

QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
UNITED STATES FIDELITY AND
GUARANTY COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: #, Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom Yaakov Kess, Andy Francis Besette, Bruce Richard Jones, Christine Kucera Kalla, Madelyn Joseph Lankton, Maria Olivo, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

JAY STEVEN BENET # CHRISTINE KUCERA KALLA (Effective July 1, 2018) GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN # NICHOLAS SEMINARA

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.

Nicholas Seminara signature

Nicholas Seminara
President

Wendy C. Skjerven signature

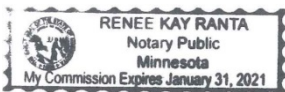
Wendy C. Skjerven
Secretary

Douglas K. Russell signature

Douglas K. Russell
Controller

Subscribed and sworn to before me this

19th day of July, 2018
Renee Kay Ranta 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.....	2,725,132,067	0	2,725,132,067	2,570,761,738
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	108,644,597	0	108,644,597	106,739,831
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(1,864,927)), cash equivalents (\$.....0) and short-term investments (\$.....91,607,368).....	89,742,441	0	89,742,441	185,338,487
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	2	0	2	2
9. Receivables for securities.....	5,569,900	0	5,569,900	0
10. Securities lending reinvested collateral assets.....	17,811,242	0	17,811,242	27,139,720
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,946,900,249	0	2,946,900,249	2,889,979,779
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	28,018,385	0	28,018,385	27,398,049
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	136,463,071	7,647,875	128,815,196	119,311,716
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,429,296 earned but unbilled premiums).....	235,102,642	1,048,970	234,053,673	213,305,858
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	3,577,519	337,360	3,240,159	3,804,577
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,764,799	0	9,764,799	9,419,141
16.2 Funds held by or deposited with reinsured companies.....	59,249	0	59,249	87,031
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	21,779,581	0	21,779,581	17,317,043
19. Guaranty funds receivable or on deposit.....	160,127	0	160,127	179,518
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	79,397	79,397	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	11,540,073	244,580	11,295,493	12,241,826
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,393,445,093	9,358,182	3,384,086,911	3,293,044,537
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	3,393,445,093	9,358,182	3,384,086,911	3,293,044,537

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.....	5,275,680	0	5,275,680	6,098,406
2502. State surcharges receivable.....	2,223,650	0	2,223,650	2,017,944
2503. Amounts receivable under high deductible policies.....	2,434,521	244,580	2,189,941	2,168,625
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,606,222	0	1,606,222	1,956,852
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,540,073	244,580	11,295,493	12,241,826

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 \$.....208,869,731).....	1,360,434,116	1,338,840,544
2. Reinsurance payable on paid losses and loss adjustment expenses.....	58,984,529	63,696,627
3. Loss adjustment expenses.....	312,664,410	311,265,380
4. Commissions payable, contingent commissions and other similar charges.....	22,695,895	31,044,579
5. Other expenses (excluding taxes, licenses and fees).....	21,151,315	27,240,856
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	13,602,728	15,177,341
7.1 Current federal and foreign income taxes (including \$.....22,597,511 on realized capital gains (losses)).....	670,487	1,819,911
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 \$.....1,665,601 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).....	484,566,357	457,756,058
10. Advance premium.....	678,732	678,732
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	2,676,731	2,512,531
12. Ceded reinsurance premiums payable (net of ceding commissions).....	12,823,157	8,450,683
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	2,674,182	2,748,437
15. Remittances and items not allocated.....	(14,168)	109,277
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.....	23,933,137	5,276,793
20. Derivatives.....	.0	.0
21. Payable for securities.....	3,131,277	.0
22. Payable for securities lending.....	17,811,242	27,139,720
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.....	12,787,642	13,466,106
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,351,271,769	2,307,223,572
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	2,351,271,769	2,307,223,572
29. Aggregate write-ins for special surplus funds.....	2,537,271	2,620,072
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).....	758,258,533	711,181,556
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).....	1,032,815,141	985,820,965
38. Totals (Page 2, Line 28, Col. 3).....	3,384,086,911	3,293,044,537

