

QUARTERLY STATEMENT

AS OF JUNE 30, 2016

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Doreen Spadorcia, Andy Francis Bessette, Bruce Richard Jones, 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 TOCZYDŁOWSKI

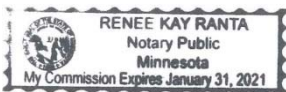
STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2016
Notary Public
My Commission Expires January 31, 2021



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.....	3,034,876,306	0	3,034,876,306	2,988,177,972
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	107,817,169	0	107,817,169	105,534,206
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....(4,603,671)), cash equivalents (\$.....0) and short-term investments (\$....131,131,980).....	126,528,309	0	126,528,309	53,667,458
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	2	0	2	16,144
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	12,439,357	0	12,439,357	13,241,102
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,281,661,143	0	3,281,661,143	3,160,636,882
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	33,213,981	0	33,213,981	34,538,191
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	124,265,764	7,488,482	116,777,281	111,957,364
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....5,116,997 earned but unbilled premiums).....	211,023,952	1,191,681	209,832,271	189,033,416
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	3,343,990	296,951	3,047,039	3,528,173
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,884,109	0	8,884,109	(7,588,144)
16.2 Funds held by or deposited with reinsured companies.....	293,872	0	293,872	389,089
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	30,902,923
18.2 Net deferred tax asset.....	24,802,626	0	24,802,626	24,180,626
19. Guaranty funds receivable or on deposit.....	215,966	0	215,966	252,106
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	79,397	79,397	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	11,950,643	0	11,950,643	6,539,498
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	9,832,138	342,987	9,489,151	10,954,746
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,709,567,582	9,399,498	3,700,168,084	3,565,324,870
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,709,567,582	9,399,498	3,700,168,084	3,565,324,870

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Equities and deposits in pools and associations.....	3,802,778	0	3,802,778	4,545,708
2502. Amounts receivable under high deductible policies.....	2,590,263	259,107	2,331,156	3,275,634
2503. State surcharges receivable.....	2,093,459	0	2,093,459	1,997,039
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,345,638	83,880	1,261,758	1,136,366
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	9,832,138	342,987	9,489,151	10,954,746

UNITED STATES FIDELITY AND GUARANTY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....180,224,118).....	1,282,324,615	1,277,334,379
2. Reinsurance payable on paid losses and loss adjustment expenses.....	63,645,147	54,781,300
3. Loss adjustment expenses.....	294,790,889	294,353,863
4. Commissions payable, contingent commissions and other similar charges.....	20,258,264	27,953,364
5. Other expenses (excluding taxes, licenses and fees).....	20,565,842	28,044,231
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,159,602	15,263,418
7.1 Current federal and foreign income taxes (including \$.....23,502,816 on realized capital gains (losses)).....	2,504,636	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....3,949,458 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).....	436,510,164	417,241,796
10. Advance premium.....	678,732	678,732
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	2,331,713	2,123,045
12. Ceded reinsurance premiums payable (net of ceding commissions).....	13,016,469	10,344,905
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	2,439,859	2,660,424
15. Remittances and items not allocated.....	0	(55,921)
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	46,847,692	0
22. Payable for securities lending.....	12,439,357	13,241,102
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	14,107,497	12,439,778
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,226,620,478	2,156,404,414
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,226,620,478	2,156,404,414
29. Aggregate write-ins for special surplus funds.....	3,017,391	3,196,673
30. Common capital stock.....	35,214,075	35,214,075
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	236,805,261	236,805,261
35. Unassigned funds (surplus).....	1,198,510,879	1,133,704,446
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,473,547,606	1,408,920,456
38. Totals (Page 2, Line 28, Col. 3).....	3,700,168,084	3,565,324,870

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	16,214,034	14,767,841
2502. Escheat liability.....	865,086	865,086
2503. Retroactive reinsurance reserve assumed.....	53,693	53,880
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(3,025,316)	(3,247,030)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	14,107,497	12,439,778
2901. Special surplus from retroactive reinsurance.....	3,017,391	3,196,673
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	3,017,391	3,196,673
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....265,799).....	435,940	594,133	521,115
1.2 Assumed..... (written \$....478,256,090).....	462,356,361	445,910,331	903,162,766
1.3 Ceded..... (written \$....(2,879,000)).....	766,401	1,240,661	1,537,768
1.4 Net..... (written \$....481,400,889).....	462,025,899	445,263,803	902,146,114
DEDUCTIONS:			
2. Losses incurred (current accident year \$....256,379,357):			
2.1 Direct.....	(83,785,309)	(6,418,941)	(6,683,455)
2.2 Assumed.....	192,994,475	226,634,975	429,667,865
2.3 Ceded.....	(136,732,115)	(1,048,524)	(1,758,614)
2.4 Net.....	245,941,282	221,264,558	424,743,024
3. Loss adjustment expenses incurred.....	50,748,363	48,285,163	105,169,847
4. Other underwriting expenses incurred.....	143,967,868	138,277,053	277,870,908
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	440,657,513	407,826,774	807,783,779
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	21,368,386	37,437,029	94,362,334
INVESTMENT INCOME			
9. Net investment income earned.....	54,270,835	74,285,647	164,074,810
10. Net realized capital gains (losses) less capital gains tax of \$....1,872,250.....	3,888,703	331,639	41,867,901
11. Net investment gain (loss) (Lines 9 + 10).....	58,159,539	74,617,287	205,942,711
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....243,526 amount charged off \$....986,592).....	(743,066)	(860,778)	(1,811,622)
13. Finance and service charges not included in premiums.....	1,645,581	1,648,315	3,296,923
14. Aggregate write-ins for miscellaneous income.....	(122,646)	(229,651)	(282,874)
15. Total other income (Lines 12 through 14).....	779,869	557,885	1,202,427
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	80,307,794	112,612,201	301,507,472
17. Dividends to policyholders.....	802,844	731,600	1,516,298
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	79,504,950	111,880,601	299,991,174
19. Federal and foreign income taxes incurred.....	16,956,749	21,796,177	15,713,090
20. Net income (Line 18 minus Line 19) (to Line 22).....	62,548,201	90,084,424	284,278,084
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,408,920,456	2,466,231,987	2,466,231,987
22. Net income (from Line 20).....	62,548,201	90,084,424	284,278,084
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(134,073).....	2,071,398	2,912,699	(14,706,713)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	487,927	(719,258)	(51,631,832)
27. Change in nonadmitted assets.....	(480,376)	(411,072)	(251,070)
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	(100,000,000)	(1,275,000,000)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	64,627,150	(8,133,207)	(1,057,311,531)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,473,547,606	2,458,098,780	1,408,920,456

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(10,067)	(35,860)	(48,692)
1402. Profit and loss, miscellaneous.....	(19,040)	(82,923)	(63,607)
1403. Retroactive reinsurance gain/loss.....	(93,539)	(110,867)	(170,576)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(122,646)	(229,651)	(282,874)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	458,242,885	447,242,279	912,865,879
2. Net investment income.....	63,860,088	87,843,932	200,574,107
3. Miscellaneous income.....	779,869	557,885	1,202,427
4. Total (Lines 1 through 3).....	522,882,843	535,644,096	1,114,642,412
5. Benefit and loss related payments.....	248,464,235	170,991,738	410,427,957
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	210,121,519	230,067,625	401,578,871
8. Dividends paid to policyholders.....	594,176	564,288	1,444,233
9. Federal and foreign income taxes paid (recovered) net of \$.....218,444 tax on capital gains (losses).....	(14,578,559)	27,491,053	52,505,124
10. Total (Lines 5 through 9).....	444,601,371	429,114,704	865,956,185
11. Net cash from operations (Line 4 minus Line 10).....	78,281,472	106,529,392	248,686,227
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	317,094,405	372,044,420	1,388,954,909
12.2 Stocks.....	36,979	0	119,445
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	15,105	0	600,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	2	2
12.7 Miscellaneous proceeds.....	47,649,437	5,275,860	287,395
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	364,795,926	377,320,281	1,389,961,751
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	366,677,258	321,418,454	353,863,899
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	400,000	0	0
13.6 Miscellaneous applications.....	0	12,759,455	12,863,926
13.7 Total investments acquired (Lines 13.1 to 13.6).....	367,077,258	334,177,909	366,727,824
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,281,332)	43,142,373	1,023,233,927
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	(100,000,000)	(1,275,000,000)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(3,139,289)	(62,964,709)	(29,099,655)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,139,289)	(162,964,709)	(1,304,099,655)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	72,860,851	(13,292,944)	(32,179,501)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	53,667,458	85,846,959	85,846,959
19.2 End of period (Line 18 plus Line 19.1).....	126,528,309	72,554,015	53,667,458
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	4,350,670	2,079,540	3,582,540

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2016</u>	<u>December 31, 2015</u>
1. United States Fidelity and Guaranty Company state basis	CT	\$ 62,548,201	\$ 284,278,084
2. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
3. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 62,548,201</u>	<u>\$ 284,278,084</u>
<u>Surplus</u>			
5. United States Fidelity and Guaranty Company state basis	CT	\$ 1,473,547,606	\$ 1,408,920,456
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 1,473,547,606</u>	<u>\$ 1,408,920,456</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(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	\$	224,732
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	-
	2. 12 Months or Longer	\$	5,301,724

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

In March 2016, the Company sold \$22.7 million of securities to the Travelers Money Market Liquidity Pool.

