <u>Fair Value</u> | <u>Assets</u> | | | | <u>Practicable</u> |
| | | | | | | <u>(Carrying</u> |
| | | | | | | <u>Value)</u> |
| 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 November 5, 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 September 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$17,034,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence (excluding asbestos and environmental), special property, homeowners, workers' compensation and private passenger auto liability lines. This favorable development was partially offset by unfavorable development for asbestos and environmental loss and loss adjustment expense reserves in the other liability – occurrence and products liability – occurrence lines.

The improvement in the other liability – occurrence line was driven primarily by better than expected loss experience in both primary and excess coverages for accident years 2005 through 2013 reflecting a more favorable legal environment than the Company previously expected. The improvement in the special property line was driven primarily by better than expected loss experience related to catastrophe losses for accident years 2011, 2012 and 2014 and non-catastrophe losses for accident years 2013 and 2014. The improvement in the homeowners line was driven primarily by better than expected loss experience for liability coverages and better than expected non-catastrophe losses for accident years 2011 through 2014. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2010 through 2014. These improvements were partially offset by unfavorable development in asbestos and environmental reserves in the other liability – occurrence and products liability – occurrence lines for "Prior" accident years.

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.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

No significant change.

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 | 124,278,501 |
| | 0 | 0 |
| | 0 | 0 |
| | 0 | 0 |
| \$ | 119,957,084 | \$ 124,278,501 |
| \$ | 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: \$ 14,850,364
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 14,850,364
 16.3 Total payable for securities lending reported on the liability page: \$ 14,850,364

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:

UNITED STATES FIDELITY AND GUARANTY COMPANY
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 | 6,866,502 | 6,866,502 | 0 | 0 | 38,984 | 38,984 |
| Total | XXX | XXX | 0 | 0 | 6,866,502 | 6,866,502 | 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

**UNITED STATES FIDELITY AND GUARANTY COMPANY
SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

NONE

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
| | | 2 Current Year to Date | 3 Prior Year to Date | 4 Current Year to Date | 5 Prior Year to Date | 6 Current Year to Date | 7 Prior Year to Date |
| 1. Alabama.....AL.....L..... | | 32,204 | (527,467) | 4,454,266 | 2,161,010 | 28,393,243 | 30,762,086 |
| 2. Alaska.....AK.....L..... | | 0 | 1,098,728 | 413,078 | 144,879 | 2,693,289 | 3,832,606 |
| 3. Arizona.....AZ.....L..... | | 5,170 | (330,201) | 3,161,850 | 1,599,930 | 9,469,211 | 10,685,032 |
| 4. Arkansas.....AR.....L..... | | 661 | 111,516 | 272,628 | (1,793,376) | 10,422,763 | 11,511,738 |
| 5. California.....CA.....L..... | | 19,649 | 1,220,346 | 25,178,351 | 7,497,214 | 220,459,737 | 265,491,948 |
| 6. Colorado.....CO.....L..... | | 17,392 | 159,288 | 185,580 | (1,600,182) | 6,066,772 | 6,365,608 |
| 7. Connecticut.....CT.....L..... | | 10,804 | 861,815 | 1,122,171 | 4,116,883 | 9,955,831 | 10,835,331 |
| 8. Delaware.....DE.....L..... | | 175 | (16,792) | 73,712 | 646,888 | 2,881,716 | 3,102,155 |
| 9. District of Columbia.....DC.....L..... | | 16,100 | 15,400 | (2,528) | (1,758) | 763,671 | 876,492 |
| 10. Florida.....FL.....L..... | | 37,458 | 53,968 | 3,778,923 | 6,443,758 | 49,537,664 | 56,227,605 |
| 11. Georgia.....GA.....L..... | | (22,366) | 142,286 | (3,693,164) | (4,522,619) | 13,621,692 | 15,299,877 |
| 12. Hawaii.....HI.....L..... | | 503 | 1,908 | 30,026 | 503,898 | 939,091 | 1,220,566 |
| 13. Idaho.....ID.....L..... | | 0 | 86,442 | 50,239 | 41,161 | 1,497,945 | 1,674,040 |
| 14. Illinois.....IL.....L..... | | 8,908 | 17,558 | 715,575 | 2,937,393 | 23,802,140 | 27,182,181 |
| 15. Indiana.....IN.....L..... | | 61,712 | 83,423 | (77,680) | 2,987,560 | 10,307,176 | 12,460,556 |
| 16. Iowa.....IA.....L..... | | (950) | (30,319) | 204,167 | 274,157 | 8,376,160 | 9,353,804 |
| 17. Kansas.....KS.....L..... | | 3,632 | 34,748 | 314,934 | 223,656 | 6,133,212 | 7,042,385 |
| 18. Kentucky.....KY.....L..... | | 10,393 | 23,990 | 1,277,634 | 5,169,347 | 16,816,559 | 18,002,009 |
| 19. Louisiana.....LA.....L..... | | (51,013) | 227,143 | 1,281,165 | 7,276,424 | 16,534,354 | 15,873,798 |
| 20. Maine.....ME.....L..... | | 1,386 | 112,374 | 117,137 | 141,913 | 3,815,694 | 4,793,174 |
| 21. Maryland.....MD.....L..... | | 6,434 | 5,245 | 1,477,836 | 2,317,057 | 7,860,389 | 7,644,038 |
| 22. Massachusetts.....MA.....L..... | | 11,712 | 136,654 | 731,429 | (2,953,717) | 18,863,335 | 20,737,977 |
| 23. Michigan.....MI.....L..... | | 2,785 | 43,058 | 4,059,833 | (1,629,730) | 121,995,934 | 118,928,901 |
| 24. Minnesota.....MN.....L..... | | 460 | 139,758 | 1,497,096 | (1,147,052) | 12,867,148 | 13,105,694 |
| 25. Mississippi.....MS.....L..... | | 35,745 | 102,345 | 1,213,390 | 1,711,379 | 22,808,044 | 25,935,735 |
| 26. Missouri.....MO.....L..... | | 2,380 | (279) | 4,073,934 | 1,868,746 | 18,347,872 | 18,216,255 |
| 27. Montana.....MT.....L..... | | 2,875 | (2,272) | 242,212 | 304,397 | 4,618,239 | 5,137,207 |
| 28. Nebraska.....NE.....L..... | | 2,680 | 199,695 | 483,988 | 849,658 | 5,261,961 | 6,356,208 |
| 29. Nevada.....NV.....L..... | | 1,200 | 174,134 | (72,940) | 1,264,243 | 4,031,781 | 4,608,841 |
| 30. New Hampshire.....NH.....L..... | | (525) | (165,156) | 54,031 | 50,482 | 1,614,497 | 1,875,615 |
| 31. New Jersey.....NJ.....L..... | | 3,837 | (9,329) | 609,532 | (77,553) | 40,841,700 | 35,249,867 |
| 32. New Mexico.....NM.....L..... | | 3,767 | 62,763 | 2,211,222 | 1,299,861 | 14,486,203 | 16,076,686 |
| 33. New York.....NY.....L..... | | 69,345 | 150,685 | 3,239,934 | 4,594,679 | 46,386,206 | 50,662,308 |
| 34. North Carolina.....NC.....L..... | | (130,300) | 623,379 | 3,376,002 | (2,155,701) | 15,255,133 | 17,637,782 |
| 35. North Dakota.....ND.....L..... | | 2,300 | 2,602 | 6,968 | 619 | 321,772 | 345,585 |
| 36. Ohio.....OH.....L..... | | 11,031 | 61,097 | 209,821 | 3,446,249 | 13,706,292 | 14,738,847 |
| 37. Oklahoma.....OK.....L..... | | 0 | (42,453) | 669,825 | 273,051 | 18,181,118 | 16,752,107 |
| 38. Oregon.....OR.....L..... | | 2,048 | 2,638,445 | 358,899 | 757,694 | 6,733,305 | 8,427,857 |
| 39. Pennsylvania.....PA.....L..... | | 19,806 | 207,048 | (5,223,255) | 12,483,120 | 62,732,150 | 82,731,451 |
| 40. Rhode Island.....RI.....L..... | | 0 | 2,252 | 37,943 | 37,473 | 2,918,523 | 3,020,836 |
| 41. South Carolina.....SC.....L..... | | (6,600) | 61,433 | 579,380 | 1,033,867 | 11,969,655 | 13,686,579 |
| 42. South Dakota.....SD.....L..... | | 0 | (8,108) | (102,575) | 195,516 | 1,299,294 | 1,422,277 |
| 43. Tennessee.....TN.....L..... | | (28,079) | 172,220 | 532,218 | 2,175,108 | 19,848,889 | 21,285,241 |
| 44. Texas.....TX.....L..... | | 1,093 | 82,138 | 1,886,916 | 979,823 | 42,832,147 | 44,080,983 |
| 45. Utah.....UT.....L..... | | 350 | 194,149 | 36,868 | 42,686 | 4,292,679 | 4,585,872 |
| 46. Vermont.....VT.....L..... | | (1,304) | 152,434 | 805,949 | 397,902 | 5,334,398 | 6,556,039 |
| 47. Virginia.....VA.....L..... | | 32,322 | (33,773) | 1,027,250 | (1,415,445) | 24,555,060 | 26,942,203 |
| 48. Washington.....WA.....L..... | | 320 | 540 | 605,717 | (597,672) | 3,266,474 | 3,849,172 |
| 49. West Virginia.....WV.....L..... | | 19,108 | 21,452 | 348,441 | 227,014 | 1,895,286 | 2,324,161 |
| 50. Wisconsin.....WI.....L..... | | 825 | (551,076) | 3,749,503 | 6,457,750 | 30,684,102 | 34,726,174 |
| 51. Wyoming.....WY.....L..... | | 66,099 | 66,464 | (675) | (1,025) | 362,078 | 440,869 |
| 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 | 13,800 | (465,193) | 139,621 | 486,926 | 2,058,746 |
| 55. US Virgin Islands.....VI.....L..... | | 0 | 100 | 0 | 0 | 12,653 | 18,544 |
| 56. Northern Mariana Islands.....MP.....N..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada.....CAN.....N..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien.....OT.....XXX..... | | 0 | 0 | 0 | 87,104,888 | 35,645 | 2,523,397 |
| 59. Totals.....(a).....53..... | | 283,532 | 7,847,598 | 67,119,563 | 154,283,124 | 1,029,194,807 | 1,145,283,043 |

