

QUARTERLY STATEMENT AS OF MARCH 31, 2016 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**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
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(E-Mail Address) (Fax Number)

OFFICERS


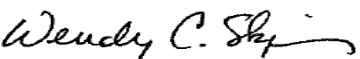
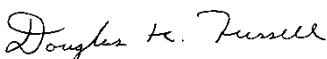
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. DOREEN SPADORCIA.....	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Specialty Insurance	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
5. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDAL	Senior Vice President, Corporate Tax
6. BRUCE RICHARD JONES.....	Executive Vice President & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
7. MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer	WENDY CONSTANCE SKJERVEN.....	Vice President, Corporate Secretary & Associate Group General Counsel

DIRECTORS

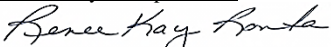
JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDŁOWSKI

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

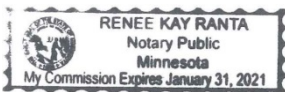
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

		
_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

21st day of April, 2016


Notary Public
My Commission Expires January 31, 2021



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

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.....	3,006,622,294	0	3,006,622,294	2,988,177,972
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	106,659,902	0	106,659,902	105,534,206
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 (\$....(1,944,321)), cash equivalents (\$.....0) and short-term investments (\$....142,472,059).....	140,527,739	0	140,527,739	53,667,458
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	2	0	2	16,144
9. Receivables for securities.....	1,007,200	0	1,007,200	0
10. Securities lending reinvested collateral assets.....	13,801,543	0	13,801,543	13,241,102
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,268,618,680	0	3,268,618,680	3,160,636,882
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	31,091,566	0	31,091,566	34,538,191
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	117,461,660	6,802,048	110,659,612	111,957,364
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....4,751,544 earned but unbilled premiums).....	208,031,897	1,028,443	207,003,454	189,033,416
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	3,804,574	349,876	3,454,699	3,528,173
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,820,567	0	4,820,567	(7,588,144)
16.2 Funds held by or deposited with reinsured companies.....	356,525	0	356,525	389,089
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	30,902,923
18.2 Net deferred tax asset.....	24,507,539	0	24,507,539	24,180,626
19. Guaranty funds receivable or on deposit.....	215,966	0	215,966	252,106
20. Electronic data processing equipment and software.....	0	0	0	0
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.....	0	0	0	6,539,498
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	12,089,528	459,147	11,630,381	10,954,746
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,671,077,901	8,718,912	3,662,358,990	3,565,324,870
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,671,077,901	8,718,912	3,662,358,990	3,565,324,870

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	4,803,259	0	4,803,259	4,545,708
2502. Amounts receivable under high deductible policies.....	3,751,956	375,267	3,376,689	3,275,634
2503. State surcharges receivable.....	2,186,869	0	2,186,869	1,997,039
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,347,444	83,880	1,263,564	1,136,366
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,089,528	459,147	11,630,381	10,954,746

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 \$.....102,769,735).....	1,296,463,140	1,277,334,379
2. Reinsurance payable on paid losses and loss adjustment expenses.....	50,010,120	54,781,300
3. Loss adjustment expenses.....	293,541,880	294,353,863
4. Commissions payable, contingent commissions and other similar charges.....	14,312,807	27,953,364
5. Other expenses (excluding taxes, licenses and fees).....	18,954,182	28,044,231
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	15,223,367	15,263,418
7.1 Current federal and foreign income taxes (including \$.....21,754,814 on realized capital gains (losses)).....	9,527,967	0
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 \$.....4,223,010 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).....	427,183,694	417,241,796
10. Advance premium.....	678,732	678,732
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	2,210,245	2,123,045
12. Ceded reinsurance premiums payable (net of ceding commissions).....	15,187,182	10,344,905
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	3,310,847	2,660,424
15. Remittances and items not allocated.....	0	(55,921)
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.....	6,175,855	0
20. Derivatives.....	0	0
21. Payable for securities.....	44,182,703	0
22. Payable for securities lending.....	13,801,543	13,241,102
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.....	11,733,209	12,439,778
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,222,497,474	2,156,404,414
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,222,497,474	2,156,404,414
29. Aggregate write-ins for special surplus funds.....	3,147,752	3,196,673
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.....	236,805,261	236,805,261
35. Unassigned funds (surplus).....	1,164,694,427	1,133,704,446
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,439,861,516	1,408,920,456
38. Totals (Page 2, Line 28, Col. 3).....	3,662,358,990	3,565,324,870

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	14,017,751	14,767,841
2502. Escheat liability.....	865,086	865,086
2503. Retroactive reinsurance reserve assumed.....	53,795	53,880
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(3,203,423)	(3,247,030)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,733,209	12,439,778
2901. Special surplus from retroactive reinsurance.....	3,147,752	3,196,673
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).....	3,147,752	3,196,673
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

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 \$....164,473).....	722,680	659,192	521,115
1.2 Assumed..... (written \$....239,026,567).....	229,172,119	222,359,903	903,162,766
1.3 Ceded..... (written \$....(87,315)).....	769,761	1,450,970	1,537,768
1.4 Net..... (written \$....239,278,355).....	229,125,038	221,568,125	902,146,114
DEDUCTIONS:			
2. Losses incurred (current accident year \$....126,616,703):			
2.1 Direct.....	128,554	6,928,467	(6,683,455)
2.2 Assumed.....	113,998,407	113,588,949	429,667,865
2.3 Ceded.....	(9,416,265)	10,870,525	(1,758,614)
2.4 Net.....	123,543,226	109,646,891	424,743,024
3. Loss adjustment expenses incurred.....	24,939,561	21,295,842	105,169,847
4. Other underwriting expenses incurred.....	70,396,063	68,049,238	277,870,908
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	218,878,849	198,991,971	807,783,779
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	10,246,189	22,576,154	94,362,334
INVESTMENT INCOME			
9. Net investment income earned.....	27,384,437	37,480,454	164,074,810
10. Net realized capital gains (losses) less capital gains tax of \$....116,014.....	548,997	36,687	41,867,901
11. Net investment gain (loss) (Lines 9 + 10).....	27,933,434	37,517,141	205,942,711
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....117,883 amount charged off \$....514,213).....	(396,330)	(443,710)	(1,811,622)
13. Finance and service charges not included in premiums.....	823,202	843,727	3,296,923
14. Aggregate write-ins for miscellaneous income.....	(8,032)	(59,191)	(282,874)
15. Total other income (Lines 12 through 14).....	418,841	340,826	1,202,427
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	38,598,464	60,434,121	301,507,472
17. Dividends to policyholders.....	416,642	327,997	1,516,298
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).....	38,181,821	60,106,124	299,991,174
19. Federal and foreign income taxes incurred.....	8,557,693	12,467,679	15,713,090
20. Net income (Line 18 minus Line 19) (to Line 22).....	29,624,129	47,638,445	284,278,084
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,408,920,456	2,466,231,987	2,466,231,987
22. Net income (from Line 20).....	29,624,129	47,638,445	284,278,084
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 \$....(130,661).....	920,469	1,630,334	(14,706,713)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	196,252	(922,133)	(51,631,832)
27. Change in nonadmitted assets.....	200,210	(71,301)	(251,070)
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.....	0	0	(1,275,000,000)
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	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	30,941,060	48,275,345	(1,057,311,531)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,439,861,516	2,514,507,332	1,408,920,456

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. Retroactive reinsurance gain/loss.....	1,220	(26,740)	(170,576)
1402. Profit and loss, miscellaneous.....	(3,823)	(6,646)	(63,607)
1403. Fines and penalties of regulatory authorities.....	(5,429)	(25,806)	(48,692)
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).....	(8,032)	(59,191)	(282,874)
3701.	0	0	0
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	0	0

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.....	227,521,843	224,022,957	912,865,879
2. Net investment income.....	34,569,947	47,735,640	200,574,107
3. Miscellaneous income.....	418,841	340,826	1,202,427
4. Total (Lines 1 through 3).....	262,510,631	272,099,422	1,114,642,412
5. Benefit and loss related payments.....	121,561,793	70,207,044	410,427,957
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.....	118,383,679	140,410,512	401,578,871
8. Dividends paid to policyholders.....	329,442	309,882	1,444,233
9. Federal and foreign income taxes paid (recovered) net of \$.....210,210 tax on capital gains (losses).....	(31,757,183)	4,817,459	52,505,124
10. Total (Lines 5 through 9).....	208,517,731	215,744,896	865,956,185
11. Net cash from operations (Line 4 minus Line 10).....	53,992,900	56,354,526	248,686,227
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	174,752,742	177,949,145	1,388,954,909
12.2 Stocks.....	36,979	0	119,445
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	15,105	0	600,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	2
12.7 Miscellaneous proceeds.....	44,182,703	21,990,378	287,395
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	218,987,529	199,939,523	1,389,961,751
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	197,141,212	211,180,052	353,863,899
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.....	1,567,641	8,983,407	12,863,926
13.7 Total investments acquired (Lines 13.1 to 13.6).....	198,708,853	220,163,459	366,727,824
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).....	20,278,676	(20,223,937)	1,023,233,927
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	(1,275,000,000)
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).....	12,588,705	(12,685,576)	(29,099,655)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	12,588,705	(12,685,576)	(1,304,099,655)
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).....	86,860,280	23,445,013	(32,179,501)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	53,667,458	85,846,959	85,846,959
19.2 End of period (Line 18 plus Line 19.1).....	140,527,739	109,291,972	53,667,458
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	2,180,200	0	3,582,540

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>March 31, 2016</u>	<u>December 31, 2015</u>
1. United States Fidelity and Guaranty Company state basis	CT	\$ 29,624,129	\$ 284,278,084
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>\$ 29,624,129</u>	<u>\$ 284,278,084</u>
<u>Surplus</u>			
5. United States Fidelity and Guaranty Company state basis	CT	\$ 1,439,861,516	\$ 1,408,920,456
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>\$ 1,439,861,516</u>	<u>\$ 1,408,920,456</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 prepayments, 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) Not applicable.