DETAILS OF WRITE-INS

2501. Investment real estate liability.....	14,366,573	15,128,199
2502. Escheat liability.....	865,086	865,086
2503. Retroactive reinsurance reserve assumed.....	52,962	53,091
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(2,496,980)	(2,580,270)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,787,642	13,466,106
2901. Special surplus from retroactive reinsurance.....	2,537,271	2,620,072
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).....	2,537,271	2,620,072
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 \$.....(4,334,515)).....	(1,710,430)	769,120	846,508
1.2 Assumed..... (written \$.....533,914,288).....	505,096,397	482,584,419	987,129,597
1.3 Ceded..... (written \$.....(4,297,247)).....	(3,923,313)	956,355	1,132,556
1.4 Net..... (written \$.....533,877,020).....	507,309,280	482,397,184	986,843,548
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....304,440,039):			
2.1 Direct.....	6,769,348	7,383,419	15,817,008
2.2 Assumed.....	294,844,291	270,499,989	567,438,813
2.3 Ceded.....	6,146,587	2,504,441	9,488,873
2.4 Net.....	295,467,052	275,378,966	573,766,948
3. Loss adjustment expenses incurred.....	52,363,882	52,264,893	112,251,530
4. Other underwriting expenses incurred.....	154,537,747	147,378,337	294,736,939
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	502,368,681	475,022,196	980,755,418
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	4,940,600	7,374,988	6,088,131
INVESTMENT INCOME			
9. Net investment income earned.....	46,448,588	46,631,570	99,642,102
10. Net realized capital gains (losses) less capital gains tax of \$.....1,025,588.....	(648,391)	(854,988)	(5,264,567)
11. Net investment gain (loss) (Lines 9 + 10).....	45,800,197	45,776,582	94,377,535
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....198,170 amount charged off \$.....1,118,391).....	(920,221)	(856,288)	(1,752,865)
13. Finance and service charges not included in premiums.....	1,720,661	1,726,175	3,363,351
14. Aggregate write-ins for miscellaneous income.....	(1,561,590)	(65,323)	(305,271)
15. Total other income (Lines 12 through 14).....	(761,150)	804,564	1,305,214
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	49,979,647	53,956,134	101,770,880
17. Dividends to policyholders.....	966,811	1,020,312	2,001,227
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).....	49,012,836	52,935,822	99,769,654
19. Federal and foreign income taxes incurred.....	9,826,905	9,966,080	16,910,410
20. Net income (Line 18 minus Line 19) (to Line 22).....	39,185,931	42,969,742	82,859,243
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	985,820,965	1,043,283,232	1,043,283,232
22. Net income (from Line 20).....	39,185,931	42,969,742	82,859,243
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 \$.....306,398.....	3,057,405	2,140,594	(2,408,061)
25. Change in net unrealized foreign exchange capital gain (loss).....	172	0	0
26. Change in net deferred income tax.....	4,768,936	2,313,704	(7,274,797)
27. Change in nonadmitted assets.....	(18,267)	(766,854)	(1,038,652)
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(129,600,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	46,994,177	46,657,186	(57,462,268)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,032,815,141	1,089,940,418	985,820,965
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other expense.....	0	(16,980)	(16,980)
1402. Fines and penalties of regulatory authorities.....	(19,481)	10,395	(8,769)
1403. Retroactive reinsurance gain/loss.....	(93,579)	(93,482)	(274,278)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,448,530)	34,744	(5,244)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,561,590)	(65,323)	(305,271)
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

