

QUARTERLY STATEMENT
AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF
THE STANDARD
FIRE INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19070 Employer's ID Number 06-6033509
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, JULY 6, 1905 COMMENCED BUSINESS, MARCH 26, 1910

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: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures and titles of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

21st day of April, 2016
Notary Public
My Commission Expires September 30, 2017



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

**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.....	2,152,961,142	0	2,152,961,142	2,166,159,571
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	541,241,627	233,990	541,007,637	529,116,555
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 (\$.....0), cash equivalents (\$.....0) and short-term investments (\$.....56,706,636).....	56,706,636	0	56,706,636	53,726,288
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	338,431,336	25,718,240	312,713,096	316,754,994
9. Receivables for securities.....	3,147,720	0	3,147,720	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,092,488,460	25,952,229	3,066,536,231	3,065,757,409
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	20,967,695	0	20,967,695	23,690,854
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	66,071,270	7,465,286	58,605,984	59,520,658
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,214,847 earned but unbilled premiums).....	228,316,186	1,128,722	227,187,464	207,465,245
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	4,175,542	383,991	3,791,551	3,872,190
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	114,301,911	0	114,301,911	98,795,217
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	84,949,126	25,828,609	59,120,517	59,004,073
19. Guaranty funds receivable or on deposit.....	855,493	0	855,493	987,290
20. Electronic data processing equipment and software.....	9,880,704	0	9,880,704	10,816,211
21. Furniture and equipment, including health care delivery assets (\$.....0).....	886,381	886,381	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.....	48,979,343	0	48,979,343	40,271,543
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	17,801,723	633,746	17,167,977	13,743,899
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,689,673,835	62,278,965	3,627,394,871	3,583,924,589
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,689,673,835	62,278,965	3,627,394,871	3,583,924,589

**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. Other assets.....	7,149,532	0	7,149,532	4,234,075
2502. Amounts receivable under high deductible policies.....	4,117,793	411,858	3,705,935	3,595,026
2503. Equities and deposits in pools and associations.....	2,735,797	0	2,735,797	2,453,133
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,798,601	221,888	3,576,713	3,461,664
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	17,801,723	633,746	17,167,977	13,743,899

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....112,790,366).....	1,422,875,646	1,401,881,722
2. Reinsurance payable on paid losses and loss adjustment expenses.....	52,767,452	56,300,680
3. Loss adjustment expenses.....	322,163,877	323,055,032
4. Commissions payable, contingent commissions and other similar charges.....	15,708,387	30,678,975
5. Other expenses (excluding taxes, licenses and fees).....	20,813,664	30,658,632
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	16,707,731	16,751,688
7.1 Current federal and foreign income taxes (including \$....(67,759,947) on realized capital gains (losses)).....	7,012,173	1,833,160
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 \$....980,347,944 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).....	468,837,463	457,925,236
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	2,425,756	2,330,054
12. Ceded reinsurance premiums payable (net of ceding commissions).....	111,253,803	78,002,027
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	3,045,821	2,331,979
15. Remittances and items not allocated.....	116,059	136,496
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.0	.0
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	.0	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	9,474,570	.0
22. Payable for securities lending.....	.0	.0
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.....	(3,456,735)	(3,504,500)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,449,745,665	2,398,381,180
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	2,449,745,665	2,398,381,180
29. Aggregate write-ins for special surplus funds.....	3,454,676	3,508,367
30. Common capital stock.....	5,000,000	5,000,000
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.....	623,472,070	623,472,070
35. Unassigned funds (surplus).....	545,722,460	553,562,972
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).....	1,177,649,205	1,185,543,409
38. Totals (Page 2, Line 28, Col. 3).....	3,627,394,871	3,583,924,589

## DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	59,040	59,134
2502. Retroactive reinsurance reserve ceded.....	(3,515,775)	(3,563,634)
2503. ....	.0	.0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(3,456,735)	(3,504,500)
2901. Special surplus from retroactive reinsurance.....	3,454,676	3,508,367
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).....	3,454,676	3,508,367
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

**THE STANDARD FIRE INSURANCE COMPANY  
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....465,534,771).....	428,700,037	332,851,450	1,472,008,595
1.2 Assumed..... (written \$....361,910,286).....	341,182,510	310,412,103	1,292,471,591
1.3 Ceded..... (written \$....564,834,456).....	518,416,206	400,090,967	1,774,368,463
1.4 Net..... (written \$....262,610,601).....	251,466,341	243,172,586	990,111,724
DEDUCTIONS:			
2. Losses incurred (current accident year \$....138,962,549):			
2.1 Direct.....	237,482,598	174,405,360	831,541,081
2.2 Assumed.....	193,200,844	158,020,836	662,349,637
2.3 Ceded.....	295,094,051	212,088,112	1,027,732,841
2.4 Net.....	135,589,391	120,338,084	466,157,877
3. Loss adjustment expenses incurred.....	27,371,310	23,372,308	115,424,507
4. Other underwriting expenses incurred.....	77,260,078	74,684,424	304,964,903
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	240,220,778	218,394,816	886,547,287
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	11,245,563	24,777,770	103,564,436
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	23,148,862	25,776,962	169,614,339
10. Net realized capital gains (losses) less capital gains tax of \$....(132,775).....	(84,362)	1,443,122	(6,667,543)
11. Net investment gain (loss) (Lines 9 + 10).....	23,064,500	27,220,084	162,946,796
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....129,377 amount charged off \$....564,352).....	(434,975)	(486,974)	(1,988,265)
13. Finance and service charges not included in premiums.....	903,469	925,995	3,618,392
14. Aggregate write-ins for miscellaneous income.....	(368,804)	(291,360)	(1,215,441)
15. Total other income (Lines 12 through 14).....	99,690	147,661	414,685
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	34,409,754	52,145,515	266,925,917
17. Dividends to policyholders.....	457,267	359,978	1,664,146
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).....	33,952,486	51,785,537	265,261,771
19. Federal and foreign income taxes incurred.....	7,976,339	11,394,382	60,416,460
20. Net income (Line 18 minus Line 19) (to Line 22).....	25,976,147	40,391,155	204,845,311
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,185,543,409	1,215,172,062	1,215,172,062
22. Net income (from Line 20).....	25,976,147	40,391,155	204,845,311
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 \$....1,364,279.....	12,132,615	19,819,460	12,304,387
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(1,040,346)	(3,596,260)	2,434,496
27. Change in nonadmitted assets.....	2,037,381	3,035,058	787,152
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	0
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.....	(47,000,000)	(56,000,000)	(250,000,000)
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).....	(7,894,204)	3,649,413	(29,628,653)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,177,649,205	1,218,821,475	1,185,543,409

**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. Other assets tri-party/tax credit bond income.....	19,484	78,795	157,339
1402. Retroactive reinsurance gain/loss.....	1,339	(29,347)	(187,208)
1403. Fines and penalties of regulatory authorities.....	(5,958)	(28,322)	(53,490)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(383,669)	(312,486)	(1,132,083)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(368,804)	(291,360)	(1,215,441)
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

# THE STANDARD FIRE INSURANCE COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	277,135,496	252,807,055	1,021,932,568
2. Net investment income.....	27,930,490	31,551,226	181,799,099
3. Miscellaneous income.....	99,690	147,661	414,685
4. Total (Lines 1 through 3).....	305,165,677	284,505,942	1,204,146,353
5. Benefit and loss related payments.....	133,635,390	123,854,470	495,039,896
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.....	129,834,627	154,008,258	440,843,418
8. Dividends paid to policyholders.....	361,565	340,097	1,585,054
9. Federal and foreign income taxes paid (recovered) net of \$.....(37,039) tax on capital gains (losses).....	2,664,551	15,585,847	74,107,798
10. Total (Lines 5 through 9).....	266,496,132	293,788,673	1,011,576,166
11. Net cash from operations (Line 4 minus Line 10).....	38,669,544	(9,282,731)	192,570,187
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	65,068,350	178,978,466	438,692,026
12.2 Stocks.....	0	23,357	23,357
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	5,946,636	3,562,214	23,073,562
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	9,474,570	2,960,080	1,823,346
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	80,489,557	185,524,116	463,612,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	53,585,179	109,195,339	378,403,810
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.....	1,139,335	15,850,575	46,773,409
13.6 Miscellaneous applications.....	3,147,720	0	11,473,801
13.7 Total investments acquired (Lines 13.1 to 13.6).....	57,872,234	125,045,914	436,651,020
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).....	22,617,323	60,478,202	26,961,271
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	47,000,000	56,000,000	250,000,000
16.6 Other cash provided (applied).....	(11,306,519)	2,099,047	(1,416,626)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(58,306,519)	(53,900,953)	(251,416,626)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,980,348	(2,705,482)	(31,885,168)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	53,726,288	85,611,456	85,611,456
19.2 End of period (Line 18 plus Line 19.1).....	56,706,636	82,905,974	53,726,288
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	0	0	1,482,000
20.0002 Tax credits received from certified capital company (CAPCO).....	0	0	16,209
20.0003 Interest payment received in securities.....	0	7,500	7,500