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2016:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 3,754,211	\$ -	\$ 3,754,211
Total securities at fair value	\$ -	\$ 3,754,211	\$ -	\$ 3,754,211

At June 30, 2016, the Company also holds Level 3 non-redeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

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

- (2) Not applicable.
- (3) Not applicable.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.
- (5) Not applicable.

B. Not applicable.

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

(At June 30, 2016)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 131,131,980	\$ 131,131,980	\$ 24,100,517	\$ 107,031,463	\$ -	\$ -
Long term bonds	3,240,420,877	3,034,876,306	51,802,178	3,188,401,149	217,550	-
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-

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

D. Not applicable.

Note 21 - Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 4, 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.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2016 to June 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$11,583,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding environmental reserves), other liability – claims made, special property, commercial auto liability and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for environmental reserves in the other liability – occurrence 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 workers' compensation line for accident year 2015 as well as "Prior" accident years, (ii) the other liability – occurrence line for both primary and excess coverages for accident years 2011 and 2015, (iii) the other liability – claims made line for accident years 2007 through 2011, (iv) the special property line driven by non-weather related losses primarily for accident year 2014, (v) the commercial auto liability line for accident years 2010 and prior and (vi) the auto physical damage line for accident years 2014 and 2015. These improvements were partially offset by (i) 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 and (ii) unfavorable development for environmental reserves in the other liability – occurrence line for "Prior" accident years. 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

In 2009, Travelers Property Casualty Corp. (TPC) and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. In January 2016, the remaining objections to the Amended Plan were dismissed and in the second quarter of 2016, TPC fully satisfied its obligation under the Agreement by making payments totaling \$524 million, of which \$518 million was related to asbestos reserves. The Company's allocable share of the payments resulted in a \$22.8 million decrease to the Company's direct asbestos reserves and a \$20.1 million decrease to the Company's net of ceded reinsurance asbestos reserves. The Company's obligations under the Agreement were included in its claim and claim adjustment expense reserves at March 31, 2016 and December 31, 2015.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

- A. No significant change.
- B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. ("Travelers") adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.

This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

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

14.2 If yes, please complete the following:

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	105,496,780	107,817,169
	0	0
	0	0
	0	0
\$	105,496,780	\$ 107,817,169
\$	0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 12,439,357
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 12,439,357
- 16.3 Total payable for securities lending reported on the liability page: \$ 12,439,357

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []
- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	6,761,456	6,761,456	0	0	39,029	39,029
Total	XXX	XXX	0	0	6,761,456	6,761,456	0	0	39,029	39,029

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		11,072	21,790	724,812	4,006,935	26,696,319	29,141,989
2. Alaska.....AK.....L.....		(1,725)	0	2,549	410,150	2,010,418	2,257,303
3. Arizona.....AZ.....L.....		56,326	2,738	237,675	3,099,895	10,928,718	9,793,225
4. Arkansas.....AR.....L.....		1,011	411	580,688	205,515	8,353,139	10,773,243
5. California.....CA.....L.....		(35,807)	1,685	9,579,932	18,699,677	174,565,053	229,428,826
6. Colorado.....CO.....L.....		38,561	10,973	150,265	126,167	4,613,372	6,171,242
7. Connecticut.....CT.....L.....		(11,349)	9,066	434,714	832,477	8,346,355	10,803,980
8. Delaware.....DE.....L.....		(28,435)	175	(738,291)	74,965	3,396,834	2,830,848
9. District of Columbia.....DC.....L.....		15,763	15,650	(3,189)	(2,073)	484,969	764,701
10. Florida.....FL.....L.....		6,275	35,754	3,113,170	2,199,075	36,190,275	51,744,754
11. Georgia.....GA.....L.....		11,358	(26,151)	199,565	(3,961,507)	10,548,980	13,675,615
12. Hawaii.....HI.....L.....		854	183	2,811	29,814	898,312	1,108,616
13. Idaho.....ID.....L.....		3,655	0	4,209	33,500	1,254,010	1,538,680
14. Illinois.....IL.....L.....		(20,140)	8,196	122,377	648,057	19,810,432	24,318,833
15. Indiana.....IN.....L.....		21,952	50,452	193,387	(330,917)	8,351,092	10,894,889
16. Iowa.....IA.....L.....		100	(934)	105,898	179,760	7,017,061	8,606,194
17. Kansas.....KS.....L.....		4,243	3,532	408,550	45,520	4,821,046	6,580,260
18. Kentucky.....KY.....L.....		(6,994)	4,573	178,842	1,152,748	14,994,501	16,692,377
19. Louisiana.....LA.....L.....		(877)	(51,523)	649,923	1,160,836	14,186,970	16,065,894
20. Maine.....ME.....L.....		(165)	1,386	(371,352)	89,515	3,484,109	3,880,835
21. Maryland.....MD.....L.....		3,551	6,791	167,995	871,633	7,708,674	7,704,968
22. Massachusetts.....MA.....L.....		8,973	4,374	610,091	1,080,836	16,688,281	19,302,775
23. Michigan.....MI.....L.....		(7,670)	2,025	1,579,861	2,556,516	112,319,177	119,798,192
24. Minnesota.....MN.....L.....		0	0	326,697	1,069,633	11,160,622	13,331,969
25. Mississippi.....MS.....L.....		168	20,648	579,502	788,794	22,277,911	23,011,744
26. Missouri.....MO.....L.....		408	832	1,938,623	2,304,957	15,410,026	17,522,342
27. Montana.....MT.....L.....		1,200	1,525	302,907	149,450	3,646,596	4,717,139
28. Nebraska.....NE.....L.....		8,302	300	71,770	225,234	4,621,006	5,264,840
29. Nevada.....NV.....L.....		(30,711)	750	(55,437)	(42,692)	3,299,635	4,103,629
30. New Hampshire.....NH.....L.....		100	(525)	16,606	21,550	1,275,847	1,635,554
31. New Jersey.....NJ.....L.....		(13,922)	3,377	1,482,054	322,298	36,891,450	41,302,105
32. New Mexico.....NM.....L.....		1,259	3,089	244,244	380,299	15,034,948	15,968,850
33. New York.....NY.....L.....		50,426	34,138	8,987,730	2,841,537	34,874,030	43,417,333
34. North Carolina.....NC.....L.....		6,532	(133,392)	1,290,512	1,491,050	12,277,235	14,831,563
35. North Dakota.....ND.....L.....		1,153	800	17,354	0	358,143	297,656
36. Ohio.....OH.....L.....		6,978	7,147	(17,692)	182,288	13,198,253	13,494,311
37. Oklahoma.....OK.....L.....		680	0	495,314	537,578	15,795,971	18,227,215
38. Oregon.....OR.....L.....		(5,813)	1,000	90,427	313,030	7,004,715	6,676,202
39. Pennsylvania.....PA.....L.....		66,559	16,327	6,480,907	(5,470,698)	46,667,448	64,349,401
40. Rhode Island.....RI.....L.....		0	0	25,600	19,688	2,741,511	2,921,330
41. South Carolina.....SC.....L.....		12,620	(6,972)	237,846	460,180	10,489,948	12,110,178
42. South Dakota.....SD.....L.....		0	0	46,699	(124,104)	1,195,738	1,330,991
43. Tennessee.....TN.....L.....		18,804	(30,814)	286,069	387,658	17,176,213	20,394,434
44. Texas.....TX.....L.....		2,079	765	1,419,833	1,156,437	37,162,070	41,850,777
45. Utah.....UT.....L.....		6,763	100	24,331	31,911	2,737,448	4,369,837
46. Vermont.....VT.....L.....		250	0	89,879	616,471	3,797,988	5,528,612
47. Virginia.....VA.....L.....		10,976	22,561	1,134,593	810,397	23,686,186	25,368,371
48. Washington.....WA.....L.....		243	200	133,557	211,886	2,305,401	3,258,296
49. West Virginia.....WV.....L.....		9,947	11,964	266,906	181,419	1,851,885	1,921,706
50. Wisconsin.....WI.....L.....		27,765	380	1,005,237	2,490,136	30,189,911	31,708,409
51. Wyoming.....WY.....L.....		8,121	63,007	(450)	(450)	286,435	369,055
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		4,380	0	(115,467)	(465,193)	320,424	718,515
55. US Virgin Islands.....VI.....L.....		0	0	0	0	6,596	12,481
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	31,997	39,516
59. Totals.....	(a).....53	265,799	118,353	44,740,633	44,099,838	875,441,685	1,043,932,605