UNITED STATES FIDELITY AND GUARANTY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	508,790,592	480,934,146	991,771,657
2. Net investment income.....	52,991,765	56,772,092	119,206,331
3. Miscellaneous income.....	(761,150)	804,564	1,305,214
4. Total (Lines 1 through 3).....	561,021,207	538,510,802	1,112,283,202
5. Benefit and loss related payments.....	278,903,454	217,472,854	515,493,574
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.....	221,253,633	218,238,544	399,956,738
8. Dividends paid to policyholders.....	802,611	677,072	1,821,154
9. Federal and foreign income taxes paid (recovered) net of \$..... 154,450 tax on capital gains (losses).....	12,001,917	16,789,897	21,927,289
10. Total (Lines 5 through 9).....	512,961,615	453,178,366	939,198,756
11. Net cash from operations (Line 4 minus Line 10).....	48,059,592	85,332,436	173,084,446
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	248,130,658	116,086,595	336,818,691
12.2 Stocks.....	0	442,846	442,846
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	12,459,755	1,803,258	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	260,590,413	118,332,698	337,261,537
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	408,071,055	87,575,996	216,972,136
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	5,569,900	0	17,717,803
13.7 Total investments acquired (Lines 13.1 to 13.6).....	413,640,955	87,575,996	234,689,939
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).....	(153,050,542)	30,756,703	102,571,598
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	129,600,000
16.6 Other cash provided (applied).....	9,394,903	3,735,716	12,781,389
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	9,394,903	3,735,716	(116,818,611)
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).....	(95,596,047)	119,824,855	158,837,433
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	185,338,487	26,501,054	26,501,054
19.2 End of period (Line 18 plus Line 19.1).....	89,742,441	146,325,909	185,338,487
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	5,755,859	0	0

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

A. Accounting Practices:

United States Fidelity and Guaranty Company (the Company) prepares its statutory financial statements in conformity with the 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 does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

<u>Net Income</u>	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>June 30, 2018</u>	<u>December 31, 2017</u>
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	\$ 39,185,931	\$ 82,859,243
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 39,185,931</u>	<u>\$ 82,859,243</u>
<u>Surplus</u>					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	\$ 1,032,815,141	\$ 985,820,965
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,032,815,141</u>	<u>\$ 985,820,965</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.

D. Going Concern:

Not applicable.

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) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2018.

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	\$	138,711
	2. 12 Months or Longer	\$	-
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	13,210,096
	2. 12 Months or Longer	\$	-

(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 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. Dollar Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

In March 2018, the Company sold \$24.4 million of securities to the Travelers Money Market Liquidity Pool.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on 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) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2018:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	Net Asset Value (NAV) Included <u>In Level 2</u>
Bonds					
U.S. special revenue	\$ -	\$ 225,287	\$ -	\$ 225,287	\$ -
Industrial and miscellaneous	-	6,357,961	-	6,357,961	-
Total securities at fair value	\$ -	\$ 6,583,248	\$ -	\$ 6,583,248	\$ -

At June 30, 2018, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at a fair value of \$0.

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

- (2) During the quarter, the Company disposed of Level 3 common and preferred stock measured and reported in the previous quarter at a fair value of zero.
- (3) Not applicable.
- (4) Level 2 and Level 3 valuation techniques:

The fair values of bonds are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

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

<u>(At June 30, 2018)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included <u>In Level 2</u>
Short term bonds	\$ 91,605,068	\$ 91,607,368	\$ 12,798,755	\$ 78,806,313	\$ -	\$ -	\$ -
Long term bonds	2,743,075,243	2,725,132,067	58,721,930	2,680,881,887	3,471,426	-	-
Common stock	-	-	-	-	-	-	-

<u>(At December 31, 2017)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included <u>In Level 2</u>
Short term bonds	\$ 187,175,457	\$ 187,175,457	\$ 43,389,281	\$ 143,786,176	\$ -	\$ -	\$ -
Long term bonds	2,652,257,568	2,570,761,738	25,088,087	2,627,169,481	-	-	-
Preferred stock	-	-	-	-	-	-	-
Common stock	-	-	-	-	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 8, 2018.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$12,266,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, other liability - claims-made and special property. Multiple other lines also contributed to the total favorable development. This favorable development was partially offset by higher than expected loss experience in other liability - occurrence (including a \$2.4 million increase to environmental reserves) and commercial auto liability lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven by better than expected loss experience for multiple accident years. The improvement in other liability - claims-made was driven primarily by better than expected loss experience for accident years 2015 and prior, partially offset by higher than expected loss experience in accident years 2016 and 2017. The improvement in special property was driven primarily by better than expected loss experience for recent accident years. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in other liability - occurrence was primarily for "Prior" accident years (including a \$2.4 million increase to environmental reserves) and higher than expected loss experience in commercial auto liability was primarily for recent accident years.