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies**

## A. Accounting Practices:

The Standard Fire Insurance 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>	State of <u>Domicile</u>	<u>March 31, 2016</u>	<u>December 31, 2015</u>
1. The Standard Fire Insurance Company state basis	CT	\$ 25,976,147	\$ 204,845,311
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>\$ 25,976,147</u>	<u>\$ 204,845,311</u>
<u>Surplus</u>			
5. The Standard Fire Insurance Company state basis	CT	\$ 1,177,649,205	\$ 1,185,543,409
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>\$ 1,177,649,205</u>	<u>\$ 1,185,543,409</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	\$	48

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## NOTES TO FINANCIAL STATEMENTS

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b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	-
2. 12 Months or Longer	\$	60,028

(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**

No significant change.

### **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.

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## NOTES TO FINANCIAL STATEMENTS

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## F. Multiemployer Plans:

No significant change.

## G. Consolidated/Holding Company Plans:

No significant change.

## H. Postemployment Benefits and Compensated Absences:

No significant change.

## I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 21, 2016, the Company paid ordinary dividends of \$10 million and extraordinary dividends of \$37 million for a total of \$47 million, to its parent company, Travelers Insurance Group Holdings Inc.

**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	\$ -	\$ 3,180,402	\$ 42,250,115	\$ 45,430,517
Common stock				
Industrial and miscellaneous	4,700	-	-	4,700
Total securities at fair value	\$ 4,700	\$ 3,180,402	\$ 42,250,115	\$ 45,435,217

At March 31, 2016, the Company also holds Level 3 non-redeemable preferred stock measured and reported at its fair value of \$0.

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

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

<u>Description</u>	<u>Beginning Balance at 12/31/2015</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 3/31/2016</u>
Bonds	\$ 64,206,990	\$ -	\$ (16,720,193)	\$ 10,870	\$ 685,184	\$ -	\$ -	\$ -	\$ (5,932,736)	\$ 42,250,115

During the quarter, market fluctuations caused Level 3 securities to change from being held at fair value to being held at cost, resulting in the transfer out shown above.

(3) Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of Level 3. The Company recognizes these transfers at the end of the period.

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

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

(5) Not applicable.

B. Not applicable.

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

<u>(At March 31, 2016)</u>	<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	\$ 56,706,636	\$ 56,706,636	\$ 13,905,690	\$ 42,800,946	\$ -	\$ -
Long term bonds	2,240,459,149	2,152,961,142	61,889,590	2,095,420,298	83,149,261	-
Preferred stock	-	-	-	-	-	-
Common stock	4,700	4,700	4,700	-	-	-

<u>(At December 31, 2015)</u>	<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	\$ 53,726,288	\$ 53,726,288	\$ 18,669,944	\$ 35,056,344	\$ -	\$ -
Long term bonds	2,230,879,019	2,166,159,571	60,635,840	2,087,538,214	82,704,965	-
Preferred stock	-	-	-	-	-	-
Common stock	6,331	6,331	6,331	-	-	-

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.

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**NOTES TO FINANCIAL STATEMENTS**

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**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 \$4,542,000, 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.

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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes  No   
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 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
- 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? Yes  No  N/A   
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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?  
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
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes  No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes  No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No 
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
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
- 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
- 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
- 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: \$ 48,727,231
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  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
	529,289,359		541,236,927
	0		0
	0		0
	49,239,516		49,600,362
	\$ 578,528,875		\$ 590,837,289
	\$ 0		\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  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

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

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  No

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; 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	7,463,570	7,463,570	0	0	42,834	42,834
Total	XXX	XXX	0	0	7,463,570	7,463,570	0	0	42,834	42,834