DETAILS OF WRITE-INS

58001. Other Alien Combined.....	XXX	0	0	0	0	31,995	39,514
58002. GBR United Kingdom.....	XXX	0	0	0	0	2	2
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	31,997	39,516

(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	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Aprilgrange Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... St. Paul Surety Europe Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	

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 Latam S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil					
...	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				
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110				
...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094				
...	Travelers TLD, LLC	Delaware	06-0566050				
...	Tiercel, LLC	Delaware	06-0566050				
...	Redstart, LLC	Delaware	06-0566050				
...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079				

Q11.1

Notes:
 * Denotes affiliated insurer
 Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566030				Constitution Plaza, Inc.	CT	NIA	Travelers Property Casualty Corp	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560270..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
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....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli 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.	
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.	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

UNITED STATES FIDELITY AND GUARANTY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	.0	(286)	0.0	0.0
2. Allied lines.....	.0	(48,503)	.00	.00
3. Farmowners multiple peril.....	.0	0	.00	.00
4. Homeowners multiple peril.....	.0	0	.00	.00
5. Commercial multiple peril.....	.0	(414,196)	.00	.00
6. Mortgage guaranty.....	.0	0	.00	.00
8. Ocean marine.....	.0	2,780	.00	.00
9. Inland marine.....	.0	(3,702)	.00	.00
10. Financial guaranty.....	.0	0	.00	.00
11.1. Medical professional liability - occurrence.....	.0	0	.00	.00
11.2. Medical professional liability - claims-made.....	.0	0	.00	.00
12. Earthquake.....	.0	0	.00	.00
13. Group accident and health.....	.0	0	.00	.00
14. Credit accident and health.....	.0	0	.00	.00
15. Other accident and health.....	.0	0	.00	.00
16. Workers' compensation.....	301,796	(27,046,110)	(8,961.7)	(1,212.9)
17.1. Other liability-occurrence.....	(661,247)	(6,072,478)	918.3	.00
17.2. Other liability-claims made.....	.0	112,761	.00	.00
17.3. Excess workers' compensation.....	.0	(44,701,446)	.00	.00
18.1. Products liability-occurrence.....	.0	(1,410,987)	.00	.00
18.2. Products liability-claims made.....	.0	(187)	.00	.00
19.1, 19.2 Private passenger auto liability.....	.0	(4,679)	.00	.00
19.3, 19.4 Commercial auto liability.....	(1,408)	(2,148,307)	152,578.6	(401,494.6)
21. Auto physical damage.....	56	1,370,335	2,447,026.9	(1,284,906.3)
22. Aircraft (all perils).....	.0	(4,715)	.00	.00
23. Fidelity.....	1,400	(14,506)	(1,035.8)	(1,057.1)
24. Surety.....	795,342	(3,401,603)	(427.7)	(825.0)
26. Burglary and theft.....	.0	520	.00	.00
27. Boiler and machinery.....	.0	0	.00	.00
28. Credit.....	.0	0	.00	.00
29. International.....	.0	0	.00	.00
30. Warranty.....	.0	0	.00	.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	.00	.00
35. Totals.....	435,940	(83,785,309)	(19,219.5)	(1,080.4)

DETAILS OF WRITE-INS

3401.....	.0	0	.00	.00
3402.....	.0	0	.00	.00
3403.....	.0	0	.00	.00
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	0	.00	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	0	.00	.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.....	0	.0	.0
2. Allied lines.....	0	.0	.0
3. Farmowners multiple peril.....	0	.0	.0
4. Homeowners multiple peril.....	0	.0	.0
5. Commercial multiple peril.....	0	.0	.0
6. Mortgage guaranty.....	0	.0	.0
8. Ocean marine.....	0	.0	.0
9. Inland marine.....	0	.0	.0
10. Financial guaranty.....	0	.0	.0
11.1. Medical professional liability - occurrence.....	0	.0	.0
11.2. Medical professional liability - claims made.....	0	.0	.0
12. Earthquake.....	0	.0	.0
13. Group accident and health.....	0	.0	.0
14. Credit accident and health.....	0	.0	.0
15. Other accident and health.....	0	.0	.0
16. Workers' compensation.....	(25,958)	34,005	(254,771)
17.1. Other liability-occurrence.....	0	.0	.0
17.2. Other liability-claims made.....	0	.0	.0
17.3. Excess workers' compensation.....	0	.0	.0
18.1. Products liability-occurrence.....	0	.0	.0
18.2. Products liability-claims made.....	0	.0	.0
19.1 19.2 Private passenger auto liability.....	0	.0	.0
19.3 19.4 Commercial auto liability.....	146	(1,984)	(3,302)
21. Auto physical damage.....	59	28	112
22. Aircraft (all perils).....	0	.0	.0
23. Fidelity.....	865	1,315	4,340
24. Surety.....	126,214	232,435	371,974
26. Burglary and theft.....	0	.0	.0
27. Boiler and machinery.....	0	.0	.0
28. Credit.....	0	.0	.0
29. International.....	0	.0	.0
30. Warranty.....	0	.0	.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	101,326	265,799	118,353

DETAILS OF WRITE-INS

3401.....	0	.0	.0
3402.....	0	.0	.0
3403.....	0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	467,182	554,173	1,021,355	67,874	26,801	94,675	424,840	4,472	487,639	916,952	25,533	(35,261)	(9,729)
2. 2014.....	86,267	131,754	218,021	29,344	1,578	30,922	75,594	2,665	107,438	185,698	18,671	(20,072)	(1,401)
3. Subtotals 2014 + Prior.....	553,449	685,928	1,239,377	97,218	28,379	125,597	500,434	7,138	595,078	1,102,650	44,204	(55,334)	(11,130)
4. 2015.....	109,735	222,577	332,312	59,952	11,347	71,299	89,403	7,918	163,239	260,559	39,620	(40,074)	(453)
5. Subtotals 2015 + Prior.....	663,183	908,505	1,571,688	157,170	39,726	196,896	589,837	15,056	758,316	1,363,209	83,824	(95,407)	(11,583)
6. 2016.....	XXX	XXX	XXX	XXX	94,367	94,367	XXX	57,672	156,234	213,906	XXX	XXX	XXX
7. Totals.....	663,183	908,505	1,571,688	157,170	134,092	291,262	589,837	72,728	914,551	1,577,116	83,824	(95,407)	(11,583)
8. Prior Year-End's Surplus As Regards Policyholders	1,408,920										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 12.6 %	2. (10.5)%	3. (0.7)%
													Col. 13, Line 7 Line 8
													4. (0.8)%

P14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for June 30, 2016 of the **UNITED STATES FIDELITY AND GUARANTY COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	1,433,659	0	1,433,659	1,117,462
2505. Other assets nonadmitted.....	83,880	83,880	0	0
2506. Assumed reinsurance receivable and payable.....	(10,252)	0	(10,252)	(12,222)
2507. Suspense, undistributed payments.....	(161,650)	0	(161,650)	31,126
2597. Summary of remaining write-ins for Line 25.....	1,345,638	83,880	1,261,758	1,136,366

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(3,025,316)	(3,247,030)
2597. Summary of remaining write-ins for Line 25.....	(3,025,316)	(3,247,030)

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	16,144	15,256
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	400,000	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	(397,217)	888
6. Total gain (loss) on disposals.....	(3,820)	600,000
7. Deduct amounts received on disposals.....	15,105	600,000
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.2	16,144
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	.2	16,144

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,093,712,178	4,124,688,285
2. Cost of bonds and stocks acquired.....	371,027,928	357,446,439
3. Accrual of discount.....	1,068,523	2,568,068
4. Unrealized valuation increase (decrease).....	2,334,542	(14,840,282)
5. Total gain (loss) on disposals.....	5,881,600	42,440,690
6. Deduct consideration for bonds and stocks disposed of.....	321,482,054	1,392,656,894
7. Deduct amortization of premium.....	9,759,244	25,031,346
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	90,000	902,782
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,142,693,475	3,093,712,178
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,142,693,475	3,093,712,178

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	2,806,839,107	440,241,896	406,162,971	(11,935,219)	2,806,839,107	2,828,982,813		2,685,863,388
2. NAIC 2 (a).....	320,953,356	2,995,090	15,073,087	7,461,421	320,953,356	316,336,780		334,841,186
3. NAIC 3 (a).....	20,100,626	0	999,565	343,257	20,100,626	19,444,318		19,667,919
4. NAIC 4 (a).....	233,648	0	0	587	233,648	234,234		236,599
5. NAIC 5 (a).....	160,000	0	162,549	2,549	160,000	0		161,250
6. NAIC 6 (a).....	807,616	249,077	111,059	64,506	807,616	1,010,140		989,944
7. Total Bonds.....	3,149,094,353	443,486,062	422,509,231	(4,062,899)	3,149,094,353	3,166,008,286	0	3,041,760,286
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,149,094,353	443,486,062	422,509,231	(4,062,899)	3,149,094,353	3,166,008,286	0	3,041,760,286