- (3) Not applicable.

- (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	\$	-
2. 12 Months or Longer	\$	262,797

NOTES TO FINANCIAL STATEMENTS

b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ -
	2. 12 Months or Longer	\$ 5,984,941

- (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.

Note 9 – Income Taxes

No significant change.

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

In March 2016, the Company sold \$22.7 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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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.

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.

NOTES TO FINANCIAL STATEMENTS

A. (1) Securities measured and reported at fair value as of March 31, 2016:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 6,013,511	\$ -	\$ 6,013,511
Total securities at fair value	\$ -	\$ 6,013,511	\$ -	\$ 6,013,511

At March 31, 2016, 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 the fair value estimate is determined by an internal portfolio manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2016)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 142,472,059	\$ 142,472,059	\$ 34,937,221	\$ 107,534,838	\$ -	\$ -
Long term bonds	3,171,651,214	3,006,622,294	50,823,538	3,120,483,730	343,946	-
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-

(At December 31, 2015)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 53,582,314	\$ 53,582,314	\$ 18,619,913	\$ 34,962,401	\$ -	\$ -
Long term bonds	3,122,558,246	2,988,177,972	50,592,935	3,071,470,206	495,105	-
Preferred stock	-	-	-	-	-	-
Common stock	37,426	37,426	-	37,426	-	-

D. Not applicable.

Note 21 - Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 6, 2016.

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, 2016 to March 31, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$4,138,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence, special property, auto physical damage and commercial auto liability lines, partially offset by unfavorable development in the commercial multiple peril line. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement was driven primarily by better than expected loss experience in (i) the other liability – occurrence line for excess coverages for accident years 2011, 2014 and 2015, (ii) the special property line driven by non-weather related losses primarily for accident year 2014, (iii) the auto physical damage line for accident years 2014 and 2015 and (iv) the commercial auto liability line for accident years 2010 and prior. These improvements were partially offset by unfavorable development in the commercial multiple peril line resulting from a refinement of IBNR from mono-line property coverages to commercial multiple peril for non-weather related losses, primarily impacting accident year 2015. Lastly, the improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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 [X]

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

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

2.2 If yes, date of change:

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

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

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

St. Paul Fire and Casualty Insurance Company merged into its parent, St. Paul Fire and Marine Insurance Company, January 1, 2016.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

1 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 [X] 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. 12/31/2014

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). 04/26/2016

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 Departments? Yes [] No [] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. (Travelers) adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	105,496,780	106,659,902
	0	0
	0	0
	0	0
\$	105,496,780	\$ 106,659,902
\$	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 [X]
- 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: \$ 13,801,543
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 13,801,543
- 16.3 Total payable for securities lending reported on the liability page: \$ 13,801,543

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	225 Liberty Street, New York, NY 10007

- 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 Investment Analysis Office* been followed? Yes [X] No []

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	6,800,485	6,800,485	0	0	39,029	39,029
Total	XXX	XXX	0	0	6,800,485	6,800,485	0	0	39,029	39,029

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

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.....		4,410	2,625	707,332	418,458	27,419,963	29,634,199
2. Alaska.....AK.....L.....		(1,725)	0	(313)	18,878	2,483,354	3,271,640
3. Arizona.....AZ.....L.....		53,989	1,438	115,708	103,584	9,914,559	10,155,567
4. Arkansas.....AR.....L.....		800	200	376,244	101,756	9,981,359	11,214,121
5. California.....CA.....L.....		(37,916)	(2,325)	5,962,486	9,140,745	212,441,310	235,421,712
6. Colorado.....CO.....L.....		32,558	5,059	100,648	46,567	5,531,509	6,116,073
7. Connecticut.....CT.....L.....		11,997	8,628	154,002	476,551	9,419,833	10,690,389
8. Delaware.....DE.....L.....		(28,735)	175	29,348	28,601	2,647,601	2,903,102
9. District of Columbia.....DC.....L.....		9,150	9,900	(1,972)	(468)	726,620	813,624
10. Florida.....FL.....L.....		5,180	(287)	300,988	663,570	47,651,155	53,176,183
11. Georgia.....GA.....L.....		7,890	7,008	69,990	323,042	12,851,115	14,196,972
12. Hawaii.....HI.....L.....		634	(49)	152	211	1,044,118	1,127,115
13. Idaho.....ID.....L.....		3,655	0	700	9,424	1,435,108	1,626,186
14. Illinois.....IL.....L.....		(19,455)	1,875	57,689	448,208	22,196,464	25,037,961
15. Indiana.....IN.....L.....		19,462	47,802	94,450	132,543	10,119,041	11,091,857
16. Iowa.....IA.....L.....		100	100	76,989	138,476	8,165,784	8,762,428
17. Kansas.....KS.....L.....		3,333	3,233	399,606	30,281	5,393,195	6,770,069
18. Kentucky.....KY.....L.....		(7,600)	2,873	81,640	39,190	16,397,196	17,114,084
19. Louisiana.....LA.....L.....		(877)	1,505	490,152	460,082	15,200,293	15,742,875
20. Maine.....ME.....L.....		0	0	(390,881)	41,225	3,675,556	3,959,264
21. Maryland.....MD.....L.....		759	1,194	78,879	447,072	7,157,678	8,131,654
22. Massachusetts.....MA.....L.....		4,835	401	111,904	434,010	18,291,233	19,404,912
23. Michigan.....MI.....L.....		(8,662)	1,425	934,333	1,044,154	122,498,467	123,112,401
24. Minnesota.....MN.....L.....		0	0	150,875	607,859	11,917,830	13,512,764
25. Mississippi.....MS.....L.....		(1,507)	16,385	251,326	252,851	23,812,563	25,273,745
26. Missouri.....MO.....L.....		408	408	1,531,295	1,619,920	15,975,464	18,579,493
27. Montana.....MT.....L.....		750	1,075	31,568	35,991	3,831,206	4,493,210
28. Nebraska.....NE.....L.....		4,239	100	64,683	168,577	4,991,186	5,470,317
29. Nevada.....NV.....L.....		(31,461)	0	(22,133)	(10,699)	3,870,899	4,231,855
30. New Hampshire.....NH.....L.....		0	(625)	9,797	5,314	1,438,806	1,671,235
31. New Jersey.....NJ.....L.....		(11,314)	1,888	976,403	621,134	39,346,011	40,360,241
32. New Mexico.....NM.....L.....		820	1,650	128,316	215,402	14,448,235	15,951,730
33. New York.....NY.....L.....		20,193	12,475	958,042	454,757	37,779,286	49,753,472
34. North Carolina.....NC.....L.....		2,348	5,447	118,852	765,590	13,455,334	16,323,433
35. North Dakota.....ND.....L.....		753	700	14,877	0	306,973	311,352
36. Ohio.....OH.....L.....		1,369	1,958	(26,853)	50,294	13,318,235	14,044,167
37. Oklahoma.....OK.....L.....		0	0	130,243	363,193	16,830,109	18,445,673
38. Oregon.....OR.....L.....		2,594	1,000	93,909	169,751	6,266,755	6,858,097
39. Pennsylvania.....PA.....L.....		55,977	5,035	525,188	567,041	59,027,401	66,740,510
40. Rhode Island.....RI.....L.....		0	0	12,810	12,445	2,837,234	2,969,472
41. South Carolina.....SC.....L.....		13,572	560	146,132	220,437	11,596,442	12,200,043
42. South Dakota.....SD.....L.....		0	0	21,367	(149,784)	1,257,285	1,363,830
43. Tennessee.....TN.....L.....		15,439	710	125,918	263,236	18,838,484	20,633,510
44. Texas.....TX.....L.....		4,537	465	942,762	476,285	41,640,994	43,326,847
45. Utah.....UT.....L.....		6,463	100	6,126	5,174	4,141,807	4,538,974
46. Vermont.....VT.....L.....		250	0	45,898	106,872	5,065,826	6,259,991
47. Virginia.....VA.....L.....		6,759	9,427	843,940	366,318	24,446,108	26,064,427
48. Washington.....WA.....L.....		43	0	21,017	166,679	2,672,004	3,729,857
49. West Virginia.....WV.....L.....		3,543	5,397	96,888	84,046	1,923,066	1,985,262
50. Wisconsin.....WI.....L.....		10,445	380	336,424	769,054	32,397,961	32,721,133
51. Wyoming.....WY.....L.....		4,471	5,450	(225)	(225)	277,604	384,731
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	0	0	5,337	414,566	888,731
55. US Virgin Islands.....VI.....L.....		0	0	0	0	11,812	15,395
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	30,670	42,956
59. Totals.....	(a).....53	164,473	162,765	17,285,516	22,759,010	986,810,664	1,078,620,841