- 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**

**THE STANDARD FIRE INSURANCE 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.....	AL	L	11,682,556	7,645,305	5,654,037	2,669,356	18,418,184	14,975,575
2. Alaska.....AK.....L.....	AK	L	0	0	1,571	1,774	488,380	518,762
3. Arizona.....AZ.....L.....	AZ	L	2,263,310	1,959,153	689,797	1,259,608	14,723,969	13,673,362
4. Arkansas.....AR.....L.....	AR	L	1,023,526	1,108,264	759,442	1,116,931	8,719,267	8,623,037
5. California.....CA.....L.....	CA	L	34,721,925	40,473,151	27,443,217	24,902,729	92,745,703	106,989,637
6. Colorado.....CO.....L.....	CO	L	21,936,805	16,117,090	9,664,239	5,864,414	26,061,390	16,544,012
7. Connecticut.....CT.....L.....	CT	L	40,853,666	32,386,498	16,428,972	11,966,924	92,613,992	70,066,452
8. Delaware.....DE.....L.....	DE	L	1,074,696	1,210,274	375,780	526,517	6,675,666	5,177,100
9. District of Columbia.....DC.....L.....	DC	L	5,106,742	4,746,970	2,628,936	1,860,927	9,008,033	9,127,169
10. Florida.....FL.....L.....	FL	L	51,362,546	26,232,217	18,290,389	6,511,756	63,717,098	30,863,148
11. Georgia.....GA.....L.....	GA	L	3,399,405	4,080,832	1,640,171	2,345,835	11,209,941	11,151,413
12. Hawaii.....HI.....L.....	HI	L	113,186	72,448	6,696	47,269	1,616,512	1,646,367
13. Idaho.....ID.....L.....	ID	L	2,535,516	1,699,913	1,286,782	481,941	2,706,126	801,746
14. Illinois.....IL.....L.....	IL	L	19,911,950	14,050,712	8,646,918	5,733,301	37,918,433	27,761,956
15. Indiana.....IN.....L.....	IN	L	10,782,171	8,043,864	4,918,459	3,180,481	15,611,157	12,124,780
16. Iowa.....IA.....L.....	IA	L	3,010,713	3,149,987	767,098	771,713	6,102,981	4,886,090
17. Kansas.....KS.....L.....	KS	L	7,129,932	3,991,676	4,036,020	1,146,993	9,512,955	7,047,046
18. Kentucky.....KY.....L.....	KY	L	7,900,484	4,840,442	3,163,463	2,006,456	11,977,813	9,424,022
19. Louisiana.....LA.....L.....	LA	L	6,654,201	5,736,659	1,337,780	984,011	12,659,861	12,945,112
20. Maine.....ME.....L.....	ME	L	4,666,763	2,723,410	2,529,396	841,610	12,154,728	12,029,847
21. Maryland.....MD.....L.....	MD	L	24,981,170	26,008,617	9,869,572	11,027,105	40,395,023	46,113,285
22. Massachusetts.....MA.....L.....	MA	L	37,362,287	7,997,124	7,545,699	7,954,508	13,199,947	12,583,056
23. Michigan.....MI.....L.....	MI	L	1,083,521	923,227	462,603	860,898	53,130,936	53,062,466
24. Minnesota.....MN.....L.....	MN	L	17,008,993	10,567,632	7,948,014	4,427,822	36,324,803	29,168,043
25. Mississippi.....MS.....L.....	MS	L	3,282,528	2,243,197	1,629,876	800,811	7,369,449	5,981,930
26. Missouri.....MO.....L.....	MO	L	18,889,408	13,954,411	7,665,574	4,740,634	22,928,679	17,232,492
27. Montana.....MT.....L.....	MT	L	2,478,738	1,237,730	1,098,736	120,764	3,295,639	1,999,687
28. Nebraska.....NE.....L.....	NE	L	2,876,529	2,048,875	1,389,313	698,857	4,149,786	3,133,005
29. Nevada.....NV.....L.....	NV	L	7,561,447	5,145,800	3,181,476	1,324,528	7,759,683	4,570,645
30. New Hampshire.....NH.....L.....	NH	L	2,592,481	1,828,102	966,136	368,726	2,076,460	1,761,454
31. New Jersey.....NJ.....L.....	NJ	L	611,775	678,734	2,197,605	1,991,113	16,654,662	20,018,650
32. New Mexico.....NM.....L.....	NM	L	3,579,576	3,024,025	1,957,431	1,132,489	15,382,135	13,850,678
33. New York.....NY.....L.....	NY	L	2,768,129	2,966,171	5,600,939	4,859,752	29,935,843	39,720,004
34. North Carolina.....NC.....L.....	NC	L	16,676,972	18,856,150	9,426,105	9,182,865	42,754,362	41,561,457
35. North Dakota.....ND.....L.....	ND	L	16,546	16,754	0	6,617	123,748	263,998
36. Ohio.....OH.....L.....	OH	L	16,124,306	12,914,073	8,968,986	6,358,205	18,412,722	12,364,285
37. Oklahoma.....OK.....L.....	OK	L	9,035,027	7,059,320	4,439,176	2,613,796	25,596,154	24,663,657
38. Oregon.....OR.....L.....	OR	L	6,210,984	3,650,573	2,874,702	1,523,742	13,359,024	8,967,737
39. Pennsylvania.....PA.....L.....	PA	L	5,593,839	6,750,953	2,330,433	2,631,354	30,817,167	33,509,747
40. Rhode Island.....RI.....L.....	RI	L	1,059,296	1,180,602	1,201,945	804,619	3,196,074	3,735,471
41. South Carolina.....SC.....L.....	SC	L	6,260,780	7,238,053	2,992,909	3,732,381	16,513,978	17,020,605
42. South Dakota.....SD.....L.....	SD	L	256,129	137,265	46,851	11,131	1,377,057	1,011,850
43. Tennessee.....TN.....L.....	TN	L	5,373,034	6,416,583	2,021,346	2,437,547	6,529,805	8,559,508
44. Texas.....TX.....L.....	TX	L	5,564,919	4,928,555	2,775,781	1,756,501	55,745,181	53,047,005
45. Utah.....UT.....L.....	UT	L	4,992,628	4,119,599	2,718,814	1,558,666	8,884,195	6,731,711
46. Vermont.....VT.....L.....	VT	L	3,054,355	2,451,394	1,469,598	1,377,538	4,901,310	3,699,246
47. Virginia.....VA.....L.....	VA	L	9,185,723	10,052,950	3,881,279	3,895,054	18,680,028	17,502,668
48. Washington.....WA.....L.....	WA	L	8,736,255	3,373,852	3,118,787	371,434	5,372,729	2,713,141
49. West Virginia.....WV.....L.....	WV	L	411,681	556,810	381,594	406,814	4,007,981	3,383,194
50. Wisconsin.....WI.....L.....	WI	L	5,734,134	4,394,798	3,434,638	2,373,813	13,603,087	10,783,447
51. Wyoming.....WY.....L.....	WY	L	41,488	45,261	6,385	0	45,546	135,993
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....N.....	GU	N	0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	0	0	0	0	0	0
55. US Virgin Islands.....VI.....L.....	VI	L	0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	0	0	0	0	0	0
59. Totals.....(a).....53.....	(a).....53		465,534,771	353,036,054	213,871,465	155,570,628	977,165,382	875,226,748

**DETAILS OF WRITE-INS**

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

(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)	*
<b>Members</b>														
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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	UIP.....	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.....	UDP.....	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.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....

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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..	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													

Q12.5

# THE STANDARD FIRE INSURANCE COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	5,384,368	1,800,123	33.4	42.6
2. Allied lines.....	5,292,788	7,977,509	150.7	80.6
3. Farmowners multiple peril.....	.0	.0	0.0	.00
4. Homeowners multiple peril.....	108,591,564	39,326,209	36.2	38.1
5. Commercial multiple peril.....	14,162	300,488	2,121.7	(413.8)
6. Mortgage guaranty.....	.0	.0	0.0	.00
8. Ocean marine.....	8,787,834	991,751	11.3	31.3
9. Inland marine.....	2,494,905	1,052,209	42.2	17.3
10. Financial guaranty.....	.0	.0	0.0	.00
11.1. Medical professional liability - occurrence.....	.0	.0	0.0	.00
11.2. Medical professional liability - claims-made.....	.0	.0	0.0	.00
12. Earthquake.....	931,274	2,064	0.2	.00
13. Group accident and health.....	.0	.0	0.0	.00
14. Credit accident and health.....	.0	.0	0.0	.00
15. Other accident and health.....	.0	.0	0.0	.00
16. Workers' compensation.....	39,941,354	18,605,973	46.6	49.6
17.1. Other liability-occurrence.....	3,434,711	1,090,160	31.7	97.2
17.2. Other liability-claims made.....	.0	1	0.0	.00
17.3. Excess workers' compensation.....	.0	678	0.0	.00
18.1. Products liability-occurrence.....	.0	(189,078)	0.0	.00
18.2. Products liability-claims made.....	.0	.0	0.0	.00
19.1. 19.2 Private passenger auto liability.....	158,623,250	105,170,790	66.3	64.2
19.3. 19.4 Commercial auto liability.....	.0	(1,040)	0.0	.00
21. Auto physical damage.....	95,198,723	61,355,007	64.4	67.0
22. Aircraft (all perils).....	.0	.0	0.0	.00
23. Fidelity.....	.0	2	0.0	.00
24. Surety.....	205	71	34.7	(344.9)
26. Burglary and theft.....	4,898	(319)	(6.5)	1.5
27. Boiler and machinery.....	.0	.0	0.0	.00
28. Credit.....	.0	.0	0.0	.00
29. International.....	.0	.0	0.0	.00
30. Warranty.....	.0	.0	0.0	.00
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	.00
35. Totals.....	428,700,037	237,482,598	55.4	52.4

### DETAILS OF WRITE-INS

3401.....	.0	.0	0.0	.00
3402.....	.0	.0	0.0	.00
3403.....	.0	.0	0.0	.00
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	.00

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	5,019,667	5,019,667	5,480,766
2. Allied lines.....	4,930,741	4,930,741	5,301,697
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	84,525,365	84,525,365	93,172,455
5. Commercial multiple peril.....	14,756	14,756	16,755
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	6,158,866	6,158,866	7,062,054
9. Inland marine.....	2,279,752	2,279,752	2,262,950
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.....	747,562	747,562	820,861
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.....	52,420,002	52,420,002	45,429,942
17.1. Other liability-occurrence.....	3,264,460	3,264,460	2,608,988
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.....	190,849,241	190,849,241	119,340,142
19.3. 19.4 Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	115,319,944	115,319,944	71,533,934
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	.0	.0	.0
24. Surety.....	100	100	100
26. Burglary and theft.....	4,315	4,315	5,410
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.....	465,534,771	465,534,771	353,036,054