DETAILS OF WRITE-INS

| | | | | | | | |
|--|--|---|---|---|------------|--------|-----------|
| 58001. Other Alien Combined.....XXX..... | | 0 | 0 | 0 | 0 | 35,643 | 53,175 |
| 58002. GBR United Kingdom.....XXX..... | | 0 | 0 | 0 | 0 | 2 | 30 |
| 58003. BRA Brazil.....XXX..... | | 0 | 0 | 0 | 87,104,888 | 0 | 2,470,192 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page....XXX..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX..... | | 0 | 0 | 0 | 87,104,888 | 35,645 | 2,523,397 |

(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 | Symmetry Growth Capital II, LLC | Minnesota | 76-0753165 |
| ... St. Paul Fire and Marine Insurance Company (24767) * | Connecticut | 41-0406690 | Upper Lake Growth Capital, LLC (99.1%) | Minnesota | 41-1927945 |
| St. Paul Mercury Insurance Company (24791) * | Connecticut | 41-0881659 | Vesbridge Partners, LP (88.4%) | Minnesota | 20-1222630 |
| St. Paul Guardian Insurance Company (24775) * | Connecticut | 41-0963301 | Windamere II, LLC (98.9%) | Minnesota | 41-1963936 |
| St. Paul Fire and Casualty Insurance Company (40967) * | Wisconsin | 41-1419276 | Windamere III, LLC (99%) | Minnesota | 41-2007089 |
| St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | Windamere, LLC (90.2%) | Minnesota | 41-1926305 |
| The Travelers Casualty Company (41769) * | Connecticut | 41-1435765 | ... Camperdown Corporation | Delaware | 41-1762781 |
| Travelers Constitution State Insurance Company (41750) * | Connecticut | 41-1435766 | ... SPC Insurance Agency, Inc. | Minnesota | 41-1888760 |
| Northbrook Holdings, Inc. | Delaware | 51-0375653 | ... Aprilgrange Limited | United Kingdom | |
| Discover Property & Casualty Insurance Company (36463) * | Connecticut | 36-2999370 | ... F&G U.K. Underwriters Limited | United Kingdom | |
| St. Paul Protective Insurance Company (19224) * | Connecticut | 36-2542404 | ... Travelers Underwriting Agency Limited | United Kingdom | |
| Discover Specialty Insurance Company (10213) * | Connecticut | 52-1925132 | ... Travelers Syndicate Management Limited | United Kingdom | |
| United States Fidelity and Guaranty Company (25887) * | Connecticut | 52-0515280 | Travelers Asia Pte. Ltd. | Singapore | |
| Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | ... St. Paul Surety Europe Limited | United Kingdom | |
| Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | ... Travelers Corporate Trustee Ltd. | United Kingdom | |
| Laurel Village Fidelity Realty, Inc. | Maryland | 52-1551225 | ... Travelers London Limited | United Kingdom | |
| Laurel Village Joint Venture Partnership (50%) | Minnesota | 41-1616702 | ... St. Paul London Properties, Inc. | Minnesota | 41-1880024 |
| Laurel Village I Limited Partnership (99%) | Minnesota | 41-1542260 | ... TCI Global Services, Inc. | Delaware | 52-1965525 |
| Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | ... Travelers Management Limited | United Kingdom | |
| Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | ... Travelers Insurance Company Limited * | United Kingdom | AA-1121375 |
| Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | Travelers Professional Risks Limited | United Kingdom | |
| Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | ... Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | Constitution Plaza, Inc. | Connecticut | 06-0566030 |
| Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | Standard Fire Properties, LLC | Delaware | 06-6033509 |
| USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| BMR Sports Properties, Inc. | Maryland | 52-1852190 | The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| MMI Capital Trust I | Delaware | 52-2073764 | Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| Promenade Partners, LLC | Delaware | 41-0406690 | Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| SPFM 101 Lincoln Centre 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 |

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**

| | | | | | |
|--|----------------|------------|---|-------------|------------|
| Travelers Brazil Acquisition LLC | Delaware | 47-2215437 | TINDY Foreign, Inc | Delaware | 20-4403403 |
| J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%) | Brazil | | Travelers Commercial Casualty Company (40282) * | Connecticut | 95-3634110 |
| J. Malucelli Resseguradora S.A. * | Brazil | | Travelers Distribution Alliance, Inc. | Delaware | 62-1657094 |
| J. Malucelli Controle de Riscos Ltda. (0.01%) | Brazil | | Travelers TLD, LLC | Delaware | 06-0566050 |
| J. Malucelli Seguradora S.A. * | Brazil | | Tiercel, LLC | Delaware | 06-0566050 |
| J. Malucelli Controle de Riscos Ltda. (99.99%) | Brazil | | Redstart, LLC | Delaware | 06-0566050 |
| J. Malucelli Seguros S.A. * | Brazil | | The Travelers Home and Marine Insurance Company (27998) * | Connecticut | 35-1838079 |
| J. Malucelli Latam, S.A. (49.5%) | Brazil | | The Travelers Lloyds Insurance Company (41262) * | Texas | 76-0002592 |
| J. Malucelli Travelers Seguros S.A. (51%) * | Colombia | | 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 Holdco, 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 | | | |

Notes:

* Denotes affiliated insurer

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

UNITED STATES FIDELITY AND GUARANTY COMPANY

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..... | |

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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 | 41-0406690 | | | | Promenade Partners, LLC | 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 | 0 | 0 | | SPFM 101 Lincoln Centre LLC | DE | NIA | St. Paul Fire and Marine Insurance Company | O/M | 100.000 | The Travelers Companies, Inc. | 0 |
| 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. | |

Q12.1

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.. | 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..... | |
| 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.... |

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 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.... |
| 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..... | 00000.. | | 0..... | 0..... | | JMalucelli Travelers Seguros S.A..... | COL..... | IA..... | J. Malucelli Latam, S.A..... | O/B/M..... | 51.000 | 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..... | |

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..... | 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..... | |
| 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 |

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) | * |
| 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 | | | | | | | | | | | | | |

Q12.5

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 | (2,329) | 0.0 | 0.0 |
| 2. Allied lines..... | 0 | 240,350 | 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 | (665,877) | 0.0 | 0.0 |
| 6. Mortgage guaranty..... | 0 | 0 | 0.0 | 0.0 |
| 8. Ocean marine..... | 0 | 3,867 | 0.0 | 0.0 |
| 9. Inland marine..... | 0 | (13,212) | 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..... | 231,267 | (242,095) | (104.7) | 58.6 |
| 17.1. Other liability-occurrence..... | 0 | (5,081,951) | 0.0 | 0.0 |
| 17.2. Other liability-claims made..... | 0 | 101,391 | 0.0 | 0.0 |
| 17.3. Excess workers' compensation..... | 0 | (1,833,847) | 0.0 | (1,085.5) |
| 18.1. Products liability-occurrence..... | 0 | 5,524,705 | 0.0 | 0.0 |
| 18.2. Products liability-claims made..... | 0 | (41) | 0.0 | 0.0 |
| 19.1, 19.2. Private passenger auto liability..... | 0 | (2,896) | 0.0 | 0.0 |
| 19.3, 19.4. Commercial auto liability..... | (1,599) | 9,379,967 | (586,614.6) | (1,335.0) |
| 21. Auto physical damage..... | 173 | (1,490,120) | (861,341.0) | (120,312.7) |
| 22. Aircraft (all perils)..... | 0 | 62,756 | 0.0 | 0.0 |
| 23. Fidelity..... | 5,708 | (63,424) | (1,111.1) | (1,210.3) |
| 24. Surety..... | 561,132 | (4,054,255) | (722.5) | 1,556.0 |
| 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..... | 796,681 | 1,862,986 | 233.8 | 54.2 |
| 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..... | 14,304 | (240,467) | 6,757,918 |
| 17.1. Other liability-occurrence..... | 0 | 0 | 0 |
| 17.2. Other liability-claims made..... | 0 | 0 | 0 |
| 17.3. Excess workers' compensation..... | 0 | 0 | 189,610 |
| 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..... | 302 | (3,000) | 250,744 |
| 21. Auto physical damage..... | 68 | 180 | 60 |
| 22. Aircraft (all perils)..... | 0 | 0 | 0 |
| 23. Fidelity..... | 1,753 | 6,093 | 5,456 |
| 24. Surety..... | 148,752 | 520,726 | 643,810 |
| 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..... | 165,179 | 283,532 | 7,847,598 |
| 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 | 101,703 | 35,215 | 136,918 | 405,301 | 6,775 | 494,265 | 906,341 | 37,658 | (45,587) | (7,928) |
| 2. 2013..... | 87,887 | 132,185 | 220,072 | 40,435 | 3,534 | 43,970 | 70,898 | 3,476 | 95,712 | 170,087 | 23,445 | (29,462) | (6,016) |
| 3. Subtotals 2013 + Prior..... | 557,233 | 714,027 | 1,271,259 | 142,138 | 38,749 | 180,887 | 476,198 | 10,251 | 589,978 | 1,076,427 | 61,104 | (75,048) | (13,944) |
| 4. 2014..... | 104,568 | 224,626 | 329,195 | 72,182 | 13,669 | 85,851 | 83,050 | 9,386 | 147,819 | 240,255 | 50,663 | (53,753) | (3,090) |
| 5. Subtotals 2014 + Prior..... | 661,801 | 938,653 | 1,600,454 | 214,320 | 52,418 | 266,738 | 559,248 | 19,637 | 737,797 | 1,316,682 | 111,767 | (128,801) | (17,034) |
| 6. 2015..... | XXX | XXX | XXX | XXX | 153,340 | 153,340 | XXX | 84,057 | 180,881 | 264,938 | XXX | XXX | XXX |
| 7. Totals..... | 661,801 | 938,653 | 1,600,454 | 214,320 | 205,758 | 420,078 | 559,248 | 103,694 | 918,677 | 1,581,620 | 111,767 | (128,801) | (17,034) |
| 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 |
| | | | | | | | | | | | 1.16.9 % | 2.(13.7)% | 3.(1.1)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4.(0.7)% |