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	XXX.....	0	0	0	0	30,668	42,963
58002. GBR United Kingdom.....	XXX.....	0	0	0	0	2	(7)
58003.	XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	30,670	42,956

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

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

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

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

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul 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	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. SPFM 101 Lincoln Centre LLC	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 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	AA-1560270
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. 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	AA-1560270	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	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	AA-2230002	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	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				
...	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	AA-1120023				
...	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				
...	TINDY Foreign, Inc	Delaware	20-4403403				

Q11.1

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				SPFM 101 Lincoln Centre LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
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 Tum 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 Tum LLC	MN	NIA	English Tum 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 Tum Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Tum 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 Tum 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 Tum 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	AA-1560270				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	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	AA-3194119..				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..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty 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..	AA-1560270..				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..	AA-1560039..				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..	AA-2230021..				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..	AA-2230002..				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 Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2330036..				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.....	00000..					Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230022..				Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	100.000	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.....	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..	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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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.....	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													

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	(187)	0.0	0.0
2. Allied lines.....	0	42	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	(345,621)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	4,973	0.0	0.0
9. Inland marine.....	0	(138)	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.....	327,754	3,775,713	1,152.0	(318.2)
17.1. Other liability-occurrence.....	0	(478,871)	0.0	0.0
17.2. Other liability-claims made.....	0	118,760	0.0	0.0
17.3. Excess workers' compensation.....	0	186,353	0.0	0.0
18.1. Products liability-occurrence.....	0	80,337	0.0	0.0
18.2. Products liability-claims made.....	0	1	0.0	0.0
19.1. 19.2 Private passenger auto liability.....	0	12	0.0	0.0
19.3. 19.4 Commercial auto liability.....	(1,560)	(1,959,253)	125,593.1	(281,595.8)
21. Auto physical damage.....	2	1,370,243	68,512,125.0	(6,937.7)
22. Aircraft (all perils).....	0	(3,417)	0.0	0.0
23. Fidelity.....	738	11,053	1,497.2	(342.0)
24. Surety.....	395,746	(2,631,822)	(665.0)	143.5
26. Burglary and theft.....	0	376	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.....	722,680	128,554	17.8	1,051.1

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.....	59,963	59,963	0
17.1. Other liability-occurrence.....	0	0	0
17.2. Other liability-claims made.....	0	0	0
17.3. Excess workers' compensation.....	0	0	0
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.....	(2,130)	(2,130)	(3,589)
21. Auto physical damage.....	(31)	(31)	60
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	450	450	1,525
24. Surety.....	106,221	106,221	164,769
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.....	164,473	164,473	162,765

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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior.....	467,182	554,173	1,021,355	34,448	2,344	36,792	445,040	2,944	530,497	978,480	12,306	(18,388)	(6,083)
2. 2014.....	86,267	131,754	218,021	14,655	799	15,454	80,435	1,034	119,360	200,828	8,823	(10,562)	(1,739)
3. Subtotals 2014 + Prior.....	553,449	685,928	1,239,377	49,103	3,143	52,246	525,475	3,978	649,856	1,179,309	21,129	(28,950)	(7,821)
4. 2015.....	109,735	222,577	332,312	38,810	7,625	46,436	99,679	4,921	184,959	289,559	28,754	(25,071)	3,683
5. Subtotals 2015 + Prior.....	663,183	908,505	1,571,688	87,913	10,769	98,682	625,153	8,899	834,816	1,468,868	49,883	(54,021)	(4,138)
6. 2016.....	XXX	XXX	XXX	XXX	31,484	31,484	XXX	26,085	95,052	121,137	XXX	XXX	XXX
7. Totals.....	663,183	908,505	1,571,688	87,913	42,253	130,166	625,153	34,984	929,868	1,590,005	49,883	(54,021)	(4,138)
8. Prior Year-End's Surplus As Regards Policyholders.....	1,408,920										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. ....7.5 %	2. ....(5.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.3)%

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 Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO _____

Explanation:

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

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.....	1,247,003	.....0	1,247,003	.....1,117,462
2505. Suspense, undistributed payments.....	18,708	.....0	18,708	.....31,126
2506. Other assets nonadmitted.....	83,880	83,880	.....0	.....0
2507. Assumed reinsurance receivable and payable.....	(2,147)	.....0	(2,147)	.....(12,222)
2597. Summary of remaining write-ins for Line 25.....	1,347,444	83,880	1,263,564	.....1,136,366

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	.....(3,203,423)	.....(3,247,030)
2597. Summary of remaining write-ins for Line 25.....	.....(3,203,423)	.....(3,247,030)

**UNITED STATES FIDELITY AND GUARANTY COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	16,144	15,256
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).....	2,783	888
6. Total gain (loss) on disposals.....	(3,820)	600,000
7. Deduct amounts received on disposals.....	15,105	600,000
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).....	.2	16,144
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	.2	16,144

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.....	3,093,712,178	4,124,688,285
2. Cost of bonds and stocks acquired.....	199,321,412	357,446,439
3. Accrual of discount.....	590,475	2,568,068
4. Unrealized valuation increase (decrease).....	787,025	(14,840,282)
5. Total gain (loss) on disposals.....	759,073	42,440,690
6. Deduct consideration for bonds and stocks disposed of.....	176,969,921	1,392,656,894
7. Deduct amortization of premium.....	4,828,046	25,031,346
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	90,000	902,782
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,113,282,196	3,093,712,178
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,113,282,196	3,093,712,178

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).....	2,685,863,388	610,152,696	470,869,633	(18,307,344)	2,806,839,107			2,685,863,388
2. NAIC 2 (a).....	334,841,186	3,180,200	23,363,964	6,295,934	320,953,356			334,841,186
3. NAIC 3 (a).....	19,667,919	.0	6,998,521	7,431,228	20,100,626			19,667,919
4. NAIC 4 (a).....	236,599	.0	.0	(2,951)	233,648			236,599
5. NAIC 5 (a).....	161,250	.0	.0	(1,250)	160,000			161,250
6. NAIC 6 (a).....	989,944	.0	92,267	(90,061)	807,616			989,944
7. Total Bonds.....	3,041,760,286	613,332,896	501,324,385	(4,674,443)	3,149,094,353	.0	.0	3,041,760,286
PREFERRED STOCK								
8. NAIC 1.....	.0	.0	.0	.0	.0			.0
9. NAIC 2.....	.0	.0	.0	.0	.0			.0
10. NAIC 3.....	.0	.0	.0	.0	.0			.0
11. NAIC 4.....	.0	.0	.0	.0	.0			.0
12. NAIC 5.....	.0	.0	.0	.0	.0			.0
13. NAIC 6.....	.0	.0	.0	.0	.0			.0
14. Total Preferred Stock.....	.0	.0	.0	.0	.0	.0	.0	.0
15. Total Bonds and Preferred Stock.....	3,041,760,286	613,332,896	501,324,385	(4,674,443)	3,149,094,353	.0	.0	3,041,760,286

QS102

(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.....	142,472,059	XXX.....	142,472,059	20,202	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.....	53,582,314	85,555,086
2. Cost of short-term investments acquired.....	414,011,484	2,303,167,042
3. Accrual of discount.....	0	(2)
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	2
6. Deduct consideration received on disposals.....	325,121,738	2,335,139,813
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).....	142,472,059	53,582,314
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	142,472,059	53,582,314