(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.....	131,131,980	XXX.....	131,131,980	34,038	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	53,582,314	85,555,086
2. Cost of short-term investments acquired.....	685,791,030	2,303,167,042
3. Accrual of discount.....	0	(2)
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	2
6. Deduct consideration received on disposals.....	608,241,364	2,335,139,813
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	131,131,980	53,582,314
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	131,131,980	53,582,314

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

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

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

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

**Sch. DB - Verification
NONE**

**Sch. E - Verification
NONE**

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

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

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

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Wal-Mart Percentage Rents.....	Various.....	US...	Fidelity Retail Associates.....		07/31/1991....	.....0	.....0	.....400,000	.....0	.....0	.....100.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf .....								.....0	.....400,000	.....0	.....0	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....0	.....400,000	.....0	.....0	.....XXX.....
4699999. Totals.....								.....0	.....400,000	.....0	.....0	.....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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
882723 2A 6	TEXAS GO LTD REF S2016B- 4.000 2033 08		06/28/2016	J P MORGAN CHASE SECURITIES INC.		1,698,668	1,465,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						1,698,668	1,465,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041431 QM 2	ARLINGTON CO GENERAL OBL 5.000 2031 08		04/20/2016	BAS-MERRILL LYNCH		1,275,360	1,000,000	0	1FE
117583 B9 4	BRYAN ISD GENERAL OBLIG 3.500 2035 02		06/07/2016	MORGAN STANLEY		1,838,183	1,745,000	0	1FE
166393 5U 8	CHESTERFIELD CO GENERAL 3.125 2034 01		06/14/2016	CITIGROUP GLOBAL MARKETS		2,205,176	2,095,000	0	1FE
198037 BP 7	COLUMBIA SCH DIST GO REF 3.500 2032 03		04/11/2016	PIPER JAFFRAY		1,601,715	1,500,000	0	1FE
248775 2Y 3	DENTON CO LTD GO REF S20 4.000 2029 07		03/30/2016	CITIGROUP GLOBAL MARKETS		0	0	1,387	1FE
35569P AT 0	FREDERICK CO GENERAL OBL 3.000 2034 08		06/15/2016	CITIGROUP GLOBAL MARKETS		5,740,238	5,535,000	0	1FE
363651 NG 1	GALLATIN CO GEN OBLIG RE 3.000 2027 07		05/24/2016	DA DAVIDSON		792,266	725,000	0	1FE
37970P HK 1	GLOUCESTER CO IMPT AUTH 4.000 2034 04		06/28/2016	CITIGROUP GLOBAL MARKETS		4,816,783	4,195,000	0	1FE
425507 DK 3	HENNEPIN CO GENERAL OBLI 5.000 2031 12		06/23/2016	BAS-MERRILL LYNCH		5,939,345	4,605,000	0	1FE
479340 UH 2	JOHNSTON CO GEN OBLIG S2 3.000 2034 02		04/26/2016	BAS-MERRILL LYNCH		1,749,370	1,750,000	0	1FE
498098 RH 7	KITSAP CO SD#401 CENTRAL 4.000 2035 12		04/21/2016	PIPER JAFFRAY		3,862,495	3,500,000	0	1FE
498531 HJ 4	KLEIN ISD GENERAL OBLIG 4.000 2031 08		04/14/2016	RAYMOND JAMES & ASSOC		2,372,020	2,110,000	1,876	1FE
512445 M8 7	LAKEVILLE GENERAL OBLIGA 3.000 2031 02		06/20/2016	PIPER JAFFRAY		1,422,696	1,355,000	0	1FE
587059 GV 2	MENOMONEE FALLS SCH DIST 3.250 2033 04		06/13/2016	CITIGROUP GLOBAL MARKETS		2,806,843	2,695,000	0	1FE
590760 MP 6	MESQUITE ISD GO REF S201 5.000 2035 08		06/29/2016	OPPENHEIMER AND CO		3,219,716	2,565,000	0	1FE
591852 B7 2	MET COUNCIL MPS-ST PAUL 3.250 2032 03		05/25/2016	CITIGROUP GLOBAL MARKETS		5,281,050	5,000,000	0	1FE
630412 XE 9	NAPERVILLE GENERAL OBLIG 3.500 2035 12		06/08/2016	MORGAN STANLEY		801,276	760,000	0	1FE
661334 EQ 1	NORTH ORANGE CO CCD GO S 3.250 2032 08		06/02/2016	MORGAN STANLEY		2,039,213	1,920,000	0	1FE
66285T FW 8	NORTH THURSTON PUBLIC SC 4.000 2030 12		06/22/2016	PIPER JAFFRAY		462,976	400,000	0	1FE
677765 FJ 3	OHLONE CCD GO REF S2016 4.000 2033 08		06/28/2016	PIPER JAFFRAY		4,154,123	3,570,000	0	1FE
677765 EG 0	OHLONE CCD GO S2016C 4.000 2032 08		04/26/2016	PIPER JAFFRAY		1,127,590	1,000,000	0	1FE
678519 VH 9	OKLAHOMA CITY GEN OBLIG 3.000 2030 03		03/29/2016	PIPER JAFFRAY		0	0	25,840	1FE
678519 VM 8	OKLAHOMA CITY GEN OBLIG 3.250 2034 03		03/29/2016	PIPER JAFFRAY		0	0	27,993	1FE
679384 JS 7	OLATHE GENERAL OBLIGATIO 3.000 2031 10		06/21/2016	RAYMOND JAMES & ASSOC		552,652	525,000	0	1FE
720362 CY 6	PIERCE CO FIRE PROTECTIO 4.000 2033 12		04/07/2016	DA DAVIDSON		637,078	580,000	0	1FE
727177 RK 5	PLANO GEN OBLIG LTD REF 5.000 2031 09		04/26/2016	J P MORGAN CHASE SECURITIES INC.		926,670	750,000	0	1FE
729067 JH 2	PLEASANTVILLE UNION FREE 3.250 2035 05		06/22/2016	J P MORGAN CHASE SECURITIES INC.		1,925,319	1,835,000	0	1FE
744159 PQ 1	PROVO SCHOOL DISTRICT GO 3.250 2034 06		06/22/2016	RAYMOND JAMES & ASSOC		3,598,729	3,375,000	0	1FE
763261 Q7 2	RICHARDSON ISD GEN OBLIG 4.000 2035 02		06/22/2016	BOSC INC		3,469,210	3,100,000	0	1FE
798189 MY 9	SAN JOSE EVERGREEN CCD G 3.250 2033 09		05/18/2016	PIPER JAFFRAY		2,127,140	2,000,000	0	1FE
848797 PS 9	SPOKANE CO SD #356 CENTR 4.000 2033 12		06/15/2016	DA DAVIDSON		1,441,227	1,265,000	0	1FE
89453P WA 3	TRAVIS CO ROAD GENERAL O 3.000 2034 03		04/19/2016	CITIGROUP GLOBAL MARKETS		1,528,953	1,520,000	2,027	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						69,715,409	62,975,000	59,122	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130179 GV 0	CAL ST EDU FAC AUTH(STAN 5.000 2046 06		06/22/2016	GOLDMAN SACHS & CO		14,247,245	9,500,000	6,597	1FE
130178 JD 9	CALIFORNIA ED FAC AUTH S 5.000 2039 03		06/22/2016	GOLDMAN SACHS & CO		14,219,346	9,950,000	140,958	1FE