Q14

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:



UNITED STATES FIDELITY AND GUARANTY COMPANY
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..... | 1,441,190 |0 |1,441,190 |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..... |(49,783) |0 |(49,783) |(47,317) |
| 2597. Summary of remaining write-ins for Line 25..... |1,455,600 |83,880 |1,371,720 |666,359 |

Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 2504. Retroactive reinsurance reserve ceded..... |(3,400,603) |(3,816,842) |
| 2597. Summary of remaining write-ins for Line 25..... |(3,400,603) |(3,816,842) |

**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 |

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 |

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)..... | 1,001 | 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)..... | 16,257 | 15,256 |
| 12. Deduct total nonadmitted amounts..... | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 16,257 | 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..... | 355,943,439 | 447,296,721 |
| 3. Accrual of discount..... | 1,972,826 | 3,520,347 |
| 4. Unrealized valuation increase (decrease)..... | 4,180,699 | (140,162) |
| 5. Total gain (loss) on disposals..... | 3,467,778 | 2,072,354 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 588,087,064 | 486,561,905 |
| 7. Deduct amortization of premium..... | 19,028,953 | 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)..... | 3,882,782,929 | 4,124,688,285 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 3,882,782,929 | 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)..... | 3,654,803,845 | 515,344,997 | 613,701,417 | (15,390,985) | 3,780,928,591 | 3,654,803,845 | 3,541,056,440 | 3,725,197,468 |
| 2. NAIC 2 (a)..... | 340,949,131 | 0 | 11,388,286 | 9,776,623 | 337,919,116 | 340,949,131 | 339,337,468 | 344,563,778 |
| 3. NAIC 3 (a)..... | 20,723,398 | 0 | 4,198,891 | (1,018,109) | 21,689,800 | 20,723,398 | 15,506,398 | 20,166,412 |
| 4. NAIC 4 (a)..... | 449,258 | 0 | 0 | 713,241 | 465,495 | 449,258 | 1,162,499 | 230,000 |
| 5. NAIC 5 (a)..... | 0 | 0 | 0 | 151,250 | 0 | 0 | 151,250 | 0 |
| 6. NAIC 6 (a)..... | 1,069,789 | 0 | 66,240 | 68,435 | 159,893 | 1,069,789 | 1,071,984 | 83,688 |
| 7. Total Bonds..... | 4,017,995,420 | 515,344,997 | 629,354,834 | (5,699,544) | 4,141,162,894 | 4,017,995,420 | 3,898,286,040 | 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..... | 4,017,995,420 | 515,344,997 | 629,354,834 | (5,699,544) | 4,141,162,894 | 4,017,995,420 | 3,898,286,040 | 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..... |139,815,538 |XXX..... |139,815,538 |14,791 |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..... |2,008,084,942 |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..... |1,953,824,490 |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)..... |139,815,538 |85,555,086 |
| 11. Deduct total nonadmitted amounts..... |0 |0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... |139,815,538 |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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|---------------|-----------------------------|---------------------------|-------------|------------|---|--|
| Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | |
| 912828 WD 8 | U S TREASURY NOTES 1.250 2018 10..... | | 09/25/2015 | ROYAL BANK OF SCOTLAND..... | | 25,160,240 | 25,000,000 | 128,227 | 1..... |
| 0599999 | Total Bonds - U.S Government..... | | | | | 25,160,240 | 25,000,000 | 128,227 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | |
| 649907 7D 8 | NEW YORK DORM AUTH (COLU 5.000 2045 10..... | | 07/22/2015 | FTN FINANCIAL..... | | 9,364,745 | 7,365,000 | 96,154 | 1FE..... |
| 745181 PF 8 | PUERTO RICO CMWLTH HWY & 5.000 2036 07..... | | 06/30/2015 | BAS-MERRILL LYNCH..... | | 0 | 0 | 69 | 1FE..... |
| 3199999 | Total Bonds - U.S. Special Revenue and Special Assessment..... | | | | | 9,364,745 | 7,365,000 | 96,224 | XXX |
| 8399997 | Total Bonds - Part 3..... | | | | | 34,524,985 | 32,365,000 | 224,451 | XXX |
| 8399999 | Total Bonds..... | | | | | 34,524,985 | 32,365,000 | 224,451 | XXX |
| 9999999 | Total Bonds, Preferred and Common Stocks..... | | | | | 34,524,985 | XXX | 224,451 | XXX |

(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 Design- ation or Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | |
| 912810 | DS 4 | | 08/15/2015 | U S TREASURY BONDS | 10.625 | 1,000,000 | 1,000,000 | 1,536,484 | 1,036,283 | 0 | (36,283) | 0 | (36,283) | 0 | 1,000,000 | 0 | 0 | 0 | 106,250 | 08/15/2015 | 1 |
| 36202F | 4Q 6 | | 09/20/2015 | GNMA II PASS #00055331 | 3.500 | 363,602 | 363,602 | 380,362 | 379,499 | 0 | (15,897) | 0 | (15,897) | 0 | 363,602 | 0 | 0 | 0 | 8,388 | 03/20/2042 | 1 |
| 36202D | HK 0 | | 09/20/2015 | GNMA II PASS #2934 | 7.500 | 13,395 | 13,395 | 12,958 | 12,703 | 0 | 692 | 0 | 692 | 0 | 13,395 | 0 | 0 | 0 | 718 | 06/20/2030 | 1 |
| 36202D | KX 8 | | 09/20/2015 | GNMA II PASS #3010 | 7.000 | 2,094 | 2,094 | 2,108 | 2,122 | 0 | (28) | 0 | (28) | 0 | 2,094 | 0 | 0 | 0 | 98 | 12/20/2030 | 1 |
| 36202D | SA 0 | | 09/20/2015 | GNMA II PASS #3213 | 5.500 | 7,092 | 7,092 | 7,079 | 7,078 | 0 | 14 | 0 | 14 | 0 | 7,092 | 0 | 0 | 0 | 260 | 03/20/2032 | 1 |
| 36202D | T5 0 | | 09/20/2015 | GNMA II PASS #3272 | 5.500 | 28,008 | 28,008 | 27,955 | 27,950 | 0 | 58 | 0 | 58 | 0 | 28,008 | 0 | 0 | 0 | 1,077 | 08/20/2032 | 1 |
| 36202D | UH 2 | | 09/20/2015 | GNMA II PASS #3284 | 5.500 | 10,128 | 10,128 | 10,109 | 10,106 | 0 | 21 | 0 | 21 | 0 | 10,128 | 0 | 0 | 0 | 381 | 09/20/2032 | 1 |
| 36202D | UU 3 | | 09/20/2015 | GNMA II PASS #3295 | 5.500 | 11,741 | 11,741 | 11,719 | 11,716 | 0 | 25 | 0 | 25 | 0 | 11,741 | 0 | 0 | 0 | 426 | 10/20/2032 | 1 |
| 36202E | F2 0 | | 09/20/2015 | GNMA II PASS #3785 | 5.000 | 473,116 | 473,116 | 463,358 | 465,937 | 0 | 7,178 | 0 | 7,178 | 0 | 473,116 | 0 | 0 | 0 | 15,871 | 11/20/2035 | 1 |
| 36202E | UR 8 | | 09/20/2015 | GNMA II PASS #4192 | 4.500 | 142,947 | 142,947 | 129,322 | 131,329 | 0 | 11,618 | 0 | 11,618 | 0 | 142,947 | 0 | 0 | 0 | 4,079 | 07/20/2038 | 1 |
| 36200K | T4 9 | | 09/15/2015 | GNMA PASS TH #603671 | 5.000 | 17,405 | 17,405 | 17,242 | 17,275 | 0 | 130 | 0 | 130 | 0 | 17,405 | 0 | 0 | 0 | 549 | 05/15/2033 | 1 |
| 36200M | UD 3 | | 09/15/2015 | GNMA PASS TH #604580 | 5.000 | 30,794 | 30,794 | 30,506 | 30,547 | 0 | 247 | 0 | 247 | 0 | 30,794 | 0 | 0 | 0 | 1,017 | 08/15/2033 | 1 |
| 36200M | VP 5 | | 09/15/2015 | GNMA PASS TH #604622 | 5.000 | 10,190 | 10,190 | 10,094 | 10,102 | 0 | 88 | 0 | 88 | 0 | 10,190 | 0 | 0 | 0 | 337 | 09/15/2033 | 1 |
| 36223E | NT 7 | | 09/15/2015 | GNMA PASS TH #305602 | 8.500 | 1,898 | 1,898 | 1,969 | 1,953 | 0 | (55) | 0 | (55) | 0 | 1,898 | 0 | 0 | 0 | 108 | 06/15/2021 | 1 |
| 36208H | NC 6 | | 09/15/2015 | GNMA PASS TH #451387 | 7.500 | 11,867 | 11,867 | 11,852 | 11,860 | 0 | 7 | 0 | 7 | 0 | 11,867 | 0 | 0 | 0 | 593 | 08/15/2027 | 1 |
| 36211Q | 7F 2 | | 09/15/2015 | GNMA PASS TH #520294 | 5.000 | 5,870 | 5,870 | 5,869 | 5,863 | 0 | 7 | 0 | 7 | 0 | 5,870 | 0 | 0 | 0 | 196 | 12/15/2034 | 1 |
| 36213Y | P3 0 | | 09/15/2015 | GNMA PASS TH #568442 | 6.000 | 6,713 | 6,713 | 6,532 | 6,560 | 0 | 154 | 0 | 154 | 0 | 6,713 | 0 | 0 | 0 | 269 | 01/15/2032 | 1 |
| 36291T | PK 8 | | 09/15/2015 | GNMA PASS TH #637726 | 5.000 | 2,507 | 2,507 | 2,507 | 2,505 | 0 | 2 | 0 | 2 | 0 | 2,507 | 0 | 0 | 0 | 84 | 11/15/2034 | 1 |
| 36241K | BV 9 | | 09/15/2015 | GNMA PASS TH #781852 | 7.000 | 67,606 | 67,606 | 71,929 | 69,947 | 0 | (2,341) | 0 | (2,341) | 0 | 67,606 | 0 | 0 | 0 | 3,234 | 08/15/2024 | 1 |
| 36241K | BW 7 | | 09/15/2015 | GNMA PASS TH #781853 | 7.000 | 130,395 | 130,395 | 138,652 | 136,726 | 0 | (6,330) | 0 | (6,330) | 0 | 130,395 | 0 | 0 | 0 | 6,055 | 09/15/2028 | 1 |
| 36241K | BX 5 | | 09/15/2015 | GNMA PASS TH #781854 | 7.000 | 224,333 | 224,333 | 238,449 | 235,670 | 0 | (11,336) | 0 | (11,336) | 0 | 224,333 | 0 | 0 | 0 | 10,521 | 08/15/2032 | 1 |
| 0599999. Total Bonds - U.S. Government | | | | | | 2,561,700 | 2,561,700 | 3,117,054 | 2,613,730 | 0 | (52,030) | 0 | (52,030) | 0 | 2,561,700 | 0 | 0 | 0 | 160,512 | XXX | XXX |