**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**

**Sch. E - Verification
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

QE03

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Grotech Partners III, L.P.....	Timonium.....	MD.	Liquidation.....	08/15/1984	01/22/201616,1422,78300002,783018,92515,1050(3,820)(3,820)0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																			
4499999	Subtotal - Unaffiliated.....																			
4699999	Totals.....																			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
68609B QE 0	OREGON GENERAL OBLIGATIO 3.500 2032 08.....		02/23/2016....	CITIGROUP GLOBAL MARKETS.....		1,070,206	1,015,000	0	1FE.....
68609B RD 1	OREGON GENERAL OBLIGATIO 5.000 2034 08.....		03/15/2016....	CITIGROUP GLOBAL MARKETS.....		1,717,159	1,415,000	0	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....						2,787,365	2,430,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
033753 QF 4	ANDERSON CO SCH DIST #5 3.500 2034 03.....		02/03/2016....	CITIGROUP GLOBAL MARKETS.....		5,986,705	5,740,000	0	1FE.....
05914F YU 8	BALTIMORE CO GEN OBLIG S 5.000 2037 02.....		02/23/2016....	BAS-MERRILL LYNCH.....		3,486,989	2,900,000	0	1FE.....
074347 F8 3	BEAUFORT CO GENERAL OBLI 3.000 2027 03.....		03/22/2016....	PIPER JAFFRAY.....		2,421,619	2,240,000	0	1FE.....
083774 KC 2	BERGEN CO IMPT AUTH REV 3.500 2032 08.....		02/24/2016....	NW CAPITAL.....		1,309,391	1,245,000	0	1FE.....
132285 3P 0	CAMBRIDGE GEN OBLIG LTD 3.250 2035 02.....		03/01/2016....	PNC CAPITAL MARKETS.....		565,065	550,000	0	1FE.....
165573 E8 5	CHESTER CO GENERAL OBLIG 5.000 2033 07.....		02/25/2016....	PIPER JAFFRAY.....		1,232,040	1,000,000	0	1FE.....
231237 K4 9	CUPERTINO UNION SCH DIST 3.250 2033 08.....		02/02/2016....	BAS-MERRILL LYNCH.....		1,751,955	1,690,000	0	1FE.....
239019 S5 2	DAVIS CO SCH DIST GO S20 3.250 2033 06.....		02/18/2016....	RAYMOND JAMES & ASSOC.....		4,364,561	4,275,000	0	1FE.....
248775 2Y 3	DENTON CO LTD GO REF S20 4.000 2029 07.....		03/30/2016....	CITIGROUP GLOBAL MARKETS.....		3,484,728	3,120,000	0	1FE.....
304243 Z4 3	FAIRFIELD GENERAL OBLIGA 3.000 2029 07.....		03/23/2016....	PIPER JAFFRAY.....		1,526,043	1,480,000	0	1FE.....
304243 Z5 0	FAIRFIELD GENERAL OBLIGA 3.000 2030 07.....		03/23/2016....	PIPER JAFFRAY.....		1,522,929	1,490,000	0	1FE.....
355748 UB 8	FREDERICK GO REF S2016C 3.250 2032 03.....		03/16/2016....	PNC CAPITAL MARKETS.....		2,123,139	2,060,000	0	1FE.....
414005 UN 6	HARRIS CO ROAD GO REF S2 5.000 2031 10.....		03/15/2016....	PIPER JAFFRAY.....		6,017,050	5,000,000	84,028	1FE.....
419722 L9 2	HAWAII CO GENERAL OBLIGA 5.000 2032 09.....		02/03/2016....	BAS-MERRILL LYNCH.....		1,444,839	1,175,000	0	1FE.....
463813 C2 9	IRVING ISD GO REF S2016 4.000 2031 02.....		03/01/2016....	CITIGROUP GLOBAL MARKETS.....		1,923,688	1,750,000	0	1FE.....
467520 WP 3	JACKSON CO SD#7 LEES SUM 4.000 2034 03.....		03/15/2016....	GEORGE K BAUM & CO.....		1,506,148	1,400,000	0	1FE.....
486063 UE 8	KATY ISD GO S2016A (PSF) 4.000 2036 02.....		01/27/2016....	CITIGROUP GLOBAL MARKETS.....		9,622,463	8,855,000	0	1FE.....
562158 DH 5	MANCHESTER ESSEX REG SD 2.750 2029 01.....		03/29/2016....	J P MORGAN CHASE SECURITIES INC.....		985,748	965,000	0	1FE.....
642543 WT 5	NEW BRAUNFELS ISD GO REF 3.000 2035 02.....		02/03/2016....	CITIGROUP GLOBAL MARKETS.....		2,603,553	2,645,000	5,070	1FE.....
678519 VH 9	OKLAHOMA CITY GEN OBLIG 3.000 2030 03.....		03/29/2016....	PIPER JAFFRAY.....		4,191,629	4,080,000	0	1FE.....
678519 VM 8	OKLAHOMA CITY GEN OBLIG 3.250 2034 03.....		03/29/2016....	PIPER JAFFRAY.....		4,186,774	4,080,000	0	1FE.....
751091 SG 5	RALEIGH GENERAL OBLIGATI 5.000 2030 09.....		02/17/2016....	WELLS FARGO SECURITIES.....		3,404,111	2,665,000	0	1FE.....
779240 KG 4	ROUND ROCK ISD GO S2016 5.000 2031 08.....		01/13/2016....	WELLS FARGO SECURITIES.....		3,962,051	3,255,000	0	1FE.....
799055 QJ 0	SAN MATEO FOSTER CSD GO 4.000 2034 08.....		02/25/2016....	STIFEL NICOLAUS & CO INC.....		439,736	400,000	0	1FE.....
799017 QD 3	SAN MATEO UNION HIGH SD 3.250 2032 09.....		02/24/2016....	STIFEL NICOLAUS & CO INC.....		1,501,880	1,455,000	0	1FE.....
969872 FZ 8	WILLIAMSON CO GO REF S20 2.750 2029 04.....		02/23/2016....	CITIGROUP GLOBAL MARKETS.....		1,522,440	1,500,000	0	1FE.....
97217P KN 8	WILSON CO GENERAL OBLIGA 3.250 2033 04.....		03/15/2016....	PIPER JAFFRAY.....		3,977,064	3,900,000	0	1FE.....
975673 BL 7	WINSTON SALEM GO S2016B 3.250 2034 06.....		03/15/2016....	CITIGROUP GLOBAL MARKETS.....		3,610,623	3,540,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						80,674,960	74,455,000	89,097	XXX
Bonds - U.S. Special Revenue and Special Assessment									
45506D VX 0	INDIANA FINANCE AUTH REV 5.000 2029 02.....		03/17/2016....	BAS-MERRILL LYNCH.....		4,636,268	3,760,000	0	1FE.....
575829 CD 6	MASSACHUSETTS CLEAN WATE 4.000 2034 02.....		01/27/2016....	BAS-MERRILL LYNCH.....		5,518,850	5,000,000	0	1FE.....
585395 2E 5	MELBOURNE WATER & SEWER 5.000 2029 10.....		03/15/2016....	RBC CAPITAL MARKETS.....		613,495	500,000	0	1FE.....
604115 CR 4	MINNESOTA PUB FAC AUTH R 5.000 2034 03.....		02/09/2016....	MORGAN STANLEY.....		21,091,413	17,150,000	0	1FE.....
641480 JB 5	NEV HWY IMPT MTR VEHICLE 3.000 2029 12.....		02/17/2016....	WELLS FARGO SECURITIES.....		24,832,828	24,125,000	0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
646066 RL 6	NEW JERSEY EDL FACS (PRI 5.000 2029 07.....		03/09/2016....	CITIGROUP GLOBAL MARKETS.....		7,992,394	6,340,000	0	1FE.....
64711N D2 8	NEW MEXICO FIN AUTH REV 3.500 2033 06.....		01/28/2016....	J P MORGAN CHASE SECURITIES INC.....		702,569	670,000	0	1FE.....
70917S VX 8	PENNSYLVANIA HIGHER ED (4.000 2028 08.....		03/30/2016....	BAS-MERRILL LYNCH.....		4,828,985	4,170,000	0	1FE.....
899656 PV 8	TULSA MET UTILITY AUTH S 3.250 2033 04.....		03/22/2016....	BAS-MERRILL LYNCH.....		601,658	590,000	0	1FE.....
899656 PW 6	TULSA MET UTILITY AUTH S 3.500 2034 04.....		03/22/2016....	BAS-MERRILL LYNCH.....		630,630	610,000	0	1FE.....
899656 PX 4	TULSA MET UTILITY AUTH S 3.500 2035 04.....		03/22/2016....	BAS-MERRILL LYNCH.....		643,894	625,000	0	1FE.....
899656 PY 2	TULSA MET UTILITY AUTH S 3.500 2036 04.....		03/22/2016....	BAS-MERRILL LYNCH.....		1,412,634	1,375,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						73,505,618	64,915,000	0	XXX
Bonds - Industrial and Miscellaneous									
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650 2026 02.....	R.....	03/21/2016....	BNP PARIBAS.....		1,043,760	1,000,000	5,982	1FE.....
037833 BY 5	APPLE INC 3.250 2026 02.....		03/17/2016....	DEUTSCHE BANC.....		1,029,830	1,000,000	2,799	1FE.....
00206R CX 8	AT&T INC 5.875 2019 10.....		03/18/2016....	EXCHANGED.....		1,128,620	1,000,000	27,743	2FE.....
00206R DB 5	AT&T INC 3.800 2022 03.....		03/18/2016....	EXCHANGED.....		1,051,580	1,000,000	633	2FE.....
26442C AQ 7	DUKE ENERGY CAROLINAS 2.500 2023 03.....		03/08/2016....	CITIGROUP GLOBAL MARKETS.....		999,610	1,000,000	0	1FE.....
29364W AW 8	ENTERGY LOUISIANA 3.250 2028 04.....		03/17/2016....	BARCLAYS CAPITAL INC.....		999,900	1,000,000	0	1FE.....
31677A AB 0	FIFTH THIRD BANK 3.850 2026 03.....		03/10/2016....	DEUTSCHE BANC.....		999,010	1,000,000	0	1FE.....
345397 XW 8	FORD MOTOR CREDIT 3.336 2021 03.....		03/15/2016....	HSBC.....		1,000,000	1,000,000	0	2FE.....
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02.....		03/21/2016....	CANTOR FITZGERALD.....		1,102,350	1,000,000	5,417	1FE.....
46625H QW 3	JP MORGAN CHASE 3.300 2026 04.....		03/18/2016....	J P MORGAN CHASE SECURITIES INC.....		998,810	1,000,000	0	1FE.....
02007X AA 4	ALLYA 2016-2 A1 .620 2017 03.....		02/24/2016....	BARCLAYS CAPITAL INC.....		32,000,000	32,000,000	0	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						42,353,470	42,000,000	42,574	XXX
8399997. Total Bonds - Part 3.....						199,321,412	183,800,000	131,671	XXX
8399999. Total Bonds.....						199,321,412	183,800,000	131,671	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						199,321,412	XXX	131,671	XXX