### 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.....	512,735	608,208	1,120,943	37,807	2,573	40,379	488,434	3,231	582,223	1,073,888	13,506	(20,181)	(6,676)
2. 2014.....	94,678	144,601	239,280	16,084	877	16,961	88,278	1,135	130,998	220,410	9,684	(11,592)	(1,908)
3. Subtotals 2014 + Prior.....	607,413	752,810	1,360,223	53,891	3,450	57,340	576,712	4,365	713,221	1,294,298	23,189	(31,773)	(8,584)
4. 2015.....	120,434	244,280	364,714	42,594	8,369	50,963	109,398	5,401	202,994	317,793	31,558	(27,515)	4,042
5. Subtotals 2015 + Prior.....	727,847	997,089	1,724,937	96,485	11,819	108,304	686,109	9,767	916,215	1,612,091	54,747	(59,289)	(4,542)
6. 2016.....	XXX	XXX	XXX	XXX	34,554	34,554	XXX	28,628	104,320	132,948	XXX	XXX	XXX
7. Totals.....	727,847	997,089	1,724,937	96,485	46,373	142,858	686,109	38,395	1,020,535	1,745,040	54,747	(59,289)	(4,542)
8. Prior Year-End's Surplus As Regards Policyholders	1,185,543										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. ....(0.4)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	2,400,101	.....0	2,400,101	2,191,762
2505. Other assets tri-party/tax credit bonds.....	1,177,715	.....0	1,177,715	1,283,232
2506. Suspense, undistributed payments.....	315	.....0	315	84
2507. Other assets nonadmitted.....	221,888	221,888	.....0	0
2508. Assumed reinsurance receivable and payable.....	.....(1,419)	.....0	.....(1,419)	.....(13,413)
2597. Summary of remaining write-ins for Line 25.....	3,798,601	221,888	3,576,713	3,461,664

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	.....(383,669)	.....(312,486)	.....(1,132,083)
1497. Summary of remaining write-ins for Line 14.....	.....(383,669)	.....(312,486)	.....(1,132,083)

**THE STANDARD FIRE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.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.....	342,663,660	317,095,630
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	1,139,335	46,773,409
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	634,281	10,212,893
6. Total gain (loss) on disposals.....	.0	(1,044)
7. Deduct amounts received on disposals.....	5,946,636	23,073,562
8. Deduct amortization of premium and depreciation.....	59,304	490,980
9. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	7,852,685
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	338,431,336	342,663,660
12. Deduct total nonadmitted amounts.....	25,718,240	25,908,666
13. Statement value at end of current period (Line 11 minus Line 12).....	312,713,096	316,754,994

**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.....	2,695,455,261	2,758,413,039
2. Cost of bonds and stocks acquired.....	53,585,179	379,893,310
3. Accrual of discount.....	299,699	1,271,443
4. Unrealized valuation increase (decrease).....	12,862,613	6,401,279
5. Total gain (loss) on disposals.....	(217,137)	4,765,284
6. Deduct consideration for bonds and stocks disposed of.....	65,068,350	440,213,592
7. Deduct amortization of premium.....	2,714,497	11,363,119
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	3,712,382
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,694,202,769	2,695,455,261
11. Deduct total nonadmitted amounts.....	233,990	179,135
12. Statement value at end of current period (Line 10 minus Line 11).....	2,693,968,779	2,695,276,127

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,835,588,076	287,193,475	283,430,062	(7,287,708)	1,832,063,782			1,835,588,076
2. NAIC 2 (a).....	295,491,246	5,010,380	14,160,166	1,645,494	287,986,955			295,491,246
3. NAIC 3 (a).....	68,394,890	0	6,148,891	2,929,286	65,175,285			68,394,890
4. NAIC 4 (a).....	18,057,354	3,960,000	1,046,060	1,201,096	22,172,390			18,057,354
5. NAIC 5 (a).....	2,354,292	0	84,926	0	2,269,367			2,354,292
6. NAIC 6 (a).....	0	0	13,710	13,710	0			0
7. Total Bonds.....	2,219,885,859	296,163,855	304,883,815	(1,498,121)	2,209,667,779	0	0	2,219,885,859
<b>PREFERRED STOCK</b>								
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.....	2,219,885,859	296,163,855	304,883,815	(1,498,121)	2,209,667,779	0	0	2,219,885,859

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

## SCHEDULE DA - PART 1

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....56,706,636	.....XXX.....	.....56,706,636	.....11,645	.....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.....	.....53,726,288	.....65,511,456
2. Cost of short-term investments acquired.....	.....242,578,676	.....1,227,105,249
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....239,598,327	.....1,238,890,417
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).....	.....56,706,636	.....53,726,288
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....56,706,636	.....53,726,288

**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**

**THE STANDARD FIRE INSURANCE COMPANY**  
**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	20,000,000
2. Cost of cash equivalents acquired.....	.0	20,000,000
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	.0	40,000,000
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/ adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0



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

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

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

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

### 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	3 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
		City	State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Asia Pacific Growth Fund III, L.P.....	Palo Alto.....	CA..	H&Q Asia.....		08/17/1999.....	.....1	.....0	.....90	.....0	.....0	.....0.060
	RRE Ventures V, L.P.....	New York.....	NY..	RRE Ventures.....		08/02/2011.....	.....1	.....0	.....246,962	.....0	.....2,736,862	.....5.750
	Thompson Street Capital Partners III, L.P.....	St. Louis.....	MO..	Thompson Street Capital Partners.....		08/04/2011.....	.....3	.....0	.....89,072	.....0	.....2,092,637	.....3.600
	VMG Partners II, L.P.....	San Francisco.....	CA..	VMG Equity Partners.....		06/15/2011.....	.....3	.....0	.....97,342	.....0	.....2,526,040	.....3.890
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....0	.....433,466	.....0	.....7,355,539	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	AEW Partners V, L.P.....	Boston.....	MA..	AEW.....		07/31/2005.....	.....0	.....0	.....(72)	.....0	.....2,572,312	.....2.230
99.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....							.....0	.....(72)	.....0	.....2,572,312	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	CI Capital Investors II, L.P.....	New York.....	NY..	CI Capital Partners LLC.....		11/23/2010.....	.....3	.....0	.....213,013	.....0	.....5,726,227	.....2.410
	Global Infrastructure Partners II-A, L.P.....	New York.....	NY..	Global Infrastructure Partners.....		12/03/2011.....	.....0	.....0	.....535,980	.....0	.....9,143,515	.....1.560
	Gridiron Capital Fund II, L.P.....	New Caanan.....	CT..	Gridiron Capital.....		05/23/2011.....	.....3	.....0	.....45,854	.....0	.....1,207,419	.....3.280
	Level Equity Growth Partners I, L.P.....	New York.....	NY..	Level Equity Management LLC.....		04/06/2011.....	.....0	.....0	.....65,428	.....0	.....1,962,342	.....8.510
	Monomoy Capital Partners II, L.P.....	New York.....	NY..	Monomoy Capital Partners.....		09/17/2010.....	.....0	.....0	.....50,172	.....0	.....8,223,301	.....3.430
	Snow Phipps II, L.P.....	New York.....	NY..	Snow Phipps Group LLC.....		03/04/2011.....	.....3	.....0	.....(204,506)	.....0	.....1,682,990	.....1.680
99999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia.....							.....0	.....705,941	.....0	.....27,945,794	.....XXX.....
4499999.	Subtotal - Unaffiliated.....							.....0	.....1,139,335	.....0	.....37,873,644	.....XXX.....
4699999.	Totals.....							.....0	.....1,139,335	.....0	.....37,873,644	.....XXX.....