The improvement in adjusting and other expense reserves was driven primarily by the favorable underlying loss and DCC experience as well as the allocation of adjusting and other expense reserves by year.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
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 [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21	\$ 0		\$ 0
14.22	0		0
14.23	106,739,831		108,644,597
14.24	0		0
14.25	0		0
14.26	0		0
14.27	\$ 106,739,831		\$ 108,644,597
14.28	\$ 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: \$ 17,811,242
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 17,811,242
- 16.3 Total payable for securities lending reported on the liability page: \$ 17,811,242

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No []

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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:
19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities? Yes [X] No []

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	6,462,194	6,462,194	0	0	39,073	39,073
Total	XXX	XXX	0	0	6,462,194	6,462,194	0	0	39,073	39,073

- 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
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

UNITED STATES FIDELITY AND GUARANTY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1 Active Status (a)	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.....		14,364	11,644	636,861	1,713,335	26,397,401	26,755,852
2. Alaska.....AK.....L.....		(312,997)	2,340	(193)	7,554	1,458,672	1,735,920
3. Arizona.....AZ.....L.....		(193,611)	4,045	264,327	215,017	8,288,941	8,644,584
4. Arkansas.....AR.....L.....		313	118	231,923	197,069	9,130,770	9,666,439
5. California.....CA.....L.....		2,180	3,040	5,520,592	5,832,015	141,711,044	146,853,316
6. Colorado.....CO.....L.....		6,604	9,324	47,297	484,385	4,180,151	4,240,497
7. Connecticut.....CT.....L.....		6,240	6,478	(770,756)	482,798	6,548,064	7,714,247
8. Delaware.....DE.....L.....		0	0	10,331	(282,660)	2,223,212	2,257,305
9. District of Columbia.....DC.....L.....		14,700	15,400	(107)	(1,185)	499,137	454,429
10. Florida.....FL.....L.....		885	3,411	1,862,083	861,439	39,121,317	38,822,576
11. Georgia.....GA.....L.....		8,686	7,362	113,203	272,082	10,293,933	10,949,099
12. Hawaii.....HI.....L.....		(125)	(207)	85	303	733,252	804,864
13. Idaho.....ID.....L.....		175	0	52,283	5,365	1,138,807	1,097,952
14. Illinois.....IL.....L.....		4,701	6,168	363,087	855,805	16,466,957	19,361,315
15. Indiana.....IN.....L.....		1,830	13,173	303,524	248,586	8,561,281	8,878,095
16. Iowa.....IA.....L.....		100	100	236,990	366,339	7,840,093	7,057,300
17. Kansas.....KS.....L.....		3,120	4,143	739,351	(368,177)	5,102,669	4,342,665
18. Kentucky.....KY.....L.....		4,396	3,224	134,024	113,912	14,297,674	14,819,819
19. Louisiana.....LA.....L.....		(36,343)	0	1,798,824	903,869	13,105,685	13,550,934
20. Maine.....ME.....L.....		200	200	401,498	132,530	3,688,984	3,051,590
21. Maryland.....MD.....L.....		3,716	4,091	221,295	735,543	5,590,046	5,354,053
22. Massachusetts.....MA.....L.....		(15,852)	58,447	290,191	252,752	14,994,442	15,627,100
23. Michigan.....MI.....L.....		800	1,925	2,019,438	2,692,067	121,265,556	127,019,140
24. Minnesota.....MN.....L.....		0	0	661,350	462,660	8,669,217	9,833,757
25. Mississippi.....MS.....L.....		0	100	878,850	1,083,819	21,761,302	21,499,555
26. Missouri.....MO.....L.....		308	(738)	1,577,276	1,088,431	15,386,593	16,077,770
27. Montana.....MT.....L.....		1,525	900	70,822	399,944	2,415,332	3,203,932
28. Nebraska.....NE.....L.....		100	518	23,886	58,876	3,664,946	4,235,778
29. Nevada.....NV.....L.....		750	24,654	142,791	72,034	2,948,953	3,186,911
30. New Hampshire.....NH.....L.....		100	100	1,522,901	22,267	1,354,577	1,149,493
31. New Jersey.....NJ.....L.....		1,618	(6,391)	779,758	2,132,827	50,050,397	50,041,425
32. New Mexico.....NM.....L.....		3,559	(4,614)	(340,551)	366,963	11,641,945	14,469,782
33. New York.....NY.....L.....		28,777	29,449	159,391	1,220,516	27,242,134	34,736,616
34. North Carolina.....NC.....L.....		7,462	8,692	2,451,110	309,812	11,884,609	12,194,476
35. North Dakota.....ND.....L.....		800	4,300	15,485	86,655	460,350	472,656
36. Ohio.....OH.....L.....		6,200	6,763	167,359	85,508	10,717,249	11,768,310
37. Oklahoma.....OK.....L.....		0	0	618,106	238,295	14,605,291	15,699,010
38. Oregon.....OR.....L.....		(674,820)	237,698	74,717	153,013	5,551,688	6,128,135
39. Pennsylvania.....PA.....L.....		13,143	14,119	1,677,147	1,047,294	41,773,599	46,349,231
40. Rhode Island.....RI.....L.....		0	0	32,097	12,377	2,471,315	2,583,391
41. South Carolina.....SC.....L.....		1,498	7,176	178,781	172,719	10,383,499	10,559,628
42. South Dakota.....SD.....L.....		0	0	38,340	119,298	1,144,664	1,098,337
43. Tennessee.....TN.....L.....		3,425	3,900	241,950	215,714	17,465,887	16,327,145
44. Texas.....TX.....L.....		575	(688,501)	830,126	903,959	32,197,135	34,246,318
45. Utah.....UT.....L.....		100	100	89,531	10,979	2,672,769	2,569,779
46. Vermont.....VT.....L.....		0	0	67,026	464,411	3,006,126	3,290,200
47. Virginia.....VA.....L.....		(161,239)	(20,249)	647,704	586,467	18,790,344	21,453,994
48. Washington.....WA.....L.....		100	200	22,518	522,312	3,431,363	2,651,404
49. West Virginia.....WV.....L.....		8,803	9,193	365,856	306,201	2,183,848	2,364,363
50. Wisconsin.....WI.....L.....		(3,095,382)	168,775	975,881	1,052,846	18,567,825	21,145,086
51. Wyoming.....WY.....L.....		4,000	3,150	22,050	(450)	339,959	368,307
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		0	0	708	11,869	5,076	119,388
55. US Virgin Islands.....VI.....L.....		0	0	0	0	1,924	3,706
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	15,923	21,206
59. Totals.....	XXX	(4,334,515)	(46,279)	28,469,116	28,928,361	805,443,928	848,908,176