QE04.1

(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	F o r e i g 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 Designation or Market Indicator (a)

Bonds - U.S. Government

36202F	4Q	6	GNMA II PASS #0005331	3.500		03/20/2016	PAID ON PRINCIPAL		233,522	233,522	244,286	243,906	0	(10,384)	0	(10,384)	0	233,522	0	0	0	1,322	03/20/2042	1
36202D	HK	0	GNMA II PASS #2934	7.500		03/20/2016	PAID ON PRINCIPAL		5,186	5,186	5,017	4,909	0	278	0	278	0	5,186	0	0	0	41	06/20/2030	1
36202D	KX	8	GNMA II PASS #3010	7.000		03/20/2016	PAID ON PRINCIPAL		2,109	2,109	2,123	2,140	0	(31)	0	(31)	0	2,109	0	0	0	28	12/20/2030	1
36202D	SA	0	GNMA II PASS #3213	5.500		03/20/2016	PAID ON PRINCIPAL		1,304	1,304	1,301	1,301	0	2	0	2	0	1,304	0	0	0	12	03/20/2032	1
36202D	T5	0	GNMA II PASS #3272	5.500		03/20/2016	PAID ON PRINCIPAL		2,294	2,294	2,290	2,290	0	4	0	4	0	2,294	0	0	0	21	08/20/2032	1
36202D	UH	2	GNMA II PASS #3284	5.500		03/20/2016	PAID ON PRINCIPAL		13,843	13,843	13,818	13,818	0	26	0	26	0	13,843	0	0	0	144	09/20/2032	1
36202D	UU	3	GNMA II PASS #3295	5.500		03/20/2016	PAID ON PRINCIPAL		11,403	11,403	11,382	11,382	0	21	0	21	0	11,403	0	0	0	113	10/20/2032	1
36202E	F2	0	GNMA II PASS #3785	5.000		03/20/2016	PAID ON PRINCIPAL		326,667	326,667	319,930	321,531	0	5,136	0	5,136	0	326,667	0	0	0	2,331	11/20/2035	1
36202E	UR	8	GNMA II PASS #4192	4.500		03/20/2016	PAID ON PRINCIPAL		31,597	31,597	28,585	29,063	0	2,534	0	2,534	0	31,597	0	0	0	238	07/20/2038	1
36200K	T4	9	GNMA PASS TH #603671	5.000		03/15/2016	PAID ON PRINCIPAL		32,180	32,180	31,878	31,937	0	243	0	243	0	32,180	0	0	0	300	05/15/2033	1
36200M	UD	3	GNMA PASS TH #604580	5.000		03/15/2016	PAID ON PRINCIPAL		17,823	17,823	17,656	17,678	0	145	0	145	0	17,823	0	0	0	165	08/15/2033	1
36200M	VP	5	GNMA PASS TH #604622	5.000		03/15/2016	PAID ON PRINCIPAL		15,501	15,501	15,356	15,365	0	136	0	136	0	15,501	0	0	0	115	09/15/2033	1
36223E	NT	7	GNMA PASS TH #305602	8.500		03/15/2016	PAID ON PRINCIPAL		2,009	2,009	2,084	2,060	0	(51)	0	(51)	0	2,009	0	0	0	29	06/15/2021	1
36208H	NC	6	GNMA PASS TH #451387	7.500		03/15/2016	PAID ON PRINCIPAL		436	436	436	436	0	0	0	0	0	436	0	0	0	5	08/15/2027	1
36211Q	7F	2	GNMA PASS TH #520294	5.000		03/15/2016	PAID ON PRINCIPAL		5,495	5,495	5,494	5,490	0	5	0	5	0	5,495	0	0	0	45	12/15/2034	1
36213Y	P3	0	GNMA PASS TH #568442	6.000		03/15/2016	PAID ON PRINCIPAL		44,408	44,408	43,211	43,367	0	1,041	0	1,041	0	44,408	0	0	0	418	01/15/2032	1
36291T	PK	8	GNMA PASS TH #637726	5.000		03/15/2016	PAID ON PRINCIPAL		155,083	155,083	155,056	155,001	0	82	0	82	0	155,083	0	0	0	1,291	11/15/2034	1
36241K	BV	9	GNMA PASS TH #781852	7.000		03/15/2016	PAID ON PRINCIPAL		70,191	70,191	74,680	72,789	0	(2,598)	0	(2,598)	0	70,191	0	0	0	883	08/15/2024	1
36241K	BW	7	GNMA PASS TH #781853	7.000		03/15/2016	PAID ON PRINCIPAL		99,354	99,354	105,645	104,806	0	(5,452)	0	(5,452)	0	99,354	0	0	0	1,232	09/15/2028	1
36241K	BX	5	GNMA PASS TH #781854	7.000		03/15/2016	PAID ON PRINCIPAL		239,224	239,224	254,277	253,504	0	(14,280)	0	(14,280)	0	239,224	0	0	0	2,871	08/15/2032	1
0599999. Total Bonds - U.S. Government									1,309,631	1,309,631	1,334,505	1,332,774	0	(23,143)	0	(23,143)	0	1,309,631	0	0	0	11,605	XXX	XXX

Bonds - All Other Government

683234	YB	8	ONTARIO (PROVINCE OF)	4.750	A	01/19/2016	MATURED		1,000,000	1,000,000	993,710	999,909	0	91	0	91	0	1,000,000	0	0	0	23,750	01/19/2016	1FE
1099999. Total Bonds - All Other Government									1,000,000	1,000,000	993,710	999,909	0	91	0	91	0	1,000,000	0	0	0	23,750	XXX	XXX

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

159808	DZ	4	CHARLES CO GENERAL OBL	4.000		02/01/2016	MATURED		350,000	350,000	384,034	350,445	0	(445)	0	(445)	0	350,000	0	0	0	7,000	02/01/2016	1
159808	EA	8	CHARLES CO GENERAL OBL	4.000		02/01/2016	MATURED		1,230,000	1,230,000	1,349,605	1,231,565	0	(1,565)	0	(1,565)	0	1,230,000	0	0	0	24,600	02/01/2016	1FE
442565	E7	8	HOWARD CO GENERAL OBLI	5.000		02/15/2016	REDEEMED		5,270,000	5,270,000	5,803,798	5,279,000	0	(9,000)	0	(9,000)	0	5,270,000	0	0	0	131,750	02/15/2019	1FE
442565	F7	7	HOWARD CO GENERAL OBLI	4.250		02/15/2016	REDEEMED		7,210,000	7,210,000	7,108,195	7,198,720	0	11,280	0	11,280	0	7,210,000	0	0	0	153,213	02/15/2027	1FE
511074	QQ	2	LAKE TRAVIS ISD GO REF	5.000		02/15/2016	REDEEMED		1,800,000	1,800,000	1,904,436	1,801,421	0	(1,421)	0	(1,421)	0	1,800,000	0	0	0	45,000	02/15/2022	1
511074	QU	3	LAKE TRAVIS ISD GO REF	5.000		02/15/2016	REDEEMED		2,010,000	2,010,000	2,120,007	2,011,487	0	(1,487)	0	(1,487)	0	2,010,000	0	0	0	50,250	02/15/2024	1
511074	QV	1	LAKE TRAVIS ISD GO REF	5.000		02/15/2016	REDEEMED		805,000	805,000	847,737	805,576	0	(576)	0	(576)	0	805,000	0	0	0	20,125	02/15/2025	1
511074	QW	9	LAKE TRAVIS ISD GO REF	5.000		02/15/2016	REDEEMED		2,225,000	2,225,000	2,339,476	2,226,536	0	(1,536)	0	(1,536)	0	2,225,000	0	0	0	55,625	02/15/2026	1
727177	DQ	7	PLANO GENERAL OBLIGATI	5.000		03/01/2016	REDEEMED		2,030,000	2,030,000	2,145,345	2,032,145	0	(2,145)	0	(2,145)	0	2,030,000	0	0	0	50,750	09/01/2021	1FE