QE03

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 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	9 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
		City	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.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Asia Pacific Growth Fund III, L.P.....	Palo Alto.....	CA..	Distribution.....	08/17/1999	02/11/2016	.....1,680	.....0	.....0	.....0	.....0	.....0	.....0	.....1,680	.....1,680	.....0	.....0	.....0	.....0
	BCP V-S L.P.....	New York.....	NY..	Distribution.....	12/07/2005	02/24/2016	.....251,390	.....0	.....0	.....0	.....0	.....0	.....0	.....251,390	.....251,390	.....0	.....0	.....0	.....0
	Blackstone Capital Partners V L.P.....	New York.....	NY..	Distribution.....	12/07/2005	03/17/2016	.....862,915	.....0	.....0	.....0	.....0	.....0	.....0	.....862,915	.....862,915	.....0	.....0	.....0	.....0
	Thompson Street Capital Partners III, L.P.....	St. Louis.....	MO..	Distribution.....	08/04/2011	01/11/2016	.....4,190,442	.....0	.....0	.....0	.....0	.....0	.....0	.....4,190,442	.....4,190,442	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....5,306,426	.....0	.....0	.....0	.....0	.....0	.....0	.....5,306,426	.....5,306,426	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	AEW Partners V, L.P.....	Boston.....	MA..	Distribution.....	07/31/2005	03/31/2016	.....(4,072)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,072)	.....(4,072)	.....0	.....0	.....0	.....0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....(4,072)	.....0	.....0	.....0	.....0	.....0	.....0	.....(4,072)	.....(4,072)	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																			
	Oregon Evergreen Investor I, LLC.....	Wilmington.....	DE..	Return of Capital.....	03/02/2011	03/31/2016	.....270,000	.....0	.....0	.....0	.....0	.....0	.....0	.....270,000	.....270,000	.....0	.....0	.....0	.....0
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						.....270,000	.....0	.....0	.....0	.....0	.....0	.....0	.....270,000	.....270,000	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Global Infrastructure Partners II-A, L.P.....	New York.....	NY..	Distribution.....	12/03/2011	03/14/2016	.....728,788	.....0	.....0	.....0	.....0	.....0	.....0	.....728,788	.....728,788	.....0	.....0	.....0	.....0
	Snow Phipps II, L.P.....	New York.....	NY..	Distribution.....	03/04/2011	03/28/2016	.....(354,506)	.....0	.....0	.....0	.....0	.....0	.....0	.....(354,506)	.....(354,506)	.....0	.....0	.....0	.....0

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						374,282	0	0	0	0	0	0	374,282	374,282	0	0	0	0
4499999	Subtotal - Unaffiliated.....						5,676,636	0	0	0	0	0	0	5,676,636	5,676,636	0	0	0	0
4599999	Subtotal - Affiliated.....						270,000	0	0	0	0	0	0	270,000	270,000	0	0	0	0
4699999	Totals.....						5,946,636	0	0	0	0	0	0	5,946,636	5,946,636	0	0	0	0

QE03.1

### 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)
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
149843 U6 9	CECIL CO GENERAL OBLIGAT 3.000 2032 02.....		01/21/2016....	BAS-MERRILL LYNCH.....		2,198,731	2,165,000	0	1FE.....
208418 ZJ 5	CONROE ISD GO REF S2016 5.000 2033 02.....		01/14/2016....	J P MORGAN CHASE SECURITIES INC.....		6,086,150	5,000,000	6,944	1FE.....
363700 KC 8	GALLATIN CO SD #7 BOZEMA 4.000 2031 12.....		01/07/2016....	DA DAVIDSON.....		384,632	340,000	0	1FE.....
604195 B3 0	MINNETONKA ISD #276 GO R 3.250 2035 02.....		01/05/2016....	ROBERT W BAIRD & CO.....		388,607	385,000	0	1FE.....
779240 KH 2	ROUND ROCK ISD GO S2016 5.000 2032 08.....		01/13/2016....	WELLS FARGO SECURITIES.....		4,143,535	3,420,000	0	1FE.....
801283 GA 4	SANTA BARBARA CO CCD GO 5.000 2032 08.....		01/12/2016....	MORGAN STANLEY.....		2,043,735	1,640,000	0	1FE.....
938718 D8 3	WASHINGTON CO SD SAINT G 3.000 2031 03.....		01/12/2016....	CITIGROUP GLOBAL MARKETS.....		3,035,550	2,950,000	0	1FE.....
97217P KK 4	WILSON CO GENERAL OBLIGA 3.000 2030 04.....		03/15/2016....	PIPER JAFFRAY.....		3,642,939	3,550,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						21,923,879	19,450,000	6,944	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
575829 CC 8	MASSACHUSETTS CLEAN WATE 4.000 2033 02.....		01/27/2016....	BAS-MERRILL LYNCH.....		5,763,472	5,200,000	0	1FE.....
585395 2J 4	MELBOURNE WATER & SEWER 5.000 2033 10.....		03/15/2016....	RBC CAPITAL MARKETS.....		713,679	595,000	0	1FE.....
646066 RK 8	NEW JERSEY EDL FACS (PRI 5.000 2028 07.....		03/09/2016....	CITIGROUP GLOBAL MARKETS.....		6,485,820	5,115,000	0	1FE.....
64711N D4 4	NEW MEXICO FIN AUTH REV 3.500 2035 06.....		01/28/2016....	J P MORGAN CHASE SECURITIES INC.....		754,225	725,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						13,717,195	11,635,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
035242 AJ 5	ANHEUSER-BUSCH INBEV FIN 2.650 2021 02.....	R	01/13/2016....	DEUTSCHE BANC.....		996,870	1,000,000	0	1FE.....
037833 BY 5	APPLE INC 3.250 2026 02.....		03/17/2016....	DEUTSCHE BANC.....		1,029,830	1,000,000	2,799	1FE.....
G2967* AA 8	AVGO TL B1 1L 4.250 2023 02.....		03/30/2016....	BAS-MERRILL LYNCH.....		2,988,750	3,000,000	0	2FE.....
29364W AW 8	ENTERGY LOUISIANA 3.250 2028 04.....		03/17/2016....	BARCLAYS CAPITAL INC.....		999,900	1,000,000	0	1FE.....
37045X AQ 9	GENERAL MOTORS FINANCIAL 4.375 2021 09.....		03/21/2016....	CITIGROUP GLOBAL MARKETS.....		1,022,180	1,000,000	21,753	2FE.....
37045X BF 2	GENERAL MOTORS FINANCIAL 4.200 2021 03.....		02/25/2016....	J P MORGAN CHASE SECURITIES INC.....		999,290	1,000,000	0	1.....
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.....
000000 00 0	KAR AUCTION SERVICES TL 4.250 2023 02.....		03/04/2016....	J P MORGAN CHASE SECURITIES INC.....		3,960,000	4,000,000	0	4FE.....
842400 GD 9	SOUTHERN CALIFORNIA EDIS 2.400 2022 02.....		01/15/2016....	MORGAN STANLEY.....		1,359,729	1,363,000	15,447	1FE.....
91324P CV 2	UNITEDHEALTH GROUP INC 3.100 2026 03.....		02/22/2016....	WELLS FARGO SECURITIES.....		999,210	1,000,000	0	1FE.....
06738E AL 9	BARCLAYS PLC 3.250 2021 01.....	F	01/05/2016....	BARCLAYS CAPITAL INC.....		999,450	1,000,000	0	2FE.....
44987C AM 0	ING BANK NV (144A) 2.750 2021 03.....	F	03/15/2016....	DEUTSCHE BANC.....		999,030	1,000,000	0	1FE.....
000000 00 0	PETROS P&M LEASING INC 4.870 2035 11.....		01/14/2016....	PETROS PARTNERS.....		467,597	445,330	0	1Z.....
000000 00 0	PETROS PK CAMBRIDGE COUR 5.137 2035 09.....		01/19/2016....	PETROS PARTNERS.....		123,459	117,580	0	1Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....						17,944,104	17,925,910	39,999	XXX
8399997. Total Bonds - Part 3.....						53,585,179	49,010,910	46,944	XXX
8399999. Total Bonds.....						53,585,179	49,010,910	46,944	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						53,585,179	XXX	46,944	XXX