QE05

| | | | | | | | | | | | | | | | | | | | | | |
|---|------|--|------------|------------------------------|-------|-----------|-----------|------------|-----------|---|----------|---|----------|---|-----------|---|-------|-------|---------|------------|-----|
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 004284 | YB 5 | | 08/01/2015 | ACALANES UHSD GO REF S 4.625 | 4.625 | 3,935,000 | 3,935,000 | 4,120,535 | 3,947,337 | 0 | (12,337) | 0 | (12,337) | 0 | 3,935,000 | 0 | 0 | 0 | 181,994 | 08/01/2019 | 1FE |
| 004284 | YC 3 | | 08/01/2015 | ACALANES UHSD GO REF S 4.500 | 4.500 | 4,190,000 | 4,190,000 | 4,303,256 | 4,197,512 | 0 | (7,512) | 0 | (7,512) | 0 | 4,190,000 | 0 | 0 | 0 | 188,550 | 08/01/2020 | 1FE |
| 004284 | YD 1 | | 08/01/2015 | ACALANES UHSD GO REF S 4.500 | 4.500 | 5,500,000 | 5,500,000 | 5,606,315 | 5,507,030 | 0 | (7,030) | 0 | (7,030) | 0 | 5,500,000 | 0 | 0 | 0 | 247,500 | 08/01/2021 | 1FE |
| 004284 | YE 9 | | 08/01/2015 | ACALANES UHSD GO REF S 4.500 | 4.500 | 6,375,000 | 6,375,000 | 6,449,651 | 6,379,871 | 0 | (4,871) | 0 | (4,871) | 0 | 6,375,000 | 0 | 0 | 0 | 286,875 | 08/01/2022 | 1FE |
| 004284 | YF 6 | | 08/01/2015 | ACALANES UHSD GO REF S 4.500 | 4.500 | 7,315,000 | 7,315,000 | 7,345,357 | 7,316,831 | 0 | (1,831) | 0 | (1,831) | 0 | 7,315,000 | 0 | 0 | 0 | 329,175 | 08/01/2023 | 1FE |
| 004284 | YG 4 | | 08/01/2015 | ACALANES UHSD GO REF S 5.000 | 5.000 | 2,000,000 | 2,000,000 | 2,122,800 | 2,008,251 | 0 | (8,251) | 0 | (8,251) | 0 | 2,000,000 | 0 | 0 | 0 | 100,000 | 08/01/2024 | 1FE |
| 032591 | PL 7 | | 08/01/2015 | ANAHEIM UHSD GENERAL O 4.750 | 4.750 | 2,880,000 | 2,880,000 | 2,978,784 | 2,886,627 | 0 | (7,412) | 0 | (7,412) | 0 | 2,879,216 | 0 | 784 | 784 | 136,800 | 08/01/2023 | 1FE |
| 032591 | PM 5 | | 08/01/2015 | ANAHEIM UHSD GENERAL O 4.750 | 4.750 | 2,390,000 | 2,390,000 | 2,461,796 | 2,394,817 | 0 | (5,518) | 0 | (5,518) | 0 | 2,389,298 | 0 | 702 | 702 | 113,525 | 08/01/2024 | 1FE |
| 032591 | PN 3 | | 08/01/2015 | ANAHEIM UHSD GENERAL O 4.750 | 4.750 | 1,825,000 | 1,825,000 | 1,872,085 | 1,828,156 | 0 | (3,732) | 0 | (3,732) | 0 | 1,824,424 | 0 | 576 | 576 | 86,688 | 08/01/2025 | 1FE |
| 250375 | BX 9 | | 08/01/2015 | DESERT CCD GO S2005 (M 5.000 | 5.000 | 5,250,000 | 5,250,000 | 5,596,343 | 5,275,572 | 0 | (26,114) | 0 | (26,114) | 0 | 5,249,459 | 0 | 541 | 541 | 262,500 | 08/01/2021 | 1FE |
| 250375 | BY 7 | | 08/01/2015 | DESERT CCD GO S2005 (M 5.000 | 5.000 | 5,770,000 | 5,770,000 | 6,141,473 | 5,797,443 | 0 | (28,087) | 0 | (28,087) | 0 | 5,769,356 | 0 | 644 | 644 | 288,500 | 08/01/2022 | 1FE |
| 54438C | TQ 5 | | 08/01/2015 | LOS ANGELES CCD GO REF 5.000 | 5.000 | 265,000 | 265,000 | 279,318 | 266,063 | 0 | (1,063) | 0 | (1,063) | 0 | 265,000 | 0 | 0 | 0 | 13,250 | 08/01/2022 | 1FE |
| 54438C | UB 6 | | 08/01/2015 | LOS ANGELES CCD GO REF 5.000 | 5.000 | 9,735,000 | 9,735,000 | 10,260,982 | 9,774,043 | 0 | (40,683) | 0 | (40,683) | 0 | 9,733,361 | 0 | 1,639 | 1,639 | 486,750 | 08/01/2022 | 1FE |

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) |
| 56781R AR 8 | MARIN CCD GO S2005A (M 5.000 | | 08/01/2015 | REDEEMED | | 2,955,000 | 2,955,000 | 3,140,042 | 2,967,698 | 0 | (12,698) | 0 | (12,698) | 0 | 2,955,000 | 0 | 0 | 0 | 147,750 | 08/01/2021 | 1FE |
| 590760 EJ 9 | MESQUITE ISD GO REF S2 5.000 | | 08/15/2015 | REDEEMED | | 920,000 | 920,000 | 969,027 | 923,755 | 0 | (3,755) | 0 | (3,755) | 0 | 920,000 | 0 | 0 | 0 | 46,000 | 08/15/2018 | 1 |
| 590760 EK 6 | MESQUITE ISD GO REF S2 5.000 | | 08/15/2015 | REDEEMED | | 940,000 | 940,000 | 987,818 | 943,664 | 0 | (3,664) | 0 | (3,664) | 0 | 940,000 | 0 | 0 | 0 | 47,000 | 08/15/2019 | 1 |
| 590760 ER 1 | MESQUITE ISD GO REF S2 5.000 | | 08/15/2015 | REDEEMED | | 910,000 | 910,000 | 958,494 | 913,714 | 0 | (3,501) | 0 | (3,501) | 0 | 910,213 | 0 | (213) | (213) | 45,500 | 08/15/2018 | 1FE |
| 590760 ES 9 | MESQUITE ISD GO REF S2 5.000 | | 08/15/2015 | REDEEMED | | 930,000 | 930,000 | 977,309 | 933,625 | 0 | (3,419) | 0 | (3,419) | 0 | 930,206 | 0 | (206) | (206) | 46,500 | 08/15/2019 | 1FE |
| 630360 CK 9 | NAPA VALLEY CCD GO S20 5.000 | | 08/01/2015 | REDEEMED | | 2,000,000 | 2,000,000 | 2,125,860 | 2,008,594 | 0 | (8,594) | 0 | (8,594) | 0 | 2,000,000 | 0 | 0 | 0 | 100,000 | 08/01/2021 | 1FE |
| 661334 DG 4 | NORTH ORANGE CO CCD GO 5.000 | | 08/01/2015 | REDEEMED | | 13,995,000 | 13,995,000 | 14,815,667 | 14,051,129 | 0 | (56,129) | 0 | (56,129) | 0 | 13,995,000 | 0 | 0 | 0 | 699,750 | 08/01/2021 | 1FE |
| 752147 CN 6 | RANCHO SANTIAGO CCD GO 5.000 | | 09/01/2015 | REDEEMED | | 9,995,000 | 9,995,000 | 10,375,510 | 10,027,171 | 0 | (32,171) | 0 | (32,171) | 0 | 9,995,000 | 0 | 0 | 0 | 499,750 | 09/01/2027 | 1FE |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 90,075,000 | 90,075,000 | 93,888,420 | 90,348,905 | 0 | (278,373) | 0 | (278,373) | 0 | 90,070,533 | 0 | 4,467 | 4,467 | 4,354,356 | XXX | XXX |