QE05

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	Forfeiture	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)
727177 DR 5	PLANO GENERAL OBLIGATI 5.000		03/01/2016	REDEEMED		2,320,000	2,320,000	2,446,069	2,322,334	0	(2,334)	0	(2,334)	0	2,320,000	0	0	0	58,000	09/01/2022	1FE
727177 DS 3	PLANO GENERAL OBLIGATI 5.000		03/01/2016	REDEEMED		2,650,000	2,650,000	2,787,429	2,652,532	0	(2,532)	0	(2,532)	0	2,650,000	0	0	0	66,250	09/01/2023	1FE
727177 DU 8	PLANO GENERAL OBLIGATI 5.000		03/01/2016	REDEEMED		2,870,000	2,870,000	3,007,071	2,872,501	0	(2,501)	0	(2,501)	0	2,870,000	0	0	0	71,750	09/01/2025	1FE
727177 DV 6	PLANO GENERAL OBLIGATI 5.000		03/01/2016	REDEEMED		3,055,000	3,055,000	3,193,392	3,057,508	0	(2,508)	0	(2,508)	0	3,055,000	0	0	0	76,375	09/01/2026	1FE
763261 QK 3	RICHARDSON ISD GO S200 4.600		02/15/2016	REDEEMED		1,215,000	1,215,000	1,212,278	1,214,763	0	237	0	237	0	1,215,000	0	0	0	27,945	02/15/2022	1FE
763261 QL 1	RICHARDSON ISD GO S200 4.600		02/15/2016	REDEEMED		1,270,000	1,270,000	1,262,672	1,269,533	0	467	0	467	0	1,270,000	0	0	0	29,210	02/15/2023	1FE
763261 QM 9	RICHARDSON ISD GO S200 4.625		02/15/2016	REDEEMED		1,330,000	1,330,000	1,322,831	1,329,516	0	484	0	484	0	1,330,000	0	0	0	30,756	02/15/2024	1FE
763261 QN 7	RICHARDSON ISD GO S200 4.625		02/15/2016	REDEEMED		1,395,000	1,395,000	1,383,784	1,394,285	0	715	0	715	0	1,395,000	0	0	0	32,259	02/15/2025	1FE
763261 QP 2	RICHARDSON ISD GO S200 4.700		02/15/2016	REDEEMED		1,460,000	1,460,000	1,456,233	1,459,653	0	347	0	347	0	1,460,000	0	0	0	34,310	02/15/2026	1FE
763261 QQ 0	RICHARDSON ISD GO S200 4.700		02/15/2016	REDEEMED		1,530,000	1,530,000	1,519,963	1,529,293	0	707	0	707	0	1,530,000	0	0	0	35,955	02/15/2027	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						42,025,000	42,025,000	43,594,357	42,038,814	0	(13,814)	0	(13,814)	0	42,025,000	0	0	0	1,001,123	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE051

194653 KW 0	COLLIER CO SCH BRD COP 5.000		02/15/2016	REDEEMED		10,000,000	10,000,000	10,297,900	10,003,682	0	(3,682)	0	(3,682)	0	10,000,000	0	0	0	250,000	02/15/2023	1FE
194653 KY 6	COLLIER CO SCH BRD COP 5.000		02/15/2016	REDEEMED		5,000,000	5,000,000	5,145,050	5,001,779	0	(1,779)	0	(1,779)	0	5,000,000	0	0	0	125,000	02/15/2024	1FE
57583R 7L 3	MASSACHUSETTS DEV FIN 3.000		02/16/2016	REDEEMED		3,500,000	3,500,000	3,548,965	3,501,449	0	(1,449)	0	(1,449)	0	3,500,000	0	0	0	52,792	02/15/2036	1FE
60636W JD 8	MISSOURI HWYS&TRANS CO 5.000		02/01/2016	MATURED		17,000,000	17,000,000	18,631,660	17,016,694	0	(16,694)	0	(16,694)	0	17,000,000	0	0	0	425,000	02/01/2016	1FE
876443 CJ 9	TARRANT REGIONAL WATER 5.000		03/01/2016	REDEEMED		11,300,000	11,300,000	11,919,805	11,311,559	0	(11,559)	0	(11,559)	0	11,300,000	0	0	0	282,500	03/01/2025	1FE
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2016	PAID ON PRINCIPAL		177,800	177,800	178,243	178,335	0	(535)	0	(535)	0	177,800	0	0	0	1,037	05/15/2026	1
3128M4 WX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		2,889	2,889	2,860	2,873	0	16	0	16	0	2,889	0	0	0	27	06/15/2037	1
3128M4 TB 6	FHLMC GOLD PASSTHRU 3.500		03/15/2016	PAID ON PRINCIPAL		200,025	200,025	196,993	197,263	0	2,762	0	2,762	0	200,025	0	0	0	1,162	09/15/2043	1
31402Q 5P 2	FN (10/1 ARM #735354 2.683		03/25/2016	PAID ON PRINCIPAL		67,197	67,197	67,522	67,055	0	141	0	141	0	67,197	0	0	0	143	03/01/2035	1
31406T UG 4	FN (10/1 ARM #819683 2.875		03/25/2016	PAID ON PRINCIPAL		2,014	2,014	2,002	2,006	0	8	0	8	0	2,014	0	0	0	8	03/01/2035	1
31406U DS 4	FN (10/1 ARM #820113 2.714		03/25/2016	PAID ON PRINCIPAL		56,153	56,153	55,408	55,959	0	194	0	194	0	56,153	0	0	0	261	11/01/2034	1
31392C MS 0	FNW 2002-W1 2A CMO 6.286		03/25/2016	PAID ON PRINCIPAL		14,396	14,396	15,130	14,451	0	(55)	0	(55)	0	14,396	0	0	0	164	02/25/2042	1
3133TR 7A 7	FSPC T-31 A5 6.471		03/25/2016	PAID ON PRINCIPAL		78,178	78,178	78,176	73,922	0	4,256	0	4,256	0	78,178	0	0	0	972	05/25/2031	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						47,398,651	47,398,651	50,139,713	47,427,027	0	(28,376)	0	(28,376)	0	47,398,651	0	0	0	1,139,067	XXX	XXX

Bonds - Industrial and Miscellaneous

010392 ER 5	ALABAMA POWER CO 5.200		01/15/2016	MATURED		1,000,000	1,000,000	997,690	999,940	0	60	0	60	0	1,000,000	0	0	0	26,000	01/15/2016	1FE
03524B AE 6	ANHEUSER-BUSCH INBEV F 3.700		03/21/2016	BNP PARIBAS		1,060,200	1,000,000	999,750	999,768	0	(6)	0	(6)	0	999,762	0	60,438	60,438	23,947	02/01/2024	1FE
071813 AW 9	BAXTER INTERNATIONAL 5.900		03/02/2016	TENDERED		1,031,780	1,000,000	961,740	995,842	0	1,114	0	1,114	0	996,956	0	34,824	34,824	29,664	09/01/2016	2FE
171855 AA 7	CINCAP (144A) 9.230		03/05/2016	REDEEMED		125,152	125,152	125,152	125,152	0	0	0	0	0	125,152	0	0	0	1,939	11/05/2016	2FE
172967 DE 8	CITIGROUP INC 5.300		01/07/2016	MATURED		1,000,000	1,000,000	999,400	999,976	0	24	0	24	0	1,000,000	0	0	0	26,500	01/07/2016	2FE
205887 BL 5	CONAGRA FOODS 4.950		02/17/2016	TENDERED		628,814	567,000	612,587	596,417	0	(726)	0	(726)	0	595,691	0	33,123	33,123	14,189	08/15/2020	2FE
205887 BR 2	CONAGRA FOODS 3.200		02/17/2016	TENDERED		316,079	314,000	304,954	306,987	0	112	0	112	0	307,099	0	8,979	8,979	5,638	01/25/2023	2FE
225434 AG 4	CREDIT SUISSE USA INC 5.375		03/02/2016	MATURED		2,000,000	2,000,000	1,982,640	1,999,290	0	710	0	710	0	2,000,000	0	0	0	53,750	03/02/2016	1FE