QE04

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

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
<b>Bonds - U.S. Government</b>																					
38373R	C9 8 GNR 2001-49 Z CMO 7.000		03/16/2016	PAID ON PRINCIPAL		300,086	300,086	299,764	299,211	0	875	0	875	0	300,086	0	0	0	3,808	10/16/2031	1
38378X	PZ 8 GNR 2014-130 A 2.099		03/16/2016	PAID ON PRINCIPAL		64,252	64,252	63,974	64,040	0	212	0	212	0	64,252	0	0	0	225	06/16/2040	1
0599999 Total Bonds - U.S. Government						364,338	364,338	363,737	363,252	0	1,087	0	1,087	0	364,338	0	0	0	4,033	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
041826	L2 2 ARLINGTON ISD GENERAL 5.000		02/15/2016	REDEEMED		6,915,000	6,915,000	7,396,007	6,921,574	0	(6,574)	0	(6,574)	0	6,915,000	0	0	0	172,875	02/15/2022	1
246001	XN 6 DELAWARE CO GENERAL OB 5.000		02/12/2016	REDEEMED		3,500,000	3,500,000	3,773,420	3,500,053	0	(53)	0	(53)	0	3,500,000	0	0	0	63,681	10/01/2021	1FE
262633	EY 2 DU PAGE CO GO REF S93 5.600		01/01/2016	REDEEMED		570,000	570,000	658,099	573,443	0	(3,443)	0	(3,443)	0	570,000	0	0	0	15,960	01/01/2021	1FE
467520	SN 3 JACKSON CO SD#7 LEES S 5.250		03/01/2016	REDEEMED		1,500,000	1,500,000	1,633,980	1,504,570	0	(4,570)	0	(4,570)	0	1,500,000	0	0	0	39,375	03/01/2024	1FE
467520	SQ 6 JACKSON CO SD#7 LEES S 5.250		03/01/2016	REDEEMED		1,185,000	1,185,000	1,271,090	1,187,931	0	(2,931)	0	(2,931)	0	1,185,000	0	0	0	31,106	03/01/2026	1FE
508624	EV 1 LAKE CO WOODLAND COMM 5.000		01/29/2016	REDEEMED		3,630,000	3,630,000	3,887,040	3,630,000	0	0	0	0	0	3,630,000	0	0	0	104,867	01/01/2019	1FE
591852	PS 1 MINNEAPOLIS ST PAUL GO 2.750		02/01/2016	MATURED		3,500,000	3,500,000	3,508,225	3,500,055	0	(55)	0	(55)	0	3,500,000	0	0	0	48,125	02/01/2016	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,800,000	20,800,000	22,127,862	20,817,628	0	(17,628)	0	(17,628)	0	20,800,000	0	0	0	475,988	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
05053*	AA 3 AUBURN HSG DEV CORP S7 7.400		03/15/2016	REDEEMED		5,497	5,497	5,497	5,497	0	0	0	0	0	5,497	0	0	0	68	04/15/2021	5*
160429	RD 0 CHARLESTON WTRWRKS & S 4.000		01/01/2016	MATURED		1,000,000	1,000,000	1,045,820	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,000	01/01/2016	1FE
373541	WD 9 GEORGIA MUN ELEC AUTH 6.375		01/01/2016	MATURED		3,520,000	3,520,000	4,430,046	3,520,000	0	0	0	0	0	3,520,000	0	0	0	112,200	01/01/2016	1FE
476595	AA 1 JERSEY CITY HSG FIN CO 7.400		03/01/2016	REDEEMED		63,082	63,082	63,082	63,082	0	0	0	0	0	63,082	0	0	0	780	12/01/2021	5*
60000*	AA 2 MILL POND TWR NONPROFI 7.125		03/15/2016	REDEEMED		16,346	16,346	16,346	16,346	0	0	0	0	0	16,346	0	0	0	196	07/15/2020	5*
796253	ZQ 8 SAN ANTONIO ELEC & GAS 5.000		02/01/2016	REDEEMED		11,125,000	11,125,000	11,634,636	11,129,695	0	(4,695)	0	(4,695)	0	11,125,000	0	0	0	278,125	02/01/2023	1FE
938865	BM 3 WASHINGTON HSG DEV COR 7.250		03/01/2016	REDEEMED		15,084	15,084	15,084	15,084	0	0	0	0	0	15,084	0	0	0	183	03/01/2020	1
938865	BL 5 WASHINGTON HSG DEV COR 7.250		03/01/2016	REDEEMED		14,297	14,297	14,297	14,297	0	0	0	0	0	14,297	0	0	0	173	06/01/2020	1
938865	BN 1 WASHINGTON HSG DEV COR 6.770		02/01/2016	REDEEMED		47,700	47,700	47,700	47,699	0	1	0	1	0	47,700	0	0	0	1,615	02/01/2020	1
31296L	B2 6 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		5,655	5,655	5,393	5,486	0	169	0	169	0	5,655	0	0	0	52	08/15/2033	1
31296L	QV 6 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		177	177	169	169	0	8	0	8	0	177	0	0	0	2	08/15/2033	1
31292H	X4 1 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		12,861	12,861	12,458	12,546	0	315	0	315	0	12,861	0	0	0	119	08/15/2033	1
31294K	Q7 3 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		88,605	88,605	89,962	88,809	0	(204)	0	(204)	0	88,605	0	0	0	725	05/15/2018	1
3128H3	W6 4 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		1,372	1,372	1,393	1,377	0	(4)	0	(4)	0	1,372	0	0	0	11	05/15/2018	1
3128H6	BP 8 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		961	961	975	963	0	(2)	0	(2)	0	961	0	0	0	8	07/15/2018	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		5,898	5,898	5,713	5,744	0	153	0	153	0	5,898	0	0	0	54	06/15/2033	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		47,874	47,874	49,201	49,214	0	(1,339)	0	(1,339)	0	47,874	0	0	0	473	04/15/2033	1
31283Y	4Y 1 FHLMC GOLD PASSTHRU 6.500		03/15/2016	PAID ON PRINCIPAL		3,421	3,421	3,410	3,409	0	12	0	12	0	3,421	0	0	0	37	05/15/2028	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500		03/15/2016	PAID ON PRINCIPAL		684	684	681	681	0	2	0	2	0	684	0	0	0	7	05/15/2028	1
31283Y	5C 8 FHLMC GOLD PASSTHRU 6.500		03/15/2016	PAID ON PRINCIPAL		37,007	37,007	36,890	36,877	0	130	0	130	0	37,007	0	0	0	599	05/15/2028	1
3133TE	FV 1 FHR 2065 Z CMO 6.500		03/15/2016	PAID ON PRINCIPAL		54,974	54,974	49,656	51,623	0	3,351	0	3,351	0	54,974	0	0	0	582	06/15/2028	1
3133TR	MZ 5 FHR 2285 Z CMO 6.500		03/15/2016	PAID ON PRINCIPAL		91,572	91,572	86,035	89,109	0	2,463	0	2,463	0	91,572	0	0	0	1,015	02/15/2031	1