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....	XXX	0	0	0	0	15,920	21,204
58002. GBR United Kingdom.....	XXX	0	0	0	0	3	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	15,923	21,206

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	53	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	4

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	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

Notes:

* Denotes affiliated insurer

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

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

Travelers Brazil Acquisition LLC	Delaware	47-2215437	Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		Tiercel, LLC	Delaware	06-0566050
J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	Redstart, LLC	Delaware	06-0566050
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers Marine, LLC	Delaware	06-0566050
J. Malucelli Latam S.A. (49.5%)	Brazil				
JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
Travelers Participações em Seguros Brasil S.A.	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 Family Business Institute LLC	Delaware	06-6033504			
IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474			
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			
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			
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			

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	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..		..86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....N.....	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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	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.....	.....N.....	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.....	.....N.....	
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.....	.....N.....	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.....	.....N.....	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.....	.....Y.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	38-4046010..				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
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.....	.....Y.....	

Q12

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	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	...Y.....	
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.....	...Y.....	
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.....	...N.....	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.....	...N.....	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.....	...N.....	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.....	...Y.....	
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.....	...N.....	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.....	...Y.....	
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.....	...N.....	
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.....	...N.....	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.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...85.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	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.....	...N.....	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.....	...N.....	
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.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
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.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	...0.000	The Travelers Companies, Inc.....	...N.....	
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.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
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.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
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.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Group Ltd.....	GBR.....	NIA.....	Simply Business Holdings Ltd.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Ltd.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	