SCHEDULE D - PART 4

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

QE052

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	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)	
22818V AB 3	CROWN AMERICAS 6.250	02/28/2016	REDEEMED		1,546,875	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	46,875	46,875	53,906	02/01/2021	3FE	
233851 AD 6	DAIMLER FINANCE (144A) 3.000	03/28/2016	MATURED		1,000,000	1,000,000	998,850	999,884	0	116	0	116	0	1,000,000	0	0	0	15,000	03/28/2016	1FE	
25459H AU 9	DIRECTV HOLDINGS/FINAN 5.875	03/18/2016	EXCHANGED		1,128,620	1,000,000	1,082,370	1,037,658	0	(1,988)	0	(1,988)	0	1,035,670	0	92,950	92,950	28,743	10/01/2019	2FE	
25459H BF 1	DIRECTV HOLDINGS/FINAN 3.800	03/18/2016	EXCHANGED		1,051,580	1,000,000	999,580	999,683	0	46	0	46	0	999,729	0	51,851	51,851	20,633	03/15/2022	2FE	
345397 WE 9	FORD MOTOR CREDIT 2.500	01/15/2016	MATURED		1,000,000	1,000,000	996,800	999,950	0	50	0	50	0	1,000,000	0	0	0	12,500	01/15/2016	2FE	
740816 AE 3	HARVARD UNIVERSITY REV 6.000	03/23/2016	BAS-MERRILL LYNCH		1,124,930	1,000,000	1,094,410	1,034,933	0	(2,691)	0	(2,691)	0	1,032,242	0	92,688	92,688	42,333	01/15/2019	1FE	
438516 AP 1	HONEYWELL INTERNATIONA 5.400	03/15/2016	MATURED		2,000,000	2,000,000	1,995,420	1,999,527	0	473	0	473	0	2,000,000	0	0	0	54,000	03/15/2016	1FE	
438516 AX 4	HONEYWELL INTERNATIONA 5.300	03/21/2016	CANTOR FITZGERALD		1,079,430	1,000,000	996,390	998,973	0	135	0	135	0	999,108	0	80,323	80,323	29,886	03/01/2018	1FE	
40429C FN 7	HSBC FINANCE CORP 5.500	01/19/2016	MATURED		1,000,000	1,000,000	966,400	999,656	0	344	0	344	0	1,000,000	0	0	0	27,500	01/19/2016	1FE	
24422E QV 4	JOHN DEERE CAPITAL COR 5.750	03/18/2016	BNP PARIBAS		1,103,190	1,000,000	1,162,900	1,065,135	0	(5,267)	0	(5,267)	0	1,059,868	0	43,322	43,322	31,146	09/10/2018	1FE	
478366 AR 8	JOHNSON CONTROLS 5.500	01/15/2016	MATURED		1,000,000	1,000,000	1,105,750	1,000,788	0	(788)	0	(788)	0	1,000,000	0	0	0	27,500	01/15/2016	2FE	
48203R AE 4	JUNIPER NETWORKS 3.100	03/15/2016	MATURED		1,000,000	1,000,000	999,160	999,905	0	95	0	95	0	1,000,000	0	0	0	15,500	03/15/2016	2FE	
49327X AB 6	KEY BANK NA 5.450	03/03/2016	MATURED		1,000,000	1,000,000	986,840	1,004,485	0	(4,485)	0	(4,485)	0	1,000,000	0	0	0	25,433	03/03/2016	2FE	
49446Q BF 7	KIMCO REALTY 5.783	03/15/2016	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,345	03/15/2016	2FE	
50075N BB 9	KRAFT FOODS INC 4.125	02/09/2016	MATURED		3,000,000	3,000,000	2,989,740	2,999,580	0	420	0	420	0	3,000,000	0	0	0	61,875	02/09/2016	2FE	
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000	03/31/2016	PAID ON PRINCIPAL		6,855	6,855	651	0	387	6,468	0	6,855	0	6,855	0	0	0	0	01/14/2011	6*	
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500	03/31/2016	PAID ON PRINCIPAL		13,930	13,930	1,741	785	0	13,144	0	13,144	0	13,930	0	0	0	0	04/04/2016	6*	
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625	03/31/2016	PAID ON PRINCIPAL		13,738	13,738	1,717	763	0	12,975	0	12,975	0	13,738	0	0	0	0	01/18/2012	6*	
56585A AE 2	MARATHON PETROLEUM 3.500	03/01/2016	MATURED		1,000,000	1,000,000	999,920	999,931	0	69	0	69	0	1,000,000	0	0	0	17,500	03/01/2016	2FE	
58155Q AC 7	MCKESSON CORP 3.250	03/01/2016	MATURED		1,000,000	1,000,000	996,610	999,818	0	182	0	182	0	1,000,000	0	0	0	16,250	03/01/2016	2FE	
585055 AU 0	MEDTRONIC INC 2.625	03/15/2016	MATURED		1,000,000	1,000,000	995,490	999,759	0	241	0	241	0	1,000,000	0	0	0	13,125	03/15/2016	1FE	
58933Y AB 1	MERCK & CO INC 2.250	01/15/2016	MATURED		1,000,000	1,000,000	994,660	999,945	0	55	0	55	0	1,000,000	0	0	0	11,250	01/15/2016	1FE	
651639 AL 0	NEWMONT MINING 5.125	03/15/2016	TENDERED		2,131,360	2,000,000	2,031,940	2,014,202	0	(711)	0	(711)	0	2,013,491	0	117,869	117,869	50,681	10/01/2019	2FE	
742741 AA 9	PROCTER & GAMBLE CO 9.360	01/01/2016	REDEEMED		189,950	189,950	231,725	214,830	0	(24,880)	0	(24,880)	0	189,950	0	0	0	8,890	01/01/2021	1FE	
761713 AU 0	REYNOLDS AMERICAN 6.750	03/05/2016	REDEEMED		1,343,384	1,250,000	1,416,663	1,297,406	0	(5,717)	0	(5,717)	0	1,291,688	0	51,696	51,696	18,750	06/15/2017	2FE	
85744N AA 9	STATE STREET BANK & TR 5.300	01/15/2016	MATURED		1,000,000	1,000,000	1,131,160	1,001,325	0	(1,325)	0	(1,325)	0	1,000,000	0	0	0	26,500	01/15/2016	1FE	
904764 AL 1	UNILEVER CAPITAL 2.750	02/10/2016	MATURED		1,000,000	1,000,000	999,160	999,948	0	52	0	52	0	1,000,000	0	0	0	13,750	02/10/2016	1FE	
90783T AA 8	UNION PACIFIC PASS THR 5.404	01/02/2016	REDEEMED		173,560	173,560	173,933	173,817	0	(258)	0	(258)	0	173,560	0	0	0	4,690	07/02/2025	1FE	
92343V BD 5	VERIZON COMMUNICATIONS 2.000	03/22/2016	TENDERED		1,007,200	1,000,000	993,730	998,895	0	330	0	330	0	999,226	0	7,974	7,974	0	11/01/2016	2FE	
983024 AJ 9	WYETH 5.500	02/15/2016	MATURED		1,000,000	1,000,000	1,007,850	1,000,017	0	(17)	0	(17)	0	1,000,000	0	0	0	27,500	02/15/2016	1FE	
984121 BP 7	XEROX CORP 6.400	03/15/2016	MATURED		1,000,000	1,000,000	994,130	999,588	0	412	0	412	0	1,000,000	0	0	0	32,000	03/15/2016	2FE	
063679 JJ 4	BANK OF MONTREAL (144A) 2.625	01/25/2016	MATURED		1,000,000	1,000,000	999,350	999,971	0	29	0	29	0	1,000,000	0	0	0	13,125	01/25/2016	1FE	
06849R AB 8	BARRICK NA FINANCE 6.800	03/21/2016	TENDERED		1,077,630	1,000,000	997,690	999,083	0	179	0	179	0	999,262	0	78,368	78,368	35,133	09/15/2018	2FE	
878742 AR 6	TECK RESOURCES 3.850	03/10/2016	VARIOUS		1,873,750	2,000,000	1,680,000	1,680,000	0	35,231	0	35,231	0	1,715,231	0	158,519	158,519	44,382	08/15/2017	3FE	
878742 AX 3	TECK RESOURCES 2.500	03/17/2016	GOLDMAN SACHS & CO		872,500	1,000,000	996,900	765,000	233,759	125	0	233,884	0	998,884	0	(126,384)	(126,384)	16,042	02/01/2018	3FE	