Bonds - U.S. Special Revenue and Special Assessment

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|------------------------------|--|------------|-------------------|--|-----------|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|---------|---------|---------|------------|-----|
| 560551 HT 3 | MAINE TURNPIKE AUTH S2 5.000 | | 07/01/2015 | REDEEMED | | 6,580,000 | 6,580,000 | 6,868,599 | 6,597,378 | 0 | (16,299) | 0 | (16,299) | 0 | 6,581,080 | 0 | (1,080) | (1,080) | 329,000 | 07/01/2023 | 1FE |
| 575577 GD 7 | MASSACHUSETTS BAY TRAN 5.000 | | 07/01/2015 | REDEEMED | | 5,000,000 | 5,000,000 | 5,261,150 | 5,017,132 | 0 | (17,132) | 0 | (17,132) | 0 | 5,000,000 | 0 | 0 | 0 | 250,000 | 07/01/2019 | 1FE |
| 575577 GJ 4 | MASSACHUSETTS BAY TRAN 5.000 | | 07/01/2015 | REDEEMED | | 9,000,000 | 9,000,000 | 9,625,950 | 9,038,314 | 0 | (38,314) | 0 | (38,314) | 0 | 9,000,000 | 0 | 0 | 0 | 450,000 | 07/01/2024 | 1FE |
| 576049 ZP 8 | MASSACHUSETTS WATER RE 6.500 | | 07/15/2015 | REDEEMED | | 270,000 | 270,000 | 319,299 | 298,242 | 0 | (28,242) | 0 | (28,242) | 0 | 270,000 | 0 | 0 | 0 | 17,550 | 07/15/2019 | 1FE |
| 60636P 6Q 8 | MISSOURI ENV IMP & ENE 5.000 | | 07/01/2015 | REDEEMED | | 1,800,000 | 1,800,000 | 1,914,552 | 1,806,875 | 0 | (6,875) | 0 | (6,875) | 0 | 1,800,000 | 0 | 0 | 0 | 90,000 | 07/01/2025 | 1 |
| 64465P CY 2 | NEW HAMPSHIRE MUN BOND 5.250 | | 08/15/2015 | MATURED | | 2,265,000 | 2,265,000 | 2,510,028 | 2,288,953 | 0 | (23,953) | 0 | (23,953) | 0 | 2,265,000 | 0 | 0 | 0 | 118,913 | 08/15/2015 | 1FE |
| 646065 JT 0 | NEW JERSEY EDL FACS (P 5.000 | | 07/01/2015 | REDEEMED | | 130,000 | 130,000 | 138,228 | 130,490 | 0 | (490) | 0 | (490) | 0 | 130,000 | 0 | 0 | 0 | 6,500 | 07/01/2022 | 1FE |
| 646065 JV 5 | NEW JERSEY EDL FACS (P 5.000 | | 07/01/2015 | REDEEMED | | 150,000 | 150,000 | 158,219 | 150,491 | 0 | (491) | 0 | (491) | 0 | 150,000 | 0 | 0 | 0 | 7,500 | 07/01/2024 | 1FE |
| 646065 JZ 6 | NEW JERSEY EDL FACS (P 5.000 | | 07/01/2015 | REDEEMED | | 5,870,000 | 5,870,000 | 6,241,512 | 5,892,131 | 0 | (20,610) | 0 | (20,610) | 0 | 5,871,521 | 0 | (1,521) | (1,521) | 293,500 | 07/01/2022 | 1FE |
| 646065 KB 7 | NEW JERSEY EDL FACS (P 5.000 | | 07/01/2015 | REDEEMED | | 1,915,000 | 1,915,000 | 2,019,923 | 1,921,270 | 0 | (5,854) | 0 | (5,854) | 0 | 1,915,416 | 0 | (416) | (416) | 95,750 | 07/01/2024 | 1FE |
| 696550 PZ 9 | PALM BEACH CO SCH BRD 5.000 | | 08/01/2015 | REDEEMED | | 2,000,000 | 2,000,000 | 2,141,840 | 2,009,627 | 0 | (9,842) | 0 | (9,842) | 0 | 1,999,785 | 0 | 215 | 215 | 100,000 | 08/01/2021 | 1FE |
| 696550 QA 3 | PALM BEACH CO SCH BRD 5.000 | | 08/01/2015 | REDEEMED | | 1,500,000 | 1,500,000 | 1,601,175 | 1,506,876 | 0 | (7,064) | 0 | (7,064) | 0 | 1,499,812 | 0 | 188 | 188 | 75,000 | 08/01/2022 | 1FE |
| 74526Q DL 3 | PUERTO RICO ELEC PWR A 5.000 | | 07/01/2015 | REDEEMED | | 100,000 | 100,000 | 110,761 | 102,285 | 0 | (2,285) | 0 | (2,285) | 0 | 100,000 | 0 | 0 | 0 | 5,000 | 07/01/2035 | 1FE |
| 92817F 8L 3 | VIRGINIA PUBLIC SCHOOL 5.000 | | 08/01/2015 | REDEEMED | | 6,845,000 | 6,845,000 | 7,348,724 | 6,879,520 | 0 | (34,520) | 0 | (34,520) | 0 | 6,845,000 | 0 | 0 | 0 | 342,250 | 08/01/2020 | 1FE |
| 92817F 8M 1 | VIRGINIA PUBLIC SCHOOL 5.000 | | 08/01/2015 | REDEEMED | | 6,985,000 | 6,985,000 | 7,480,935 | 7,019,023 | 0 | (34,023) | 0 | (34,023) | 0 | 6,985,000 | 0 | 0 | 0 | 349,250 | 08/01/2021 | 1FE |
| 977092 NM 3 | WISCONSIN CLEAN WATER 5.000 | | 08/14/2015 | REDEEMED | | 7,000,000 | 7,000,000 | 7,637,770 | 7,030,525 | 0 | (30,191) | 0 | (30,191) | 0 | 7,000,334 | 0 | (334) | (334) | 245,972 | 08/01/2017 | 1FE |
| 977092 NN 1 | WISCONSIN CLEAN WATER 5.000 | | 08/14/2015 | REDEEMED | | 4,520,000 | 4,520,000 | 4,933,748 | 4,538,403 | 0 | (18,209) | 0 | (18,209) | 0 | 4,520,194 | 0 | (194) | (194) | 158,828 | 06/01/2018 | 1FE |
| 977092 NP 6 | WISCONSIN CLEAN WATER 5.000 | | 08/14/2015 | REDEEMED | | 5,790,000 | 5,790,000 | 6,250,942 | 5,812,138 | 0 | (21,918) | 0 | (21,918) | 0 | 5,790,220 | 0 | (220) | (220) | 203,454 | 06/01/2019 | 1FE |
| 977092 NQ 4 | WISCONSIN CLEAN WATER 5.000 | | 08/14/2015 | REDEEMED | | 2,000,000 | 2,000,000 | 2,148,720 | 2,007,151 | 0 | (7,085) | 0 | (7,085) | 0 | 2,000,066 | 0 | (66) | (66) | 70,278 | 06/01/2020 | 1FE |
| 31294M GB 1 | FHLMC GOLD PASSTHRU 3.500 | | 09/15/2015 | PAID ON PRINCIPAL | | 268,986 | 268,986 | 269,656 | 269,838 | 0 | (853) | 0 | (853) | 0 | 268,986 | 0 | 0 | 0 | 6,222 | 05/15/2026 | 1 |
| 3128M4 WX 7 | FHLMC GOLD PASSTHRU 5.500 | | 09/15/2015 | PAID ON PRINCIPAL | | 4,110 | 4,110 | 4,069 | 4,087 | 0 | 23 | 0 | 23 | 0 | 4,110 | 0 | 0 | 0 | 152 | 06/15/2037 | 1 |
| 3128MJ TB 6 | FHLMC GOLD PASSTHRU 3.500 | | 09/15/2015 | PAID ON PRINCIPAL | | 272,736 | 272,736 | 268,603 | 268,905 | 0 | 3,832 | 0 | 3,832 | 0 | 272,736 | 0 | 0 | 0 | 6,356 | 09/15/2043 | 1 |
| 31402Q SP 2 | FN (10/1 ARM #735354 2.330 | | 09/25/2015 | PAID ON PRINCIPAL | | 6,509 | 6,509 | 6,540 | 6,495 | 0 | 14 | 0 | 14 | 0 | 6,509 | 0 | 0 | 0 | 119 | 03/01/2035 | 1 |
| 31406T UG 4 | FN (10/1 ARM #819683 2.375 | | 09/25/2015 | PAID ON PRINCIPAL | | 2,019 | 2,019 | 2,007 | 2,011 | 0 | 8 | 0 | 8 | 0 | 2,019 | 0 | 0 | 0 | 41 | 03/01/2035 | 1 |
| 31406U DS 4 | FN (10/1 ARM #820113 2.530 | | 09/25/2015 | PAID ON PRINCIPAL | | 10,926 | 10,926 | 10,781 | 10,888 | 0 | 38 | 0 | 38 | 0 | 10,926 | 0 | 0 | 0 | 177 | 11/01/2034 | 1 |
| 31392C MS 0 | FNW 2002-W1 2A CMO 6.390 | | 09/25/2015 | PAID ON PRINCIPAL | | 24,149 | 24,149 | 25,379 | 24,521 | 0 | (372) | 0 | (372) | 0 | 24,149 | 0 | 0 | 0 | 1,059 | 02/25/2042 | 1 |