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	16
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)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000					10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....N.....	
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.....	.....N.....	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.....	.....N.....	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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....Y.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....N.....	
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.....	.....Y.....	
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.....	.....N.....	
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.....	.....N.....	
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.....	.....N.....	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.....	.....N.....	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.....	.....N.....	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	16
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)	Is an SCA Filing Required? (Y/N)	*
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....	N	0107
3548	The Travelers Companies, Inc...	00000					J. Malucelli Controle de Riscos Ltda.....	BRA	NIA	J. Malucelli Seguradora S.A.....	O/B	99.990	The Travelers Companies, Inc....	N	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....	N	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....	N	0107
3548	The Travelers Companies, Inc...	00000					Travelers Participações em Seguros Brasil S.A.....	BRA	NIA	Travelers Brazil Acquisition LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	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....	N	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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
3548	The Travelers Companies, Inc...	00000	06-6033504				The Family Business Institute LLC.....	DE	NIA	Travelers Casualty and Surety Company.....	O/B	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc...	00000	82-0925474				IHP Capital Partners Fund VIII, LP.....	DE	NIA	Travelers Casualty and Surety Company.....	O	97.000	The Travelers Companies, Inc....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	Y	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	Y	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	
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....	N	

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	16
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)	Is an SCA Filing Required? (Y/N)	*
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....	.....N.....	
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....	.....N.....	
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....	.....N.....	
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....	.....N.....	
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....	.....N.....	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....	.....N.....	
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....	.....N.....	
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....	.....N.....	
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....	.....Y.....	
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....	.....N.....	
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....	.....Y.....	
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....	.....N.....	
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....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
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....	.....N.....	
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....	.....N.....	
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....	.....N.....	

Q12.4

Aster 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	2,179	0.000	0.000
2. Allied lines.....	0	13	0.000	0.000
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	0	(41,586)	0.000	0.000
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	(17,999)	0.000	0.000
9. Inland marine.....	0	4,366	0.000	0.000
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	0	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	202,524	0.000	0.000
16. Workers' compensation.....	(2,873)	3,495,223	(121,666.482)	(1,698.738)
17.1. Other liability-occurrence.....	(2,403,484)	4,033,127	(167.803)	(3,575.973)
17.2. Other liability-claims made.....	0	(250,595)	0.000	0.000
17.3. Excess workers' compensation.....	0	(2,075,093)	0.000	0.000
18.1. Products liability-occurrence.....	0	3,851,840	0.000	0.000
18.2. Products liability-claims made.....	0	4,265	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	0	6,909	0.000	0.000
19.3, 19.4. Commercial auto liability.....	(536)	(737,940)	137,675.291	(281,861.255)
21. Auto physical damage.....	21	(69,072)	(328,912.000)	6,750.616
22. Aircraft (all perils).....	0	39,675	0.000	0.000
23. Fidelity.....	882	(10,134)	(1,148.871)	(40.915)
24. Surety.....	695,559	(1,668,393)	(239.864)	(71.497)
26. Burglary and theft.....	0	40	0.000	0.000
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	(1,710,430)	6,769,348	(395.769)	959.983
DETAILS OF WRITE-INS				
3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

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.....	(3,008,646)	(4,500,016)	(245,463)
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.....	115	(936)	406
21. Auto physical damage.....	28	(4)	(160)
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	865	1,025	890
24. Surety.....	91,681	165,416	198,048
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.....	(2,915,957)	(4,334,515)	(46,279)
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)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 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. 2015 + Prior.....	461,225	536,145	997,371	71,763	5,767	77,530	418,803	4,512	487,939	911,254	29,341	(37,927)	(8,586)
2. 2016.....	97,081	144,364	241,445	31,522	1,994	33,517	82,786	3,152	119,366	205,304	17,227	(19,851)	(2,625)
3. Subtotals 2016 + Prior.....	558,307	680,509	1,238,816	103,285	7,761	111,047	501,589	7,664	607,305	1,116,558	46,567	(57,779)	(11,211)
4. 2017.....	136,594	275,137	411,731	83,825	15,834	99,659	107,775	9,358	193,884	311,017	55,006	(56,060)	(1,054)
5. Subtotals 2017 + Prior.....	694,901	955,646	1,650,547	187,110	23,596	210,706	609,364	17,022	801,190	1,427,575	101,574	(113,839)	(12,266)
6. 2018.....	XXX	XXX	XXX	XXX	114,573	114,573	XXX	68,119	177,404	245,523	XXX	XXX	XXX
7. Totals.....	694,901	955,646	1,650,547	187,110	138,169	325,279	609,364	85,141	978,593	1,673,099	101,574	(113,839)	(12,266)
8. Prior Year-End's Surplus As Regards Policyholders	985,821										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. ....14.6 %	2. ....(11.9)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for June 30, 2018 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.....	1,630,961	0	1,630,961	1,613,789
2505. Assumed reinsurance receivable and payable.....	(7,574)	0	(7,574)	(7,045)
2506. Suspense, undistributed payments.....	(17,165)	0	(17,165)	350,108
2597. Summary of remaining write-ins for Line 25.....	1,606,222	0	1,606,222	1,956,852