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
13034A JU 5	CALIFORNIA INFRAS & ECON	5.000 2032 10		04/12/2016	MORGAN STANLEY			3,863,770	3,065,000	0	1FE
139391 DX 1	CAPE FEAR PUBLIC UTIL WT	4.000 2032 08		05/12/2016	J P MORGAN CHASE SECURITIES INC.			2,298,280	2,000,000	0	1FE
19679P JE 5	COLORADO WTR RES PWR DEV	3.000 2034 09		05/24/2016	J P MORGAN CHASE SECURITIES INC.			430,063	420,000	0	1FE
24916T EC 9	DENVER CITY & CO WTR COM	3.000 2034 09		05/10/2016	CITIGROUP GLOBAL MARKETS			2,972,338	2,905,000	0	1FE
298245 JY 8	EUGENE WATER REVENUE UTI	4.000 2034 08		04/26/2016	RBC CAPITAL MARKETS			391,976	350,000	0	1FE
303867 KA 2	FAIRFAX CO SEWER REV REF	3.375 2034 07		06/15/2016	CITIGROUP GLOBAL MARKETS			1,834,556	1,710,000	6.092	1FE
303867 KC 8	FAIRFAX CO SEWER REV REF	3.500 2036 07		04/05/2016	J P MORGAN CHASE SECURITIES INC.			3,808,204	3,640,000	0	1FE
347658 WT 9	FORT LAUDERDALE WTR & SW	3.250 2034 03		04/19/2016	RAYMOND JAMES & ASSOC			7,373,266	7,095,000	0	1FE
347658 WU 6	FORT LAUDERDALE WTR & SW	3.250 2034 09		04/19/2016	RAYMOND JAMES & ASSOC			7,373,266	7,095,000	0	1FE
426170 NA 0	HENRICO CO WTR & SWR REF	5.000 2035 05		05/17/2016	RAYMOND JAMES & ASSOC			1,876,690	1,505,000	0	1FE
585395 2S 4	MELBOURNE WATER & SEWER	5.000 2030 10		06/07/2016	RBC CAPITAL MARKETS			1,250,120	1,000,000	0	1FE
64711N J7 1	NEW MEXICO FIN AUTH SR L	4.000 2035 06		06/23/2016	MORGAN STANLEY			3,584,034	3,170,000	0	1FE
64990B ZK 2	NY DORM AUTH REV (COLUMB	5.000 2046 10		04/11/2016	GOLDMAN SACHS & CO			7,177,350	5,000,000	0	1FE
686507 GV 0	ORLANDO UTIL COMM UTIL S	5.000 2028 10		06/22/2016	CITIGROUP GLOBAL MARKETS			2,710,134	2,100,000	0	1FE
709235 WZ 4	PENNSYLVANIA STATE UNIVE	5.000 2031 09		06/07/2016	BARCLAYS CAPITAL INC			1,252,650	1,000,000	0	1FE
745235 C5 8	PUERTO RICO PUB BLDGS AU	5.450 2031 07		06/29/2016	CITIGROUP GLOBAL MARKETS			266,396	255,000	0	1
745291 SX 3	PUERTO RICO PUBLIC FIN C	5.500 2027 08		06/28/2016	BAS-MERRILL LYNCH			249,077	185,000	0	6FE
876443 PK 2	TARRANT REGIONAL WATER D	5.000 2032 03		04/06/2016	J P MORGAN CHASE SECURITIES INC.			1,229,910	1,000,000	0	1FE
88213A FF 7	TEXAS A&M UNIV SYS BOR R	4.000 2030 05		06/28/2016	MORGAN STANLEY			1,184,330	1,000,000	0	1FE
924214 XE 4	VERMONT MUNI BOND BANK S	5.000 2031 12		06/29/2016	CITIGROUP GLOBAL MARKETS			1,860,002	1,450,000	0	1FE
927749 JL 6	VIRGINIA BEACH WTR & SWR	3.000 2032 10		05/25/2016	CITIGROUP GLOBAL MARKETS			2,135,952	2,060,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								83,588,954	67,455,000	153,647	XXX
Bonds - Industrial and Miscellaneous											
02079K AA 5	ALPHABET INC	3.625 2021 05		04/26/2016	EXCHANGED			1,090,830	1,000,000	15,910	1FE
02079K AB 3	ALPHABET INC	3.375 2024 02		04/26/2016	EXCHANGED			1,079,640	1,000,000	5,813	1FE
05565E AH 8	BMW US CAPITAL (144A)	2.800 2026 04	R	05/18/2016	J P MORGAN CHASE SECURITIES INC.			502,695	500,000	1,633	1FE
233851 CH 5	DAIMLER FINANCE NA LLC (	2.000 2021 07	R	06/30/2016	J P MORGAN CHASE SECURITIES INC.			999,620	1,000,000	0	1FE
26444G AC 7	DUKE ENERGY FLORIDA PROJ	2.538 2029 09		06/15/2016	RBC CAPITAL MARKETS			999,960	1,000,000	0	1FE
548661 DM 6	LOWES COMPANIES	2.500 2026 04		04/11/2016	WELLS FARGO SECURITIES			995,440	1,000,000	0	1FE
571903 AS 2	MARRIOTT INTERNATIONAL	3.125 2026 06		06/07/2016	DEUTSCHE BANC			996,670	1,000,000	0	2FE
594918 BJ 2	MICROSOFT CORP	3.125 2025 11		04/01/2016	CITIGROUP GLOBAL MARKETS			1,055,630	1,000,000	13,281	1FE
64952W CE 1	NEW YORK LIFE GLOBAL FUN	2.000 2021 04		04/06/2016	GOLDMAN SACHS & CO			998,530	1,000,000	0	1FE
67021C AL 1	NSTAR ELECTRIC CO	2.700 2026 06		05/23/2016	CITIGROUP GLOBAL MARKETS			996,520	1,000,000	0	1FE
68389X BM 6	ORACLE CORP	2.650 2026 07		06/29/2016	J P MORGAN CHASE SECURITIES INC.			996,240	1,000,000	0	1FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FU	3.000 2026 04		04/11/2016	CREDIT SUISSE FIRST BOSTON			997,340	1,000,000	0	1FE
826418 BK 0	SIERRA PACIFIC POWER (14	2.600 2026 05		04/11/2016	J P MORGAN CHASE SECURITIES INC.			997,450	1,000,000	0	1FE
87612E BE 5	TARGET CORP	2.500 2026 04		04/04/2016	BARCLAYS CAPITAL INC			999,910	1,000,000	0	1FE
931427 AN 8	WALGREENS BOOTS ALLIANCE	2.600 2021 06		05/26/2016	BAS-MERRILL LYNCH			999,440	1,000,000	0	2FE
94106L BD 0	WASTE MANAGEMENT INC	2.400 2023 05		05/09/2016	BAS-MERRILL LYNCH			998,980	1,000,000	0	2FE
95709T AN 0	WESTAR ENERGY	2.550 2026 07		06/13/2016	J P MORGAN CHASE SECURITIES INC.			998,590	1,000,000	0	1FE

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)
3899999	Total Bonds - Industrial and Miscellaneous					16,703,485	16,500,000	36,637	XXX
8399997	Total Bonds - Part 3					171,706,516	148,395,000	249,406	XXX
8399999	Total Bonds					171,706,516	148,395,000	249,406	XXX
9999999	Total Bonds, Preferred and Common Stocks					171,706,516	XXX	249,406	XXX