QE05.1

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) |
| 3133TR 7A 7 | FSPC T-31 A5 6.826 | | 09/25/2015 | PAID ON PRINCIPAL | | 67,995 | 67,995 | 67,994 | 63,718 | 0 | 4,277 | 0 | 4,277 | 0 | 67,995 | 0 | 0 | 0 | 2,930 | 05/25/2031 | 1FE |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment | | | | | | 70,377,429 | 70,377,429 | 75,337,101 | 70,697,289 | 0 | (316,431) | 0 | (316,431) | 0 | 70,380,858 | 0 | (3,429) | (3,429) | 3,225,801 | XXX | XXX |

Bonds - Industrial and Miscellaneous

QE05.2

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|------------------------------|----|------------|---------------------------|--|-----------|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|---------|---------|--------|------------|-----|
| 013817 AP 6 | ALCOA INC 5.720 | | 09/28/2015 | MORGAN STANLEY | | 200,000 | 200,000 | 199,084 | 199,597 | 0 | 67 | 0 | 67 | 0 | 199,664 | 0 | 336 | 336 | 11,440 | 02/23/2019 | 3FE |
| 03523T AN 8 | ANHEUSER BUSCH INBEV W 5.375 | R. | 09/30/2015 | MITSUBISHI SECURITIES (US | | 1,116,430 | 1,000,000 | 993,450 | 996,360 | 0 | 414 | 0 | 414 | 0 | 996,774 | 0 | 119,656 | 119,656 | 53,750 | 01/15/2020 | 1FE |
| 03523T BB 3 | ANHEUSER BUSCH INBEV W 4.375 | R. | 09/30/2015 | SUSQUEHANNA INTL GROUP | | 1,089,940 | 1,000,000 | 992,830 | 995,233 | 0 | 510 | 0 | 510 | 0 | 995,743 | 0 | 94,197 | 94,197 | 43,750 | 02/15/2021 | 1FE |
| 00206R AJ 1 | AT&T INC 5.500 | | 09/15/2015 | WELLS FARGO SECURITIES | | 1,079,950 | 1,000,000 | 997,800 | 999,136 | 0 | 156 | 0 | 156 | 0 | 999,292 | 0 | 80,658 | 80,658 | 62,181 | 02/01/2018 | 2FE |
| 00206R AV 4 | AT&T INC 2.500 | | 08/15/2015 | MATURED | | 642,000 | 642,000 | 640,035 | 641,735 | 0 | 265 | 0 | 265 | 0 | 642,000 | 0 | 0 | 0 | 16,050 | 08/15/2015 | 2FE |
| 071813 BF 5 | BAXTER INTERNATIONAL 2.400 | | 07/21/2015 | TENDERED | | 1,006,160 | 1,000,000 | 995,670 | 996,598 | 0 | 231 | 0 | 231 | 0 | 996,830 | 0 | 9,330 | 9,330 | 22,400 | 08/15/2022 | 2FE |
| 171855 AA 7 | CINCAP (144A) 9.230 | | 09/05/2015 | REDEEMED | | 116,803 | 116,803 | 116,803 | 116,803 | 0 | 0 | 0 | 0 | 0 | 116,803 | 0 | 0 | 0 | 7,192 | 11/05/2016 | 2FE |
| 17275R AH 5 | CISCO SYSTEMS 4.450 | | 09/25/2015 | WELLS FARGO SECURITIES | | 1,097,180 | 1,000,000 | 1,033,120 | 1,018,965 | 0 | (2,617) | 0 | (2,617) | 0 | 1,016,348 | 0 | 80,832 | 80,832 | 53,771 | 01/15/2020 | 1FE |
| 20030N AW 1 | COMCAST CORP 5.700 | | 09/15/2015 | WELLS FARGO SECURITIES | | 1,101,970 | 1,000,000 | 999,760 | 999,833 | 0 | 7 | 0 | 7 | 0 | 999,840 | 0 | 102,130 | 102,130 | 47,975 | 05/15/2018 | 1FE |
| 25459H AV 7 | DIRECTV HOLDINGS/FINAN 3.125 | | 09/14/2015 | REDEEMED | | 1,010,903 | 1,000,000 | 999,350 | 999,835 | 0 | 78 | 0 | 78 | 0 | 999,913 | 0 | 10,990 | 10,990 | 33,767 | 02/15/2016 | 2FE |
| 260543 CC 5 | DOW CHEMICAL CO 4.250 | | 09/24/2015 | MIZUHO INTERNATIONAL PLC | | 1,074,280 | 1,000,000 | 997,250 | 998,208 | 0 | 198 | 0 | 198 | 0 | 998,407 | 0 | 75,873 | 75,873 | 37,069 | 11/15/2020 | 2FE |
| 370334 BB 9 | GENERAL MILLS INC 5.700 | | 09/29/2015 | WELLS FARGO SECURITIES | | 1,061,010 | 1,000,000 | 1,016,890 | 1,004,340 | 0 | (1,497) | 0 | (1,497) | 0 | 1,002,843 | 0 | 58,167 | 58,167 | 57,000 | 02/15/2017 | 2FE |
| 437076 AW 2 | HOME DEPOT INC 4.400 | | 09/30/2015 | BARCLAYS CAPITAL INC | | 1,102,490 | 1,000,000 | 998,240 | 998,750 | 0 | 185 | 0 | 185 | 0 | 998,934 | 0 | 103,556 | 103,556 | 22,000 | 04/01/2021 | 1FE |
| 438516 BA 3 | HONEYWELL INTERNATIONA 4.250 | | 09/28/2015 | MITSUBISHI SECURITIES (US | | 1,110,440 | 1,000,000 | 996,500 | 997,642 | 0 | 268 | 0 | 268 | 0 | 997,910 | 0 | 112,530 | 112,530 | 42,500 | 03/01/2021 | 1FE |
| 46625H JC 5 | JP MORGAN CHASE 4.350 | | 09/24/2015 | BAS-MERRILL LYNCH | | 1,078,490 | 1,000,000 | 999,350 | 999,501 | 0 | 45 | 0 | 45 | 0 | 999,546 | 0 | 78,944 | 78,944 | 48,817 | 08/15/2021 | 1FE |
| 49228R AC 7 | KERN RIVER FUNDING (14 6.676 | | 09/30/2015 | REDEEMED | | 83,578 | 83,578 | 88,327 | 85,424 | 0 | (1,846) | 0 | (1,846) | 0 | 83,578 | 0 | 0 | 0 | 3,720 | 07/31/2016 | 1FE |
| 49446R AH 2 | KIMCO REALTY 5.700 | | 09/14/2015 | U S BANCORP | | 1,066,240 | 1,000,000 | 999,840 | 999,868 | 0 | 27 | 0 | 27 | 0 | 999,895 | 0 | 66,345 | 66,345 | 50,033 | 05/01/2017 | 2FE |
| 500255 AP 9 | KOHL'S CORP 6.250 | | 08/17/2015 | REDEEMED | | 677,609 | 607,000 | 711,446 | 651,829 | 0 | (9,159) | 0 | (9,159) | 0 | 642,671 | 0 | 34,938 | 34,938 | 25,502 | 12/15/2017 | 2FE |
| 58933Y AA 3 | MERCK & CO INC 3.875 | | 09/25/2015 | ROBERT W BAIRD & CO | | 1,073,240 | 1,000,000 | 1,024,430 | 1,016,254 | 0 | (1,931) | 0 | (1,931) | 0 | 1,014,323 | 0 | 58,917 | 58,917 | 46,823 | 01/15/2021 | 1FE |
| 59156R AR 9 | METLIFE INC 6.817 | | 09/16/2015 | WELLS FARGO SECURITIES | | 1,138,130 | 1,000,000 | 1,003,500 | 1,001,446 | 0 | (266) | 0 | (266) | 0 | 1,001,180 | 0 | 136,950 | 136,950 | 74,987 | 08/15/2018 | 1FE |
| 665772 CF 4 | NORTHERN STATES POWER 1.950 | | 08/15/2015 | MATURED | | 1,000,000 | 1,000,000 | 998,010 | 999,733 | 0 | 267 | 0 | 267 | 0 | 1,000,000 | 0 | 0 | 0 | 19,500 | 08/15/2015 | 1FE |
| 674599 BY 0 | OCCIDENTAL PETROLEUM 4.100 | | 09/28/2015 | KEYBANG CAPITAL MARK | | 1,074,990 | 1,000,000 | 999,770 | 999,864 | 0 | (5) | 0 | (5) | 0 | 999,859 | 0 | 75,131 | 75,131 | 41,000 | 02/01/2021 | 1FE |
| 718172 AA 7 | PHILIP MORRIS INTERNAT 5.650 | | 09/23/2015 | CREDIT SUISSE FIRST BOSTO | | 1,102,670 | 1,000,000 | 997,360 | 998,865 | 0 | 213 | 0 | 213 | 0 | 999,078 | 0 | 103,593 | 103,593 | 48,967 | 05/16/2018 | 1FE |
| 718172 AH 2 | PHILIP MORRIS INTERNAT 4.500 | | 09/25/2015 | J P MORGAN CHASE SECURITI | | 2,187,880 | 2,000,000 | 2,097,190 | 2,057,388 | 0 | (7,577) | 0 | (7,577) | 0 | 2,049,812 | 0 | 138,068 | 138,068 | 91,000 | 03/26/2020 | 1FE |
| 742741 AA 9 | PROCTER & GAMBLE CO 9.360 | | 07/01/2015 | REDEEMED | | 181,100 | 181,100 | 219,961 | 209,012 | 0 | (27,912) | 0 | (27,912) | 0 | 181,100 | 0 | 0 | 0 | 16,951 | 01/01/2021 | 1FE |
| 771196 AS 1 | ROCHE HOLDINGS INC (14 6.000 | R. | 09/24/2015 | TENDERED | | 1,013,501 | 888,000 | 1,054,509 | 984,825 | 0 | (16,119) | 0 | (16,119) | 0 | 968,706 | 0 | 44,795 | 44,795 | 56,684 | 03/01/2019 | 1FE |
| 87612E AV 8 | TARGET CORP 3.875 | | 09/17/2015 | U S BANCORP | | 1,077,420 | 1,000,000 | 997,130 | 998,259 | 0 | 175 | 0 | 175 | 0 | 998,434 | 0 | 78,986 | 78,986 | 45,962 | 07/15/2020 | 1FE |
| 89233P SS 1 | TOYOTA MOTOR CREDIT 2.050 | R. | 09/15/2015 | SOCIETYGENERALEAMERICA | | 1,013,110 | 1,000,000 | 1,004,340 | 1,001,820 | 0 | (641) | 0 | (641) | 0 | 1,001,179 | 0 | 11,931 | 11,931 | 24,258 | 01/12/2017 | 1FE |
| 90783T AA 8 | UNION PACIFIC PASS THR 5.404 | | 07/02/2015 | REDEEMED | | 20,233 | 20,233 | 20,277 | 20,264 | 0 | (30) | 0 | (30) | 0 | 20,233 | 0 | 0 | 0 | 1,093 | 07/02/2025 | 1FE |
| 91159H GX 2 | US BANCORP 2.450 | | 07/27/2015 | MATURED | | 1,000,000 | 1,000,000 | 1,027,930 | 1,004,372 | 0 | (4,372) | 0 | (4,372) | 0 | 1,000,000 | 0 | 0 | 0 | 24,500 | 07/27/2015 | 1FE |
| 92343V AX 2 | VERIZON COMMUNICATIONS 4.600 | | 09/29/2015 | J P MORGAN CHASE SECURITI | | 2,162,000 | 2,000,000 | 1,982,900 | 1,988,288 | 0 | 1,345 | 0 | 1,345 | 0 | 1,989,632 | 0 | 172,368 | 172,368 | 46,000 | 04/01/2021 | 2FE |
| 92553P AF 9 | VIACOM INC 4.250 | | 09/15/2015 | MATURED | | 1,000,000 | 1,000,000 | 998,140 | 999,705 | 0 | 295 | 0 | 295 | 0 | 1,000,000 | 0 | 0 | 0 | 42,500 | 09/15/2015 | 2FE |
| 931142 BY 8 | WAL-MART STORES 4.500 | | 07/01/2015 | MATURED | | 1,000,000 | 1,000,000 | 995,020 | 999,604 | 0 | 396 | 0 | 396 | 0 | 1,000,000 | 0 | 0 | 0 | 45,000 | 07/01/2015 | 1FE |