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(2,496,980)	(2,580,270)
2597. Summary of remaining write-ins for Line 25.....	(2,496,980)	(2,580,270)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(1,448,530)	34,744	(5,244)
1497. Summary of remaining write-ins for Line 14.....	(1,448,530)	34,744	(5,244)

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

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2	2
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 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	2
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2	2

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,677,501,569	2,819,074,500
2. Cost of bonds and stocks acquired.....	413,826,914	216,972,136
3. Accrual of discount.....	747,983	1,436,367
4. Unrealized valuation increase (decrease).....	3,363,803	(2,266,086)
5. Total gain (loss) on disposals.....	416,650	(1,090,570)
6. Deduct consideration for bonds and stocks disposed of.....	254,366,148	338,658,420
7. Deduct amortization of premium.....	8,152,543	17,940,712
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	41,194	25,647
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	479,631	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	2,833,776,665	2,677,501,569
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,833,776,665	2,677,501,569

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	2,439,924,630	372,909,491	354,080,280	(9,123,150)	2,439,924,630	2,449,630,691		2,456,337,127
2. NAIC 2 (a).....	325,210,657	41,207,758	22,662,625	9,187,369	325,210,657	352,943,158		282,970,291
3. NAIC 3 (a).....	17,024,815	0	1,082,948	(2,227,127)	17,024,815	13,714,740		18,173,219
4. NAIC 4 (a).....	0	0	0	0	0	0		0
5. NAIC 5 (a).....	225,216	0	0	(37)	225,216	225,179		225,263
6. NAIC 6 (a).....	223,105	0	37,855	40,416	223,105	225,667		231,296
7. Total Bonds.....	2,782,608,423	414,117,248	377,863,708	(2,122,529)	2,782,608,423	2,816,739,435	0	2,757,937,196
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.....	2,782,608,423	414,117,248	377,863,708	(2,122,529)	2,782,608,423	2,816,739,435	0	2,757,937,196

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....90,584,708; NAIC 2 \$.....1,022,660; 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.....	91,607,368	XXX	91,616,548	68,633	15,938

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.....	187,175,457	26,379,349
2. Cost of short-term investments acquired.....	456,905,893	952,905,985
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	552,464,802	792,108,442
7. Deduct amortization of premium.....	9,180	1,435
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).....	91,607,368	187,175,457
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	91,607,368	187,175,457