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

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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)
Bonds - U.S. Government																					
36202F	4Q 6 GNMA II PASS #0005331 3.500		06/20/2016	PAID ON PRINCIPAL		310,602	310,602	324,918	324,413	0	(13,811)	0	(13,811)	0	310,602	0	0	0	4,571	03/20/2042	1
36202D	HK 0 GNMA II PASS #2934 7.500		06/20/2016	PAID ON PRINCIPAL		1,430	1,430	1,384	1,354	0	77	0	77	0	1,430	0	0	0	45	06/20/2030	1
36202D	KX 8 GNMA II PASS #3010 7.000		06/20/2016	PAID ON PRINCIPAL		2,367	2,367	2,383	2,402	0	(35)	0	(35)	0	2,367	0	0	0	67	12/20/2030	1
36202D	SA 0 GNMA II PASS #3213 5.500		06/20/2016	PAID ON PRINCIPAL		26,706	26,706	26,656	26,661	0	45	0	45	0	26,706	0	0	0	579	03/20/2032	1
36202D	T5 0 GNMA II PASS #3272 5.500		06/20/2016	PAID ON PRINCIPAL		2,504	2,504	2,499	2,499	0	5	0	5	0	2,504	0	0	0	57	08/20/2032	1
36202D	UH 2 GNMA II PASS #3284 5.500		06/20/2016	PAID ON PRINCIPAL		9,134	9,134	9,117	9,117	0	17	0	17	0	9,134	0	0	0	200	09/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		06/20/2016	PAID ON PRINCIPAL		9,491	9,491	9,473	9,474	0	18	0	18	0	9,491	0	0	0	222	10/20/2032	1
36202E	F2 0 GNMA II PASS #3785 5.000		06/20/2016	PAID ON PRINCIPAL		284,861	284,861	278,985	280,382	0	4,479	0	4,479	0	284,861	0	0	0	5,663	11/20/2035	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2016	PAID ON PRINCIPAL		53,004	53,004	47,952	48,753	0	4,250	0	4,250	0	53,004	0	0	0	976	07/20/2038	1
36200K	T4 9 GNMA PASS TH #603671 5.000		06/15/2016	PAID ON PRINCIPAL		45,479	45,479	45,053	45,136	0	343	0	343	0	45,479	0	0	0	1,007	05/15/2033	1
36200M	UD 3 GNMA PASS TH #604580 5.000		06/15/2016	PAID ON PRINCIPAL		23,474	23,474	23,254	23,283	0	192	0	192	0	23,474	0	0	0	454	08/15/2033	1
36200M	VP 5 GNMA PASS TH #604622 5.000		06/15/2016	PAID ON PRINCIPAL		15,114	15,114	14,973	14,981	0	133	0	133	0	15,114	0	0	0	302	09/15/2033	1
36223E	NT 7 GNMA PASS TH #305602 8.500		06/15/2016	PAID ON PRINCIPAL		2,044	2,044	2,120	2,096	0	(52)	0	(52)	0	2,044	0	0	0	73	06/15/2021	1
36208H	NC 6 GNMA PASS TH #451387 7.500		06/15/2016	PAID ON PRINCIPAL		445	445	445	445	0	0	0	0	0	445	0	0	0	14	08/15/2027	1
36211Q	7F 2 GNMA PASS TH #520294 5.000		06/15/2016	PAID ON PRINCIPAL		20,188	20,188	20,184	20,168	0	20	0	20	0	20,188	0	0	0	359	12/15/2034	1
36213Y	P3 0 GNMA PASS TH #568442 6.000		06/15/2016	PAID ON PRINCIPAL		54,966	54,966	53,484	53,677	0	1,289	0	1,289	0	54,966	0	0	0	1,374	01/15/2032	1
36291T	PK 8 GNMA PASS TH #637726 5.000		05/15/2016	PAID ON PRINCIPAL		117,090	117,090	117,070	117,028	0	62	0	62	0	117,090	0	0	0	2,438	11/15/2034	1
36241K	BV 9 GNMA PASS TH #781852 7.000		06/15/2016	PAID ON PRINCIPAL		58,651	58,651	62,401	60,822	0	(2,171)	0	(2,171)	0	58,651	0	0	0	1,686	08/15/2024	1
36241K	BW 7 GNMA PASS TH #781853 7.000		06/15/2016	PAID ON PRINCIPAL		108,623	108,623	115,501	114,583	0	(5,961)	0	(5,961)	0	108,623	0	0	0	3,190	09/15/2028	1
36241K	BX 5 GNMA PASS TH #781854 7.000		06/15/2016	PAID ON PRINCIPAL		209,150	209,150	222,311	221,635	0	(12,485)	0	(12,485)	0	209,150	0	0	0	5,891	08/15/2032	1
83162C	VX 8 SBAP 2013-20K 1 3.380		05/01/2016	PAID ON PRINCIPAL		585,143	585,143	586,835	586,866	0	(1,722)	0	(1,722)	0	585,143	0	0	0	10,563	11/01/2033	1
0599999. Total Bonds - U.S. Government						1,940,465	1,940,465	1,966,997	1,965,774	0	(25,309)	0	(25,309)	0	1,940,465	0	0	0	39,730	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
56052A	VN 3 MAINE GENERAL OBLIGATI 5.000		06/01/2016	MATURED		2,750,000	2,750,000	3,155,295	2,776,278	0	(26,278)	0	(26,278)	0	2,750,000	0	0	0	68,750	06/01/2016	1FE
882721	LZ 4 TEXAS TRANSM COMM MOB 5.000		04/01/2016	REDEEMED		5,000,000	5,000,000	5,176,150	5,004,859	0	(4,859)	0	(4,859)	0	5,000,000	0	0	0	125,000	04/01/2026	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						7,750,000	7,750,000	8,331,445	7,781,137	0	(31,137)	0	(31,137)	0	7,750,000	0	0	0	193,750	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
262608	NZ 1 DU PAGE & WILL CO SD # 4.750		06/30/2016	REDEEMED		8,960,000	8,960,000	9,117,248	8,970,954	0	(10,954)	0	(10,954)	0	8,960,000	0	0	0	212,800	12/30/2025	1FE
387460	JU 3 GRANITE SCHOOL DISTRIC 5.000		06/01/2016	MATURED		1,120,000	1,120,000	1,292,850	1,132,671	0	(12,671)	0	(12,671)	0	1,120,000	0	0	0	28,000	06/01/2016	1FE
497592	HA 6 KIRKWOOD COMM COLLEGE 3.500		06/01/2016	REDEEMED		1,815,000	1,815,000	1,856,818	1,818,669	0	(3,669)	0	(3,669)	0	1,815,000	0	0	0	31,763	06/01/2019	1FE
497592	HB 4 KIRKWOOD COMM COLLEGE 3.500		06/01/2016	REDEEMED		1,900,000	1,900,000	1,921,736	1,901,879	0	(1,879)	0	(1,879)	0	1,900,000	0	0	0	33,250	06/01/2020	1FE
667027	YQ 3 NORTHSIDE ISD GO REF S 5.000		06/15/2016	REDEEMED		4,240,000	4,240,000	4,424,270	4,250,035	0	(10,035)	0	(10,035)	0	4,240,000	0	0	0	106,000	06/15/2024	1FE
667027	YT 7 NORTHSIDE ISD GO REF S 5.000		06/15/2016	REDEEMED		2,450,000	2,450,000	2,544,350	2,455,139	0	(5,139)	0	(5,139)	0	2,450,000	0	0	0	61,250	06/15/2027	1FE
680616	PM 5 OLENTANGY LOCAL SD GO 5.000		06/01/2016	REDEEMED		6,150,000	6,150,000	6,601,349	6,171,737	0	(21,737)	0	(21,737)	0	6,150,000	0	0	0	153,750	12/01/2023	1FE
967244	JY 1 WICHITA GENERAL OBLIGA 3.250		04/01/2016	MATURED		3,370,000	3,370,000	3,399,353	3,370,959	0	(959)	0	(959)	0	3,370,000	0	0	0	54,763	04/01/2016	1FE