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) |
| 988498 AE 1 | YUMI BRANDS INC 4.250 | | 09/15/2015 | MATURED | | 1,000,000 | 1,000,000 | 997,650 | 999,643 | 0 | 357 | 0 | 357 | 0 | 1,000,000 | 0 | 0 | 0 | 42,500 | 09/15/2015 | 2FE |
| 136069 DM 0 | CANADIAN IMPERIAL BANK 2.600 | A | 07/02/2015 | MATURED | | 1,000,000 | 1,000,000 | 999,210 | 999,915 | 0 | 85 | 0 | 85 | 0 | 1,000,000 | 0 | 0 | 0 | 26,000 | 07/02/2015 | 1FE |
| 73755L AG 2 | POTASH CORP 3.750 | A | 09/30/2015 | MATURED | | 1,000,000 | 1,000,000 | 994,520 | 999,201 | 0 | 799 | 0 | 799 | 0 | 1,000,000 | 0 | 0 | 0 | 37,500 | 09/30/2015 | 1FE |
| 891145 LV 4 | TORONTO DOMINION BANK 2.200 | | 07/29/2015 | MATURED | | 1,000,000 | 1,000,000 | 998,590 | 999,821 | 0 | 179 | 0 | 179 | 0 | 1,000,000 | 0 | 0 | 0 | 22,000 | 07/29/2015 | 1FE |
| 02364W AV 7 | AMERICA MOVIL SA 5.000 | F | 09/16/2015 | J P MORGAN CHASE SECURITI... | | 2,190,580 | 2,000,000 | 1,987,120 | 1,992,278 | 0 | 1,057 | 0 | 1,057 | 0 | 1,993,335 | 0 | 197,245 | 197,245 | 97,500 | 03/30/2020 | 1FE |
| 03938L AR 5 | ARCELORMITTAL 4.500 | F | 07/02/2015 | REDEEMED | | 3,011,299 | 3,000,000 | 2,973,690 | 2,996,480 | 0 | 2,747 | 0 | 2,747 | 0 | 2,999,227 | 0 | 12,072 | 12,072 | 122,625 | 08/05/2015 | 3FE |
| 05565Q BR 8 | BP CAPITAL PLC 4.742 | F | 09/15/2015 | WELLS FARGO SECURITIES | | 1,098,670 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 98,670 | 98,670 | 48,342 | 03/11/2021 | 1FE |
| 505861 AD 6 | LAFARGE SA (144A) 6.200 | F | 07/09/2015 | MATURED | | 1,000,000 | 1,000,000 | 999,140 | 999,884 | 0 | 116 | 0 | 116 | 0 | 1,000,000 | 0 | 0 | 0 | 62,000 | 07/09/2015 | 3FE |
| 767201 AM 8 | RIO TINTO FINANCE 2.500 | F | 07/11/2015 | REDEEMED | | 3,054,060 | 3,000,000 | 2,985,180 | 2,995,656 | 0 | 1,613 | 0 | 1,613 | 0 | 2,997,269 | 0 | 56,791 | 56,791 | 48,125 | 05/20/2016 | 1FE |
| 80685Q AA 4 | SCHLUMBERGER OILFIELD 4.200 | E | 09/30/2015 | KEYBANC CAPITAL MARK | | 1,081,170 | 1,000,000 | 998,940 | 999,297 | 0 | 38 | 0 | 38 | 0 | 999,336 | 0 | 81,834 | 81,834 | 42,000 | 01/15/2021 | 1FE |
| 85771P AB 8 | STATOIL ASA 3.125 | F | 09/17/2015 | ROYAL BANK OF SCOTLAND | | 1,032,140 | 1,000,000 | 1,050,130 | 1,023,888 | 0 | (6,457) | 0 | (6,457) | 0 | 1,017,432 | 0 | 14,708 | 14,708 | 34,288 | 08/17/2017 | 1FE |
| 961214 BW 2 | WESTPAC BANKING CORP 1.125 | F | 09/25/2015 | MATURED | | 1,000,000 | 1,000,000 | 997,150 | 999,333 | 0 | 667 | 0 | 667 | 0 | 1,000,000 | 0 | 0 | 0 | 11,250 | 09/25/2015 | 1FE |
| 980888 AC 5 | WOOLWORTHS LIMITED (14 2.550 | F | 09/22/2015 | MATURED | | 1,000,000 | 1,000,000 | 1,023,400 | 1,003,585 | 0 | (3,585) | 0 | (3,585) | 0 | 1,000,000 | 0 | 0 | 0 | 25,500 | 09/22/2015 | 1FE |
| 05530N AV 9 | BCAP 2007-AA2 2A7 CMO 6.000 | | 09/25/2015 | PAID ON PRINCIPAL | | 83,537 | 83,537 | 57,143 | 55,382 | 0 | 28,154 | 0 | 28,154 | 0 | 83,537 | 0 | 0 | 0 | 3,342 | 04/25/2037 | 1FM |
| 05530N AV 9 | BCAP 2007-AA2 2A7 CMO 6.000 | | 09/25/2015 | WRITTEN OFF | | 0 | 40,286 | 27,558 | 26,708 | 0 | (281) | 0 | (281) | 0 | 26,427 | 0 | (26,427) | (26,427) | 1,726 | 04/25/2037 | 1FM |
| 07386Y AE 4 | BSARM 2007-5 3A1 CMO 4.737 | | 09/25/2015 | PAID ON PRINCIPAL | | 580,782 | 580,782 | 456,419 | 364,677 | 0 | 216,105 | 0 | 216,105 | 0 | 580,782 | 0 | 0 | 0 | 17,768 | 08/25/2047 | 1FM |
| 07386Y AE 4 | BSARM 2007-5 3A1 CMO 4.737 | | 09/25/2015 | WRITTEN OFF | | 0 | 69,768 | 54,829 | 43,808 | 0 | (1,929) | 0 | (1,929) | 0 | 41,879 | 0 | (41,879) | (41,879) | 2,037 | 08/25/2047 | 1FM |
| 12667G 7B 3 | CWALT 2005-46CB A8 CMO 5.500 | | 09/25/2015 | PAID ON PRINCIPAL | | 30,776 | 30,776 | 21,930 | 6,281 | (0) | 24,495 | 0 | 24,495 | 0 | 30,776 | 0 | 0 | 0 | 1,126 | 10/25/2035 | 1FM |
| 12667G 7B 3 | CWALT 2005-46CB A8 CMO 5.500 | | 09/25/2015 | WRITTEN OFF | | 0 | 4,496 | 3,204 | 918 | 0 | (16) | 0 | (16) | 0 | 901 | 0 | (901) | (901) | 174 | 10/25/2035 | 1FM |
| 12544W AG 2 | CWHL 2007-HY3 4A1 CMO 5.061 | | 09/25/2015 | PAID ON PRINCIPAL | | 60,040 | 60,040 | 51,122 | 44,193 | 0 | 15,847 | 0 | 15,847 | 0 | 60,040 | 0 | 0 | 0 | 2,046 | 06/25/2047 | 1FM |
| 12544W AG 2 | CWHL 2007-HY3 4A1 CMO 5.061 | | 08/25/2015 | WRITTEN OFF | | 0 | 22,376 | 19,053 | 16,470 | 0 | (588) | 0 | (588) | 0 | 15,882 | 0 | (15,882) | (15,882) | 758 | 06/25/2047 | 1FM |
| 29977J AB 2 | EVER 2013-1 A2 (CMO) 2.500 | | 09/25/2015 | PAID ON PRINCIPAL | | 477,725 | 477,725 | 430,550 | 431,475 | 0 | 46,250 | 0 | 46,250 | 0 | 477,725 | 0 | 0 | 0 | 7,632 | 03/25/2043 | 1FE |
| 32051G B7 9 | FHASI 2005-7 A1 CMO 5.500 | | 09/25/2015 | PAID ON PRINCIPAL | | 370,286 | 370,286 | 297,880 | 315,606 | (0) | 54,681 | 0 | 54,681 | 0 | 370,286 | 0 | 0 | 0 | 14,301 | 12/25/2035 | 1FM |
| 32051G B7 9 | FHASI 2005-7 A1 CMO 5.500 | | 07/25/2015 | WRITTEN OFF | | 0 | 87 | 70 | 74 | 0 | (1) | 3 | (5) | 0 | 69 | 0 | (69) | (69) | 3 | 12/25/2035 | 1FM |
| 32051G B7 9 | FHASI 2005-7 A1 CMO 5.500 | | 09/25/2015 | RECOVERY OF PAR WRITE-OFF | | 0 | (584) | (470) | (498) | 0 | 32 | 0 | 32 | 0 | (466) | 0 | 466 | 466 | 0 | 12/25/2035 | 1FM |
| 36185N 3C 2 | GMACM 2004-J3 A5 CMO 5.250 | | 09/25/2015 | PAID ON PRINCIPAL | | 214,931 | 214,931 | 202,035 | 206,995 | 0 | 7,937 | 0 | 7,937 | 0 | 214,931 | 0 | 0 | 0 | 7,627 | 07/25/2034 | 1FM |
| 36228F AE 6 | GSMPS 1998-2 A CMO 7.750 | | 09/19/2015 | PAID ON PRINCIPAL | | 21,425 | 21,425 | 21,193 | 21,205 | 0 | 220 | 0 | 220 | 0 | 21,425 | 0 | 0 | 0 | 1,060 | 05/19/2027 | 1FM |
| 36228F AT 3 | GSMPS 1998-5 A CMO 7.500 | | 09/19/2015 | PAID ON PRINCIPAL | | 14,087 | 14,087 | 14,006 | 14,005 | 0 | 83 | 0 | 83 | 0 | 14,087 | 0 | 0 | 0 | 645 | 06/19/2027 | 1FM |
| 36242D XN 8 | GSMPS 2005-RP1 2A1 CMO 3.289 | | 09/25/2015 | PAID ON PRINCIPAL | | 200,260 | 200,260 | 192,750 | 189,933 | 0 | 10,327 | 0 | 10,327 | 0 | 200,260 | 0 | 0 | 0 | 4,360 | 01/25/2035 | 1FM |
| 55265K K2 4 | MASTR 2003-8 2A1 CMO 4.500 | | 09/25/2015 | PAID ON PRINCIPAL | | 140,353 | 140,353 | 139,542 | 139,782 | 0 | 571 | 0 | 571 | 0 | 140,353 | 0 | 0 | 0 | 4,459 | 09/25/2018 | 1FM |
| 74958T AJ 2 | RFMSI 2007-SA3 3A4 CMO 4.099 | | 09/25/2015 | PAID ON PRINCIPAL | | 4,917 | 4,917 | 3,943 | 3,428 | 0 | 1,489 | 0 | 1,489 | 0 | 4,917 | 0 | 0 | 0 | 132 | 07/27/2037 | 1FM |
| 74958T AJ 2 | RFMSI 2007-SA3 3A4 CMO 4.099 | | 09/25/2015 | WRITTEN OFF | | 0 | 21,857 | 17,529 | 15,238 | 0 | 55 | 0 | 55 | 0 | 15,293 | 0 | (15,293) | (15,293) | 599 | 07/27/2037 | 1FM |
| 20846Q HX 9 | CNF 2001-4 A4 7.360 | | 09/01/2015 | PAID ON PRINCIPAL | | 201,430 | 201,430 | 167,265 | 179,722 | (0) | 21,708 | 0 | 21,708 | 0 | 201,430 | 0 | 0 | 0 | 9,904 | 09/01/2033 | 1AM |
| 393505 E3 2 | GT 1998-3 A5 6.220 | | 09/01/2015 | PAID ON PRINCIPAL | | 66,240 | 66,240 | 55,104 | 55,152 | 0 | 11,088 | 0 | 11,088 | 0 | 66,240 | 0 | 0 | 0 | 2,747 | 03/01/2030 | 6FE |
| 393505 F4 9 | GT 1998-4 A5 6.180 | | 09/01/2015 | PAID ON PRINCIPAL | | 138,231 | 138,231 | 111,622 | 105,635 | 0 | 32,597 | 0 | 32,597 | 0 | 138,231 | 0 | 0 | 0 | 5,688 | 04/01/2030 | 1AM |
| 68619A AX 5 | ORGN 2004-A M1 5.910 | | 08/15/2015 | PAID ON PRINCIPAL | | 76,543 | 76,543 | 75,040 | 75,581 | 0 | 963 | 0 | 963 | 0 | 76,543 | 0 | 0 | 0 | 2,831 | 01/15/2035 | 1FE |