SCHEDULE D - PART 4

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

QE053

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	Forfeiting	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)
25156P AH 6	DEUTSCHE TELEKOM 5.750	F	03/23/2016	MATURED		2,000,000	2,000,000	1,913,500	1,996,840	0	3,160	0	3,160	0	2,000,000	0	0	0	57,500	03/23/2016	2FE
947075 AD 9	WEATHERFORD BERMUDA 6.000	E	03/04/2016	VARIOUS		2,737,500	3,000,000	2,766,300	2,737,470	28,830	18,107	0	46,937	0	2,784,407	0	(46,907)	(46,907)	85,833	03/15/2018	3FE
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		154,196	154,196	105,478	99,965	0	54,231	0	54,231	0	154,196	0	0	0	1,391	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		03/25/2016	WRITTEN OFF		0	18,671	12,772	12,104	0	(73)	0	(73)	0	12,031	0	(12,031)	(12,031)	178	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		02/25/2016	RECOVERY OF PAR WRITE-OFF		0	(173)	(119)	(112)	0	1	0	1	0	0	0	112	112	0	04/25/2037	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 4.634		01/25/2016	PAID ON PRINCIPAL		121,996	121,996	95,873	73,544	0	48,452	0	48,452	0	121,996	0	0	0	480	08/25/2047	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 4.661		03/25/2016	WRITTEN OFF		0	32,489	25,532	19,586	0	(90)	0	(90)	0	19,496	0	(19,496)	(19,496)	269	08/25/2047	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		21,898	21,898	15,605	4,358	0	17,541	0	17,541	0	21,898	0	0	0	205	10/25/2035	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		03/25/2016	WRITTEN OFF		0	3,580	2,551	712	(0)	(7)	0	(7)	0	705	0	(705)	(705)	27	10/25/2035	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.944		03/25/2016	PAID ON PRINCIPAL		288,910	288,910	245,998	201,704	0	87,206	0	87,206	0	288,910	0	0	0	2,121	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.970		01/25/2016	WRITTEN OFF		0	10,742	9,147	7,500	0	(59)	0	(59)	0	7,441	0	(7,441)	(7,441)	45	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.944		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(7)	(6)	(5)	0	0	0	0	0	(5)	0	5	5	0	06/25/2047	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		03/25/2016	PAID ON PRINCIPAL		256,005	256,005	230,724	232,739	0	23,266	0	23,266	0	256,005	0	0	0	828	03/25/2043	1FE
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		251,970	251,970	202,699	196,729	(0)	55,240	0	55,240	0	251,970	0	0	0	3,359	12/25/2035	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		03/25/2016	WRITTEN OFF		0	632	509	494	0	(4)	0	(4)	0	489	0	(489)	(489)	9	12/25/2035	1FM
36185N 3C 2	GMACM 2004-J3 A5 CMO 5.250		03/25/2016	PAID ON PRINCIPAL		83,607	83,607	78,590	80,343	0	3,264	0	3,264	0	83,607	0	0	0	454	07/25/2034	1FM
36228F AE 6	GSMP5 1998-2 A CMO 7.750		03/19/2016	PAID ON PRINCIPAL		13,184	13,184	13,041	12,834	0	350	0	350	0	13,184	0	0	0	157	05/19/2027	1FM
36228F AT 3	GSMP5 1998-5 A CMO 7.500		03/19/2016	PAID ON PRINCIPAL		10,046	10,046	9,987	9,740	0	305	0	305	0	10,046	0	0	0	97	06/19/2027	1FM
36242D XN 8	GSMP5 2005-RP1 2A1 CMO 3.344		03/25/2016	PAID ON PRINCIPAL		279,830	279,830	269,336	264,794	0	15,036	0	15,036	0	279,830	0	0	0	1,635	01/25/2035	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		67,311	67,311	66,922	67,058	0	254	0	254	0	67,311	0	0	0	517	09/25/2018	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.443		03/25/2016	PAID ON PRINCIPAL		176,800	176,800	141,786	123,985	0	52,815	0	52,815	0	176,800	0	0	0	1,194	07/27/2037	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.443		03/25/2016	WRITTEN OFF		0	23,137	18,555	16,225	0	(40)	0	(40)	0	16,185	0	(16,185)	(16,185)	166	07/27/2037	1FM
02007X AA 4	ALLYA 2016-2 A1 .620		03/15/2016	PAID ON PRINCIPAL		9,278,861	9,278,861	9,278,861	9,278,861	0	0	0	0	0	9,278,861	0	0	0	2,077	03/15/2017	1FE
02007X AA 4	ALLYA 2016-2 A1 .620		03/23/2016	TRAVELERS MMLP		22,721,139	22,721,139	22,721,139	22,721,139	0	(17)	0	(17)	0	22,721,122	0	17	17	8,217	03/15/2017	1FE
20846Q HX 9	CNF 2001-4 A4 7.360		03/01/2016	PAID ON PRINCIPAL		170,220	170,220	141,349	154,863	0	15,357	0	15,357	0	170,220	0	0	0	2,063	09/01/2033	1AM
393505 E3 2	GT 1998-3 A5 6.220		03/01/2016	PAID ON PRINCIPAL		57,745	57,745	48,036	47,828	0	9,916	0	9,916	0	57,745	0	0	0	627	03/01/2030	6FE
393505 F4 9	GT 1998-4 A5 6.180		03/01/2016	PAID ON PRINCIPAL		142,633	142,633	115,176	109,915	0	32,718	0	32,718	0	142,633	0	0	0	1,403	04/01/2030	1AM
68619A AX 5	ORGN 2004-A M1 5.910		01/15/2016	PAID ON PRINCIPAL		2,465,304	2,465,304	2,416,878	2,441,703	0	23,600	0	23,600	0	2,465,304	0	0	0	12,142	01/15/2035	1FE
3899999	Total Bonds - Industrial and Miscellaneous					85,199,660	84,804,908	84,449,764	83,721,528	262,976	484,860	0	747,837	0	84,469,365	0	730,295	730,295	1,186,490	XXX	XXX
8399997	Total Bonds - Part 4					176,932,942	176,538,191	180,512,048	175,520,052	262,976	419,619	0	682,595	0	176,202,647	0	730,295	730,295	3,362,036	XXX	XXX
8399999	Total Bonds					176,932,942	176,538,191	180,512,048	175,520,052	262,976	419,619	0	682,595	0	176,202,647	0	730,295	730,295	3,362,036	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
411465	10 7 HARBOR BANKSHARES CORP		01/07/2016	RBC CAPITAL MARKETS		14,911,000		36,979	XXX	8,201	37,427	(29,226)	0	0	8,201	0	28,778	28,778	0	XXX	U
9099999	Total Common Stocks - Industrial and Miscellaneous					36,979		36,979	XXX	8,201	37,427	(29,226)	0	0	8,201	0	28,778	28,778	0	XXX	XXX
9799997	Total Common Stocks - Part 4					36,979		36,979	XXX	8,201	37,427	(29,226)	0	0	8,201	0	28,778	28,778	0	XXX	XXX

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	Forfeign	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)	
9799999	Total Common Stocks					36,979	XXX	8,201	37,427	(29,226)	0	0	(29,226)	0	8,201	0	28,778	28,778	0		XXX	XXX
9899999	Total Preferred and Common Stocks					36,979	XXX	8,201	37,427	(29,226)	0	0	(29,226)	0	8,201	0	28,778	28,778	0		XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					176,969,921	XXX	180,520,249	175,557,479	233,750	419,619	0	653,369	0	176,210,848	0	759,073	759,073	3,362,036		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

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 NAIC Designation / Market Indicator	5	6	7
CUSIP Identification	Description	Code		Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	3,277,890	3,277,890	04/01/2016...
	REPO - DEUTSCHE A TREASURY.....		1.....	3,277,890	3,277,890	04/01/2016...
	REPO - HSBC A TREASURY.....		1.....	3,277,890	3,277,890	04/01/2016...
	REPO - JP A TREASURY.....		1.....	689,983	689,983	04/01/2016...
	REPO - MERRILL A TREASURY.....		1.....	3,277,890	3,277,890	04/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			13,801,543	13,801,543	XXX
0599999.	Total - U.S. Government.....			13,801,543	13,801,543	XXX
6199999.	Total - Issuer Obligations.....			13,801,543	13,801,543	XXX
6599999.	Subtotal - Bonds.....			13,801,543	13,801,543	XXX
9999999.	Totals.....			13,801,543	13,801,543	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....560,441 Book/Adjusted Carrying Value \$.....560,441
- Average balance for the year: Fair Value \$.....13,037,208 Book/Adjusted Carrying Value \$.....13,037,208
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....13,801,543 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

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	.....496,966	.....496,967	.....497,673	XXX
JP Morgan Chase Bank, N.A. New York, NY.....		.....0.000	.....0	.....0	.....(7,732,117)	.....(2,667,842)	.....(2,441,994)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(7,235,151)	.....(2,170,875)	.....(1,944,321)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(7,235,151)	.....(2,170,875)	.....(1,944,321)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(7,235,151)	.....(2,170,875)	.....(1,944,321)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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

DETAILS OF WRITE-INS

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



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



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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

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

DETAILS OF WRITE-INS

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

NONE