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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)
2499999 - Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						30,005,000	30,005,000	31,157,972	30,072,043	0	(67,043)	0	(67,043)	0	30,005,000	0	0	0	681,575	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130178	3W 4 CALIFORNIA ED FAC AUTH 5.000		06/22/2016	GOLDMAN SACHS & CO		28,313,040	19,000,000	23,837,020	23,693,579	0	(44,482)	0	(44,482)	0	23,649,097	0	4,663,943	4,663,943	622,778	05/01/2045	1FE
452226	7A 5 ILLINOIS SALES TAX REV 5.000		06/15/2016	REDEEMED		3,250,000	3,250,000	3,491,768	3,262,948	0	(12,948)	0	(12,948)	0	3,250,000	0	0	0	81,250	06/15/2018	1FE
452226	7B 3 ILLINOIS SALES TAX REV 5.000		06/15/2016	REDEEMED		3,250,000	3,250,000	3,480,555	3,262,363	0	(12,363)	0	(12,363)	0	3,250,000	0	0	0	81,250	06/15/2019	1FE
452226	7C 1 ILLINOIS SALES TAX REV 5.000		06/15/2016	REDEEMED		3,250,000	3,250,000	3,472,203	3,261,925	0	(11,925)	0	(11,925)	0	3,250,000	0	0	0	81,250	06/15/2020	1FE
452226	8B 2 ILLINOIS SALES TAX REV 5.000		06/15/2016	REDEEMED		5,750,000	5,750,000	6,016,858	5,764,641	0	(14,641)	0	(14,641)	0	5,750,000	0	0	0	143,750	06/15/2023	1FE
64711N	GY 5 NEW MEXICO FIN AUTH SR 5.000		06/01/2016	MATURED		1,700,000	1,700,000	1,887,425	1,712,489	0	(12,489)	0	(12,489)	0	1,700,000	0	0	0	42,500	06/01/2016	1FE
20281P	AY 8 PENNSYLVANIA FING AUTH 5.000		06/01/2016	REDEEMED		10,000,000	10,000,000	10,468,500	10,022,976	0	(22,976)	0	(22,976)	0	10,000,000	0	0	0	250,000	06/01/2024	1FE
88283L	BA 3 TEXAS TRANSN COMMN FIR 5.000		04/01/2016	REDEEMED		5,000,000	5,000,000	5,259,200	5,007,365	0	(7,365)	0	(7,365)	0	5,000,000	0	0	0	125,000	04/01/2022	1FE
88283L	CW 4 TEXAS TRANSN COMMN FIR 5.000		04/01/2016	REDEEMED		3,000,000	3,000,000	3,203,190	3,006,150	0	(6,150)	0	(6,150)	0	3,000,000	0	0	0	75,000	04/01/2025	1FE
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		135,691	135,691	136,029	136,099	0	(408)	0	(408)	0	135,691	0	0	0	1,996	05/15/2026	1
3128M4	WX 7 FHLMC GOLD PASSTHRU 5.500		06/15/2016	PAID ON PRINCIPAL		2,484	2,484	2,459	2,470	0	14	0	14	0	2,484	0	0	0	55	06/15/2037	1
3128M4	TB 6 FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		369,514	369,514	363,914	364,413	0	5,102	0	5,102	0	369,514	0	0	0	5,395	09/15/2043	1
31402Q	5P 2 FN (10/1 ARM #735354 2.684		06/25/2016	PAID ON PRINCIPAL		5,830	5,830	5,858	5,817	0	12	0	12	0	5,830	0	0	0	63	03/01/2035	1
31406T	UG 4 FN (10/1 ARM #819683 2.875		06/25/2016	PAID ON PRINCIPAL		1,960	1,960	1,949	1,953	0	8	0	8	0	1,960	0	0	0	22	03/01/2035	1
31406U	DS 4 FN (10/1 ARM #820113 2.802		06/25/2016	PAID ON PRINCIPAL		42,904	42,904	42,334	42,755	0	148	0	148	0	42,904	0	0	0	489	11/01/2034	1
31392C	MS 0 FNW 2002-W1 2A CMO 6.232		06/25/2016	PAID ON PRINCIPAL		22,249	22,249	23,382	22,333	0	(84)	0	(84)	0	22,249	0	0	0	593	02/25/2042	1
3133TR	7A 7 FSPC T-31 A5 6.294		05/25/2016	PAID ON PRINCIPAL		63,507	63,507	63,506	60,050	0	3,457	0	3,457	0	63,507	0	0	0	1,487	05/25/2031	1FE
3199999 - Total Bonds - U.S. Special Revenue and Special Assessment						64,157,179	54,844,139	61,756,148	59,630,328	0	(137,092)	0	(137,092)	0	59,493,236	0	4,663,943	4,663,943	1,512,878	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A	AA 1 ABB TREASURY USA (144A 2.500	R	06/15/2016	MATURED		2,000,000	2,000,000	2,000,400	2,000,020	0	(20)	0	(20)	0	2,000,000	0	0	0	25,000	06/15/2016	1FE
009363	AL 6 AIRGAS INC 2.950	R	05/15/2016	REDEEMED		1,000,000	1,000,000	998,600	999,848	0	97	0	97	0	999,945	0	55	55	12,292	06/15/2016	2FE
00206R	AW 2 AT&T INC 2.950		05/15/2016	MATURED		2,000,000	2,000,000	1,998,680	1,999,815	0	185	0	185	0	2,000,000	0	0	0	29,500	05/15/2016	2FE
10138M	AG 0 BOTTLING GROUP LLC 5.500		04/01/2016	MATURED		2,000,000	2,000,000	1,997,100	1,999,532	0	468	0	468	0	2,000,000	0	0	0	55,000	04/01/2016	1FE
171855	AA 7 CINCAP (144A) 9.230		06/05/2016	REDEEMED		130,441	130,441	130,441	130,441	0	0	0	0	0	130,441	0	0	0	5,022	11/05/2016	2FE
17252M	AJ 9 CINTAS CORP NO 2 2.850		06/01/2016	MATURED		1,000,000	1,000,000	999,950	999,968	0	32	0	32	0	1,000,000	0	0	0	14,250	06/01/2016	1FE
235851	AL 6 DANAHER CORP 2.300		06/23/2016	MATURED		1,000,000	1,000,000	998,400	999,834	0	166	0	166	0	1,000,000	0	0	0	11,500	06/23/2016	1FE
277432	AM 2 EASTMAN CHEMICAL 2.400		06/27/2016	REDEEMED		517,308	510,000	508,286	509,487	0	174	0	174	0	509,661	0	7,648	7,648	7,004	06/01/2017	2FE
28660G	AG 1 ELIZABETH ARDEN 7.375		06/17/2016	OPPENHEIMER AND CO		255,313	250,000	160,000	161,250	88,750	2,549	90,000	1,299	0	162,549	0	92,763	92,763	14,187	03/15/2021	5FE
302182	AF 7 EXPRESS SCRIPTS HOLDIN 3.125		04/01/2016	REDEEMED		1,003,338	1,000,000	995,970	999,633	0	215	0	215	0	999,848	0	3,490	3,490	11,806	05/15/2016	2FE
361448	AK 9 GATX CORP 3.500		04/15/2016	REDEEMED		437,138	434,000	433,618	433,956	0	(8)	0	(8)	0	433,949	0	3,189	3,189	11,393	07/15/2016	2FE
38259P	AB 8 GOOGLE INC 3.625		04/26/2016	EXCHANGED		1,090,830	1,000,000	1,050,430	1,036,125	0	(2,001)	0	(2,001)	0	1,034,124	0	56,706	56,706	18,410	05/19/2021	1FE
38259P	AC 6 GOOGLE INC 2.125		05/19/2016	MATURED		1,000,000	1,000,000	994,540	999,538	0	462	0	462	0	1,000,000	0	0	0	10,625	05/19/2016	1FE
38259P	AD 4 GOOGLE INC 3.375		04/26/2016	EXCHANGED		1,079,640	1,000,000	1,020,910	1,018,126	0	(636)	0	(636)	0	1,017,490	0	62,150	62,150	25,188	02/25/2024	1FE

QE051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
448579 AC 6	HYATT HOTELS 3.875		04/11/2016	REDEEMED		1,010,000	1,000,000	995,710	999,387	0	209	0	209	0	999,596	0	10,404	10,404	25,403	08/15/2016	2FE
24422E RC 5	JOHN DEERE CAPITAL COR 2.250		06/07/2016	MATURED		1,500,000	1,500,000	1,497,045	1,499,708	0	292	0	292	0	1,500,000	0	0	0	16,875	06/07/2016	1FE
478160 AY 0	JOHNSON & JOHNSON 2.150		05/15/2016	MATURED		500,000	500,000	498,475	499,869	0	131	0	131	0	500,000	0	0	0	5,375	05/15/2016	1FE
48121C JN 7	JP MORGAN CHASE 5.875		06/13/2016	MATURED		1,000,000	1,000,000	1,030,600	1,001,973	0	(1,973)	0	(1,973)	0	1,000,000	0	0	0	29,375	06/13/2016	1FE
487836 BB 3	KELLOGG CO 4.450		05/30/2016	MATURED		1,000,000	1,000,000	1,046,460	1,003,207	0	(3,207)	0	(3,207)	0	1,000,000	0	0	0	22,250	05/30/2016	2FE
50540R AH 5	LABORATORY CORP 3.125		05/15/2016	MATURED		2,000,000	2,000,000	1,996,900	1,999,679	0	321	0	321	0	2,000,000	0	0	0	31,250	05/15/2016	2FE
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000		06/16/2016	PAID ON PRINCIPAL		10,049	10,049	955	0	568	9,481	0	10,049	0	10,049	0	0	0	0	01/14/2011	6*
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		06/16/2016	PAID ON PRINCIPAL		20,420	20,420	2,553	1,151	0	19,269	0	19,269	0	20,420	0	0	0	0	04/04/2016	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		06/16/2016	PAID ON PRINCIPAL		20,139	20,139	2,517	1,118	0	19,021	0	19,021	0	20,139	0	0	0	0	01/18/2012	6*
539830 AE 9	LOCKHEED MARTIN CORP 7.650		05/01/2016	MATURED		1,000,000	1,000,000	1,171,780	1,007,449	0	(7,449)	0	(7,449)	0	1,000,000	0	0	0	38,250	05/01/2016	2FE
589497 AA 4	MEREY SWEENEY LP (144A) 8.850		06/18/2016	REDEEMED		96,000	96,000	96,000	95,999	0	1	0	1	0	96,000	0	0	0	4,248	12/18/2019	1FE
674599 BX 2	OCCIDENTAL PETROLEUM 4.125		06/01/2016	MATURED		1,000,000	1,000,000	1,057,080	1,004,907	0	(4,907)	0	(4,907)	0	1,000,000	0	0	0	20,625	06/01/2016	1FE
674599 CB 9	OCCIDENTAL PETROLEUM 1.750		05/05/2016	REDEEMED		1,008,368	1,000,000	1,002,300	1,000,513	0	(161)	0	(161)	0	1,000,352	0	8,015	8,015	12,639	02/15/2017	1FE
826418 BD 6	SIERRA PACIFIC POWER 6.000		05/15/2016	MATURED		1,000,000	1,000,000	1,061,710	1,003,843	0	(3,843)	0	(3,843)	0	1,000,000	0	0	0	30,000	05/15/2016	1FE
883556 BA 9	THERMO FISHER SCIENTIF 2.250		04/19/2016	REDEEMED		1,005,560	1,000,000	998,260	999,761	0	92	0	92	0	999,852	0	5,708	5,708	15,250	08/15/2016	2FE
92343V BD 5	VERIZON COMMUNICATIONS 2.000		03/22/2016	TENDERED		0	0	0	0	0	12	0	12	0	12	0	(12)	(12)	8,500	11/01/2016	2FE
931142 DC 4	WAL-MART STORES 2.800		04/15/2016	MATURED		1,000,000	1,000,000	996,310	999,722	0	278	0	278	0	1,000,000	0	0	0	14,000	04/15/2016	1FE
94980V AE 8	WELLS FARGO 5.750		05/16/2016	MATURED		2,000,000	2,000,000	1,980,720	1,998,712	0	1,288	0	1,288	0	2,000,000	0	0	0	57,819	05/16/2016	1FE
98419M AA 8	XYLEM INC 3.550		04/11/2016	REDEEMED		1,011,117	1,000,000	998,090	999,665	0	120	0	120	0	999,785	0	11,331	11,331	19,821	09/20/2016	2FE
03938L AF 1	ARCELORMITTAL 6.125	F	04/19/2016	TENDERED		1,046,250	1,000,000	998,660	912,500	87,037	27	0	87,065	0	999,565	0	46,685	46,685	23,479	06/01/2018	3FE
25156P AP 8	DEUTSCHE TELEKOM (144A) 3.125	F	04/11/2016	MATURED		1,000,000	1,000,000	998,990	999,879	0	121	0	121	0	1,000,000	0	0	0	15,625	04/11/2016	2FE
76720A AE 6	RIO TINTO FINANCE 1.625	F	04/27/2016	TENDERED		1,005,850	1,000,000	994,520	998,143	0	365	0	365	0	998,507	0	7,343	7,343	11,194	08/21/2017	1FE
928670 AF 5	VOLKSWAGEN INTL FIN NV 2.875	F	04/01/2016	MATURED		1,000,000	1,000,000	992,810	999,559	0	441	0	441	0	1,000,000	0	0	0	14,375	04/01/2016	2FE
980888 AE 1	WOOLWORTHS LIMITED (14 3.150	F	04/12/2016	MATURED		1,000,000	1,000,000	999,170	999,889	0	111	0	111	0	1,000,000	0	0	0	15,750	04/12/2016	2FE
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		06/25/2016	PAID ON PRINCIPAL		152,621	152,621	104,401	98,944	0	53,677	0	53,677	0	152,621	0	0	0	3,773	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		06/25/2016	WRITTEN OFF		0	25,874	17,699	16,774	0	(307)	0	(307)	0	16,467	0	(16,467)	(16,467)	709	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		04/25/2016	RECOVERY OF PAR WRITE-OFF		0	(262)	(179)	(170)	0	2	0	2	0	(168)	0	168	168	0	04/25/2037	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 4.700		06/25/2016	PAID ON PRINCIPAL		407,802	407,802	320,480	245,840	0	161,962	0	161,962	0	407,802	0	0	0	8,297	08/25/2047	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 4.700		06/25/2016	WRITTEN OFF		0	12,218	9,602	7,366	0	(97)	0	(97)	0	7,269	0	(7,269)	(7,269)	219	08/25/2047	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		06/25/2016	PAID ON PRINCIPAL		36,569	36,569	26,059	7,277	0	29,292	0	29,292	0	36,569	0	0	0	901	10/25/2035	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		05/25/2016	WRITTEN OFF		0	1,460	1,041	291	0	(5)	0	(5)	0	285	0	(285)	(285)	29	10/25/2035	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		06/25/2016	RECOVERY OF PAR WRITE-OFF		0	(17,952)	(12,792)	(3,572)	0	200	0	200	0	(3,372)	0	3,372	3,372	0	10/25/2035	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.982		06/25/2016	PAID ON PRINCIPAL		504,212	504,212	429,322	352,019	0	152,193	0	152,193	0	504,212	0	0	0	11,137	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.982		05/25/2016	WRITTEN OFF		0	454	386	317	0	(12)	0	(12)	0	305	0	(305)	(305)	9	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 4.982		06/25/2016	RECOVERY OF PAR WRITE-OFF		0	(291,238)	(247,980)	(203,330)	0	25,547	0	25,547	0	(177,783)	0	177,783	177,783	0	06/25/2047	1FM