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	Foreig 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)
3133TR	ZA 6 FHR 2292 Z CMO 6.500		03/15/2016	PAID ON PRINCIPAL		41,491	41,491	39,625	40,731	0	760	0	760	0	41,491	0	0	0	387	03/15/2031	1
31371H	K2 3 FNMA PASS TH #252413 6.500		03/25/2016	PAID ON PRINCIPAL		347	347	350	349	0	(2)	0	(2)	0	347	0	0	0	4	02/25/2029	1
31371K	5X 5 FNMA PASS TH #254762 5.000		03/25/2016	PAID ON PRINCIPAL		6,263	6,263	6,249	6,246	0	17	0	17	0	6,263	0	0	0	52	05/25/2023	1
31371L	DM 8 FNMA PASS TH #254908 5.000		03/25/2016	PAID ON PRINCIPAL		30,931	30,931	31,134	30,993	0	(62)	0	(62)	0	30,931	0	0	0	256	09/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		03/25/2016	PAID ON PRINCIPAL		7,537	7,537	7,554	7,525	0	13	0	13	0	7,537	0	0	0	55	11/25/2018	1
31378R	S5 9 FNMA PASS TH #406540 6.500		03/25/2016	PAID ON PRINCIPAL		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	0	12/25/2027	1
313615	UQ 7 FNMA PASS TH #50991 6.500		03/25/2016	PAID ON PRINCIPAL		3,788	3,788	3,559	3,670	0	118	0	118	0	3,788	0	0	0	40	02/25/2024	1
31387W	2L 0 FNMA PASS TH #596679 6.500		03/25/2016	PAID ON PRINCIPAL		8,175	8,175	8,369	8,622	0	(447)	0	(447)	0	8,175	0	0	0	109	09/25/2031	1
31388D	5H 7 FNMA PASS TH #602148 5.500		03/25/2016	PAID ON PRINCIPAL		3,648	3,648	3,618	3,632	0	15	0	15	0	3,648	0	0	0	33	09/25/2016	1
31388R	4L 8 FNMA PASS TH #612927 5.500		03/25/2016	PAID ON PRINCIPAL		6,418	6,418	6,487	6,412	0	6	0	6	0	6,418	0	0	0	59	12/25/2016	1
31390Q	R4 9 FNMA PASS TH #653107 5.500		03/25/2016	PAID ON PRINCIPAL		2,309	2,309	2,308	2,302	0	7	0	7	0	2,309	0	0	0	21	07/25/2017	1
31401B	YE 9 FNMA PASS TH #703709 5.000		03/25/2016	PAID ON PRINCIPAL		18,335	18,335	18,533	18,334	0	2	0	2	0	18,335	0	0	0	152	02/25/2018	1
31402D	GN 4 FNMA PASS TH #725705 5.000		03/25/2016	PAID ON PRINCIPAL		52,384	52,384	50,329	50,734	0	1,650	0	1,650	0	52,384	0	0	0	432	08/25/2034	1
31402E	S3 3 FNMA PASS TH #726938 4.500		03/25/2016	PAID ON PRINCIPAL		6,509	6,509	6,273	6,343	0	166	0	166	0	6,509	0	0	0	49	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759 4.500		03/25/2016	PAID ON PRINCIPAL		14,139	14,139	13,626	13,781	0	358	0	358	0	14,139	0	0	0	150	08/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		03/25/2016	PAID ON PRINCIPAL		8,976	8,976	8,651	8,748	0	228	0	228	0	8,976	0	0	0	85	08/25/2033	1
31403A	2X 2 FNMA PASS TH #743390 4.500		03/25/2016	PAID ON PRINCIPAL		8,008	8,008	8,026	7,996	0	13	0	13	0	8,008	0	0	0	61	11/25/2018	1
31403C	HG 9 FNMA PASS TH #744631 5.000		03/25/2016	PAID ON PRINCIPAL		50,824	50,824	50,547	50,584	0	241	0	241	0	50,824	0	0	0	474	10/25/2033	1
31403C	MF 5 FNMA PASS TH #744758 4.500		03/25/2016	PAID ON PRINCIPAL		2,492	2,492	2,500	2,488	0	4	0	4	0	2,492	0	0	0	22	10/25/2018	1
31403R	BN 7 FNMA PASS TH #755245 4.500		03/25/2016	PAID ON PRINCIPAL		13,512	13,512	13,557	13,494	0	18	0	18	0	13,512	0	0	0	86	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274 4.500		03/25/2016	PAID ON PRINCIPAL		7,133	7,133	7,149	7,122	0	11	0	11	0	7,133	0	0	0	53	12/25/2018	1
313921	B5 6 FNR 2001-59 Z CMO 7.000		03/25/2016	PAID ON PRINCIPAL		83,743	83,743	83,428	83,381	0	362	0	362	0	83,743	0	0	0	926	11/25/2031	1
31392B	PT 7 FNR 2001-81 QG CMO 6.500		03/25/2016	PAID ON PRINCIPAL		77,932	77,932	77,956	77,798	0	134	0	134	0	77,932	0	0	0	924	01/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		03/25/2016	PAID ON PRINCIPAL		7,436	7,436	7,737	7,680	0	(244)	0	(244)	0	7,436	0	0	0	83	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		03/25/2016	PAID ON PRINCIPAL		464,850	464,850	447,055	459,027	0	5,823	0	5,823	0	464,850	0	0	0	3,887	12/25/2023	1
319999	Total Bonds - U.S. Special Revenue and Special Assessment					17,085,274	17,085,274	18,519,090	17,075,724	0	9,550	0	9,550	0	17,085,274	0	0	0	425,424	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

01310#	AB 5 ALBLLC TLB3 1L 5.125		03/31/2016	PAID ON PRINCIPAL		93,750	93,750	92,344	93,047	65	639	0	703	0	93,750	0	0	0	1,215	08/25/2019	3FE
03759*	AA 5 APEX TOOL GROUP TL B 1 4.500		03/31/2016	PAID ON PRINCIPAL		8,750	8,750	8,825	8,400	396	(46)	0	350	0	8,750	0	0	0	100	02/01/2020	4FE
038521	F* 6 ARAMARK CORP EXT TLE 1 3.250		03/31/2016	PAID ON PRINCIPAL		107,143	107,143	106,699	106,834	0	308	0	308	0	107,143	0	0	0	880	09/07/2019	3FE
G2967*	AA 8 AVGO TL B 1L 3.750		02/01/2016	PAID ON PRINCIPAL		1,712,034	1,712,034	1,703,473	1,705,162	0	6,872	0	6,872	0	1,712,034	0	0	0	8,560	05/06/2021	2FE
05578M	A* 3 BMC TL B 1L 5.000		03/31/2016	PAID ON PRINCIPAL		10,000	10,000	9,900	8,400	1,528	72	0	1,600	0	10,000	0	0	0	126	09/10/2020	4FE
163851	A* 9 CHEMOURS TL B 3.750		03/31/2016	PAID ON PRINCIPAL		6,250	6,250	6,219	5,719	501	30	0	531	0	6,250	0	0	0	59	05/12/2022	3FE
172441	B@ 5 CINEMARK USA TL B 1L 3.620		03/31/2016	PAID ON PRINCIPAL		15,069	15,069	15,142	15,031	86	(48)	0	39	0	15,069	0	0	0	115	05/08/2022	3FE
17275R	AC 6 CISCO SYSTEMS 5.500		02/22/2016	MATURED		1,000,000	1,000,000	1,155,680	1,005,243	0	(5,243)	0	(5,243)	0	1,000,000	0	0	0	27,500	02/22/2016	1FE