QE05.3

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 Design- ation or Market Indicator (a) |
| 3899999 | Total Bonds - Industrial and Miscellaneous | | | | | 52,909,231 | 50,578,566 | 50,620,249 | 50,300,105 | (0) | 398,574 | 3 | 398,571 | 0 | 50,698,676 | 0 | 2,210,556 | 2,210,556 | 1,974,737 | XXX | XXX |
| 8399997 | Total Bonds - Part 4 | | | | | 215,923,361 | 213,592,695 | 222,962,825 | 213,960,029 | (0) | (248,259) | 3 | (248,263) | 0 | 213,711,767 | 0 | 2,211,594 | 2,211,594 | 9,715,406 | XXX | XXX |
| 8399999 | Total Bonds | | | | | 215,923,361 | 213,592,695 | 222,962,825 | 213,960,029 | (0) | (248,259) | 3 | (248,263) | 0 | 213,711,767 | 0 | 2,211,594 | 2,211,594 | 9,715,406 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 46581@ | 10 8 IVANS INC STUB | | 07/16/2015 | DIRECT WITH COMPANY | 0.000 | 119,283 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 119,283 | 119,283 | 0 | XXX | A |
| 9099999 | Total Common Stocks - Industrial and Miscellaneous | | | | | 119,283 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 119,283 | 119,283 | 0 | XXX | XXX |
| 9799997 | Total Common Stocks - Part 4 | | | | | 119,283 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 119,283 | 119,283 | 0 | XXX | XXX |
| 9799999 | Total Common Stocks | | | | | 119,283 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 119,283 | 119,283 | 0 | XXX | XXX |
| 9899999 | Total Preferred and Common Stocks | | | | | 119,283 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 119,283 | 119,283 | 0 | XXX | XXX |
| 9999999 | Total Bonds, Preferred and Common Stocks | | | | | 216,042,644 | XXX | 222,962,825 | 213,960,029 | (0) | (248,259) | 3 | (248,263) | 0 | 213,711,767 | 0 | 2,330,877 | 2,330,877 | 9,715,406 | XXX | XXX |

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

QE05.4

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 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|------|-------------------------------------|------------|------------------------------|---------------|
| CUSIP Identification | Description | Code | NAIC Designation / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| U.S. Government - Issuer Obligations | | | | | | |
| | REPO - BARC A TREASURY..... | | 1..... | 3,526,981 | 3,526,981 | 10/01/2015... |
| | REPO - CREDIT A TREASURY..... | | 1..... | 3,526,981 | 3,526,981 | 10/01/2015... |
| | REPO - HSBC A TREASURY..... | | 1..... | 742,440 | 742,440 | 10/01/2015... |
| | REPO - MERRILL A TREASURY..... | | 1..... | 3,526,981 | 3,526,981 | 10/01/2015... |
| | REPO - ROYAL A TREASURY..... | | 1..... | 3,526,981 | 3,526,981 | 10/01/2015... |
| 0199999 | U.S. Government - Issuer Obligations..... | | | 14,850,364 | 14,850,364 | XXX |
| 0599999 | Total - U.S. Government..... | | | 14,850,364 | 14,850,364 | XXX |
| 6199999 | Total - Issuer Obligations..... | | | 14,850,364 | 14,850,364 | XXX |
| 6599999 | Subtotal - Bonds..... | | | 14,850,364 | 14,850,364 | XXX |
| 9999999 | Totals..... | | | 14,850,364 | 14,850,364 | XXX |

General Interrogatories:

- The activity for the year: Fair Value \$.....1,321,867 Book/Adjusted Carrying Value \$.....1,321,867
- Average balance for the year: Fair Value \$.....14,641,267 Book/Adjusted Carrying Value \$.....14,641,267
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....14,850,364 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 CUSIP Identification | 2 Description | 3 Code | 4 NAIC Designation / Market Indicator | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 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 |368,899 |372,236 |372,146 | XXX |
| JP Morgan Chase Bank, N.A. New York, NY..... | |0.000 |0 |0 |(4,695,757) |(2,708,578) |(2,197,757) | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX |0 |0 |(4,326,858) |(2,336,342) |(1,825,611) | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX |0 |0 |(4,326,858) |(2,336,342) |(1,825,611) | XXX |
| 0599999. Total Cash..... | XXX | XXX |0 |0 |(4,326,858) |(2,336,342) |(1,825,611) | 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 |
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|

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 |



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

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 |



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 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