QE052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29977J AB 2	EVER 2013-1 A2 CMO 2.500		06/25/2016	PAID ON PRINCIPAL		434,939	434,939	391,989	395,411	0	39,528	0	39,528	0	434,939	0	0	0	4,527	03/25/2043	1FE
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2016	PAID ON PRINCIPAL		356,155	356,155	286,512	278,074	0	78,081	0	78,081	0	356,155	0	0	0	8,829	12/25/2035	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2016	WRITTEN OFF		0	207	166	161	0	(2)	0	(2)	0	159	0	(159)	(159)	4	12/25/2035	1FM
36185N 3C 2	GMACM 2004-J3 A5 CMO 5.250		05/25/2016	PAID ON PRINCIPAL		1,859,682	1,859,682	1,748,101	1,787,089	0	72,593	0	72,593	0	1,859,682	0	0	0	40,655	07/25/2034	1FM
36228F AE 6	GSMPs 1998-2 A CMO 7.750		05/19/2016	PAID ON PRINCIPAL		15,151	15,151	14,986	14,749	0	402	0	402	0	15,151	0	0	0	382	05/19/2027	1FM
36228F AT 3	GSMPs 1998-5 A CMO 7.500		06/19/2016	PAID ON PRINCIPAL		8,189	8,189	8,142	7,940	0	249	0	249	0	8,189	0	0	0	225	06/19/2027	1FM
36242D XN 8	GSMPs 2005-RP1 2A1 CMO 3.383		06/25/2016	PAID ON PRINCIPAL		237,284	237,284	228,385	224,534	0	12,750	0	12,750	0	237,284	0	0	0	3,387	01/25/2035	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2016	PAID ON PRINCIPAL		64,151	64,151	63,780	63,909	0	242	0	242	0	64,151	0	0	0	1,213	09/25/2018	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.485		04/25/2016	PAID ON PRINCIPAL		453,774	453,774	363,908	318,219	0	135,555	0	135,555	0	453,774	0	0	0	6,466	07/27/2037	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.546		06/25/2016	WRITTEN OFF		0	20,127	16,141	14,114	0	(386)	0	(386)	0	13,728	0	(13,728)	(13,728)	387	07/27/2037	1FM
20846Q HX 9	CNF 2001-4 A4 7.360		06/01/2016	PAID ON PRINCIPAL		182,748	182,748	151,752	166,261	0	16,488	0	16,488	0	182,748	0	0	0	5,517	09/01/2033	1FE
393505 E3 2	GT 1998-3 A5 6.220		06/01/2016	PAID ON PRINCIPAL		60,451	60,451	50,288	50,070	0	10,381	0	10,381	0	60,451	0	0	0	1,524	03/01/2030	6FE
393505 F4 9	GT 1998-4 A5 6.180		06/01/2016	PAID ON PRINCIPAL		138,000	138,000	111,435	106,345	0	31,655	0	31,655	0	138,000	0	0	0	3,508	04/01/2030	1AM
3899999	Total Bonds - Industrial and Miscellaneous					40,659,489	40,133,666	39,788,563	39,262,837	176,355	851,712	90,000	938,067	0	40,200,904	0	458,585	458,585	784,973	XXX	XXX
8399997	Total Bonds - Part 4					144,512,133	134,673,270	143,001,125	138,712,119	176,355	591,131	90,000	677,486	0	139,389,605	0	5,122,528	5,122,528	3,212,906	XXX	XXX
8399999	Total Bonds					144,512,133	134,673,270	143,001,125	138,712,119	176,355	591,131	90,000	677,486	0	139,389,605	0	5,122,528	5,122,528	3,212,906	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					144,512,133	XXX	143,001,125	138,712,119	176,355	591,131	90,000	677,486	0	139,389,605	0	5,122,528	5,122,528	3,212,906	XXX	XXX

QE05.3

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

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4 NAIC Designation / Market Indicator	5	6	7
CUSIP Identification	Description	Code		Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - DEUTSCHE A TREASURY.....		1.....	.....621,833	.....621,833	07/01/2016...
	REPO - HSBC A TREASURY.....		1.....	.....2,954,381	.....2,954,381	07/01/2016...
	REPO - MERRILL A TREASURY.....		1.....	.....2,954,381	.....2,954,381	07/01/2016...
	REPO - MIZUHO A TREASURY.....		1.....	.....2,954,381	.....2,954,381	07/01/2016...
	REPO - RBC A TREASURY.....		1.....	.....2,954,381	.....2,954,381	07/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....12,439,357	.....12,439,357	XXX
0599999.	Total - U.S. Government.....			.....12,439,357	.....12,439,357	XXX
6199999.	Total - Issuer Obligations.....			.....12,439,357	.....12,439,357	XXX
6599999.	Subtotal - Bonds.....			.....12,439,357	.....12,439,357	XXX
9999999.	Totals.....			.....12,439,357	.....12,439,357	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....(801,745) Book/Adjusted Carrying Value \$.....(801,745)
- Average balance for the year: Fair Value \$.....13,181,165 Book/Adjusted Carrying Value \$.....13,181,165
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....12,439,357 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Citibank, N.A. New Castle, DE.....		.....0.000	.....0	.....0	.....501,197	.....535,555	.....537,505	XXX
JP Morgan Chase Bank, N.A. New York, NY.....		.....0.000	.....0	.....0	.....(3,595,265)	.....(2,621,099)	.....(5,141,176)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(3,094,068)	.....(2,085,545)	.....(4,603,671)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(3,094,068)	.....(2,085,545)	.....(4,603,671)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(3,094,068)	.....(2,085,545)	.....(4,603,671)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

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

DETAILS OF WRITE-INS

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

NONE