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)	
205363 AL 8	COMPUTER SCIENCES CORP 6.500	03/17/2016	REDEEMED		1,098,676	1,000,000	995,750	998,700	0	227	0	227	0	998,926	0	99,749	99,749	32,866	03/15/2018	2FE	
23918K D@ 4	DAVITA TL B 1L 3.500	03/31/2016	PAID ON PRINCIPAL		7,500	7,500	7,519	7,490	26	(16)	0	10	0	7,500	0	0	0	66	06/24/2021	3FE	
313305 AA 2	FEDEX CORP (144A) 2.625	01/15/2016	REDEEMED		393,593	393,593	393,593	393,592	0	1	0	1	0	393,593	0	0	0	5,166	01/15/2018	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	
35671D AW 5	FREEMPORT MCMORAN C&G 2.150	03/17/2016	CITIGROUP GLOBAL MARKETS		965,000	1,000,000	998,800	999,701	0	62	0	62	0	999,762	0	(34,762)	(34,762)	12,004	03/01/2017	2FE	
37045X BF 2	GENERAL MOTORS FINANCI 4.200	03/21/2016	CITIGROUP GLOBAL MARKETS		1,020,360	1,000,000	999,290	999,290	0	(21)	0	(21)	0	999,269	0	21,091	21,091	0	03/01/2021	1	
471109 C@ 5	JAH TL B1 1L 3.182	03/31/2016	PAID ON PRINCIPAL		11,297	11,297	11,357	11,282	60	(44)	0	16	0	11,297	0	0	0	91	09/30/2020	3FE	
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	1,031,900	1,001,453	0	(1,453)	0	(1,453)	0	1,000,000	0	0	0	15,500	03/15/2016	2FE	
48238T A# 6	KAR AUCTION SERVICES T 3.125	03/09/2016	PAID ON PRINCIPAL		3,921,444	3,921,444	3,918,231	3,901,837	18,056	1,552	0	19,607	0	3,921,444	0	0	0	24,432	03/11/2017	3FE	
50075N BB 9	KRAFT FOODS INC 4.125	02/09/2016	MATURED		2,000,000	2,000,000	1,993,160	1,999,720	0	280	0	280	0	2,000,000	0	0	0	41,250	02/09/2016	2FE	
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000	03/31/2016	PAID ON PRINCIPAL		13,710	13,710	1,302	0	775	12,936	0	13,710	0	13,710	0	0	0	0	01/14/2011	6*	
538034 A@ 8	LIVE NATION TL B1 1L 3.500	03/31/2016	PAID ON PRINCIPAL		6,250	6,250	6,250	6,219	31	0	0	31	0	6,250	0	0	0	55	08/16/2020	3FE	
563571 D* 6	MANITOWOC TL B 1L 3.250	03/03/2016	PAID ON PRINCIPAL		1,792,500	1,792,500	1,802,956	1,671,506	128,677	(7,683)	0	120,994	0	1,792,500	0	0	0	10,195	01/03/2021	3FE	
594087 B* 8	MICHAELS STORES TL B2 3.750	01/29/2016	PAID ON PRINCIPAL		12,500	12,500	12,531	12,391	128	(18)	0	109	0	12,500	0	0	0	118	01/28/2020	3FE	
608190 AH 7	MOHAWK INDUSTRIES 6.125	01/15/2016	MATURED		1,000,000	1,000,000	1,063,500	1,001,977	0	(1,977)	0	(1,977)	0	1,000,000	0	0	0	30,625	01/15/2016	2FE	
66989H AG 3	NOVARTIS CAPITAL 3.400	03/22/2016	JEFFERIES & CO INC		1,065,800	1,000,000	992,870	994,002	0	156	0	156	0	994,158	0	71,642	71,642	13,411	05/06/2024	1FE	
748767 B# 6	QUINTILES TL B 3.250	03/31/2016	PAID ON PRINCIPAL		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	10	05/12/2022	2FE	
74927@ AC 7	REXNORD TLB (EXT. 8/20 4.000	03/31/2016	PAID ON PRINCIPAL		10,214	10,214	10,264	9,908	334	(28)	0	306	0	10,214	0	0	0	103	08/21/2020	4FE	
76242# AA 2	RHP TL B 1L 3.500	03/31/2016	PAID ON PRINCIPAL		6,250	6,250	6,284	6,203	74	(28)	0	47	0	6,250	0	0	0	55	01/15/2021	3FE	
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	03/24/2016	REDEEMED		775,768	688,000	833,367	770,927	0	(5,849)	0	(5,849)	0	765,078	0	10,690	10,690	23,277	03/01/2019	1FE	
797440 BT 0	SAN DIEGO G & E 1.914	02/01/2016	REDEEMED		142,857	142,857	142,857	142,855	0	2	0	2	0	142,857	0	0	0	1,367	02/01/2022	1FE	
78411* AD 1	SBAC TL B 2L 3.250	03/31/2016	PAID ON PRINCIPAL		2,500	2,500	2,475	2,450	26	24	0	50	0	2,500	0	0	0	25	06/10/2022	3FE	
78411* AC 3	SBAC TLB 1L 3.250	03/31/2016	PAID ON PRINCIPAL		7,500	7,500	7,469	7,350	126	24	0	150	0	7,500	0	0	0	62	03/24/2021	3FE	
893647 C@ 4	TRANSIGM INC TL C 1L 3.750	03/31/2016	PAID ON PRINCIPAL		10,983	10,983	10,965	10,653	314	15	0	329	0	10,983	0	0	0	104	02/28/2020	3FE	
92343V AV 6	VERIZON COMMUNICATIONS 6.350	03/22/2016	TENDERED		1,133,320	1,000,000	985,180	993,987	0	538	0	538	0	994,525	0	138,795	138,795	0	04/01/2019	2FE	
92343V BD 5	VERIZON COMMUNICATIONS 2.000	03/22/2016	TENDERED		2,014,400	2,000,000	1,987,460	1,997,791	0	660	0	660	0	1,998,451	0	15,949	15,949	0	11/01/2016	2FE	
94688@ AA 8	WCA WASTE TL B 1L 4.000	03/31/2016	PAID ON PRINCIPAL		12,500	12,500	12,435	12,313	161	26	0	188	0	12,500	0	0	0	62	03/23/2018	4FE	
948626 D@ 2	WEIGHT WATCHERS TL B2 4.000	03/31/2016	PAID ON PRINCIPAL		5,929	5,929	2,861	3,079	0	2,850	0	2,850	0	5,929	0	0	0	110	04/02/2020	4	
97381W C@ 1	WINDSTREAM CORP TL B5 3.500	03/31/2016	PAID ON PRINCIPAL		2,500	2,500	2,475	2,400	86	14	0	100	0	2,500	0	0	0	22	08/08/2019	3FE	
989207 A* 6	ZEBRA TECHNOLOGIES COR 4.750	02/23/2016	PAID ON PRINCIPAL		145,455	145,455	144,364	144,503	0	951	0	951	0	145,455	0	0	0	1,772	10/27/2021	3FE	
878744 AA 9	TECK RESOURCES 3.000	03/02/2016	MORGAN STANLEY		775,000	1,000,000	997,050	615,000	383,566	100	0	383,666	0	998,666	0	(223,666)	(223,666)	15,500	03/01/2019	4FE	
65504L AC 1	NOBLE HLDG INTL 4.900	03/18/2016	CREDIT SUISSE FIRST BOSTO		745,000	1,000,000	1,087,940	1,064,623	0	(2,998)	0	(2,998)	0	1,061,625	0	(316,625)	(316,625)	31,578	08/01/2020	2FE	
806859 AA 2	SCHLUMBERGER SA (144A) 2.650	01/15/2016	MATURED		1,000,000	1,000,000	998,270	999,973	0	27	0	27	0	1,000,000	0	0	0	13,250	01/15/2016	1FE	
00190V BH 3	ASG 2011-1 1A85 CMO (1 4.000	03/28/2016	PAID ON PRINCIPAL		121,216	121,216	121,216	120,908	0	307	0	307	0	121,216	0	0	0	883	09/28/2035	1FM	
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750	03/25/2016	PAID ON PRINCIPAL		71,806	71,806	72,600	71,596	0	210	0	210	0	71,806	0	0	0	587	09/25/2018	1FM	

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
12669G DH 1	CWHL 2004-J8 1A1 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		143,775	143,775	143,685	143,325	0	449	0	449	0	143,775	0	0	0	1,401	11/25/2019	1FM
126671 R3 2	CWL 2003-5 AF6 4.804		03/25/2016	PAID ON PRINCIPAL		288,982	288,982	288,323	288,004	0	978	0	978	0	288,982	0	0	0	2,024	01/25/2034	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		8,209	8,209	8,241	8,185	0	24	0	24	0	8,209	0	0	0	63	09/25/2018	1FM
66987X CD 5	NHEL 2003-1 A1 1.193		03/25/2016	PAID ON PRINCIPAL		5,180	5,180	4,534	4,335	0	845	0	845	0	5,180	0	0	0	9	05/25/2033	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2016	PAID ON PRINCIPAL		15,432	15,432	15,430	15,391	0	41	0	41	0	15,432	0	0	0	107	12/25/2033	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		23,287	23,287	22,865	23,113	0	174	0	174	0	23,287	0	0	0	157	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		15,378	15,378	15,475	15,330	0	49	0	49	0	15,378	0	0	0	124	09/25/2018	1FM
55312V AD 0	MLCFC 2006-4 A3 5.172		03/12/2016	PAID ON PRINCIPAL		72,421	72,421	74,837	72,680	0	(260)	0	(260)	0	72,421	0	0	0	825	12/12/2049	1FM
3899999	Total Bonds - Industrial and Miscellaneous					26,818,738	26,913,414	27,430,008	26,495,864	535,017	4,995	0	540,011	0	27,035,875	0	(217,137)	(217,137)	360,496	XXX	XXX
8399997	Total Bonds - Part 4					65,068,350	65,163,027	68,440,697	64,752,467	535,017	(1,996)	0	533,021	0	65,285,487	0	(217,137)	(217,137)	1,265,941	XXX	XXX
8399999	Total Bonds					65,068,350	65,163,027	68,440,697	64,752,467	535,017	(1,996)	0	533,021	0	65,285,487	0	(217,137)	(217,137)	1,265,941	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					65,068,350	XXX	68,440,697	64,752,467	535,017	(1,996)	0	533,021	0	65,285,487	0	(217,137)	(217,137)	1,265,941	XXX	XXX

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

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**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**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**Sch. E - Pt. 1**  
**NONE**

**Sch. E - Pt. 2**  
**NONE**