**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 - Pt. 2 Verification
NONE**

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

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

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

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

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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. Government									
912828	VV 9 U S TREASURY NOTES 2.125 2020 08		06/28/2018	BAS-MERRILL LYNCH		13,876,453	14,000,000	97,819	1
0599999	Total - Bonds - U.S. Government					13,876,453	14,000,000	97,819	XXX
Bonds - U.S. Political Subdivisions of States									
145610	PY 1 CARROLLTON GO LTD REF S2 3.250 2033 08		04/25/2018	RAYMOND JAMES & ASSOC		1,673,935	1,680,000	0	1FE
150528	YD 3 CEDAR RAPIDS GO REF S201 3.250 2035 06		05/09/2018	RAYMOND JAMES & ASSOC		1,115,457	1,130,000	0	1FE
165573	P8 3 CHESTER CO GENERAL OBLIG 5.000 2035 07		04/27/2018	PIPER JAFFRAY		578,405	500,000	0	1FE
447819	GY 3 HURST EULESS BEDFORD ISD 4.000 2038 08		06/28/2018	RAYMOND JAMES & ASSOC		3,131,277	2,975,000	0	1FE
562785	LX 1 MANHATTAN BEACH USD GO S 4.000 2033 09		04/05/2018	STIFEL NICOLAUS & CO INC		662,039	610,000	0	1FE
562785	ND 3 MANHATTAN BEACH USD GO S 5.000 2039 09		04/05/2018	STIFEL NICOLAUS & CO INC		1,336,813	1,130,000	0	1FE
613681	5X 9 MONTGOMERY CO GEN OBLIG 5.000 2034 03		05/02/2018	WELLS FARGO SECURITIES		1,428,473	1,225,000	0	1FE
66702R	TV 4 NORTHSIDE ISD GO REF S20 3.500 2038 08		05/09/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1FE
751622	QB 0 RAMSEY CO GENERAL OBLIGA 3.250 2035 02		05/08/2018	J P MORGAN CHASE SECURITIES INC		441,587	445,000	0	1FE
798189	NY 8 SAN JOSE EVERGREEN CCD G 3.375 2037 09		05/16/2018	PIPER JAFFRAY		3,093,561	3,175,000	0	1FE
848780	SZ 6 SPOKANE CO SD #354 MEAD 5.000 2036 12		05/03/2018	DA DAVIDSON		6,959,562	6,035,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					25,421,108	23,905,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
353204	AS 9 FRANKLIN CO SALES TAX RE 5.000 2035 06		05/24/2018	BAS-MERRILL LYNCH		4,383,832	3,730,000	0	1FE
426170	PE 0 HENRICO CO WTR & SWR S20 3.125 2033 05		04/24/2018	WELLS FARGO SECURITIES		3,250,874	3,280,000	0	1FE
426170	PF 7 HENRICO CO WTR & SWR S20 3.250 2034 05		04/24/2018	WELLS FARGO SECURITIES		3,359,112	3,380,000	0	1FE
92818H	LF 6 VIRGINIA PUBLIC SCH AUTH 3.500 2036 08		05/02/2018	CITIGROUP GLOBAL MARKETS		3,540,847	3,560,000	0	1FE
3137FC	HE 7 FHR 4736 CD CMO 3.000 2046 08		05/17/2018	J P MORGAN CHASE SECURITIES INC		14,477,056	14,733,562	16,499	1
31418C	UB 8 FNMA PASS THRU #MA3277 4.000 2048 02		05/08/2018	WELLS FARGO SECURITIES		10,169,141	10,000,000	14,444	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					39,180,861	38,683,562	30,943	XXX
Bonds - Industrial and Miscellaneous									
02079K	AC 1 ALPHABET INC 1.998 2026 08		05/30/2018	WELLS FARGO SECURITIES		1,803,060	2,000,000	11,766	1FE
02361D	AS 9 AMEREN ILLINOIS 3.800 2028 05		05/14/2018	J P MORGAN CHASE SECURITIES INC		1,998,200	2,000,000	0	1FE
07274N	AJ 2 BAYER US FINANCE II LLC 4.250 2025 12	C	06/18/2018	J P MORGAN CHASE SECURITIES INC		2,994,330	3,000,000	0	2FE
097023	BU 8 BOEING CO 2.800 2027 03		06/11/2018	WELLS FARGO SECURITIES		943,230	1,000,000	7,933	1FE
12189L	BA 8 BURLINGTON NORTHERN SANT 3.250 2027 06		05/02/2018	MORGAN STANLEY		1,174,172	1,213,000	15,221	1FE
14913Q	2L 2 CATERPILLAR FINANCIAL SE 3.450 2023 05		05/09/2018	BAS-MERRILL LYNCH		999,320	1,000,000	0	1FE
172967	LW 9 CITIGROUP INC 4.075 2029 04		04/16/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
172967	LZ 2 CITIGROUP INC 4.044 2024 06		05/15/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2FE
19123M	AA 1 COCA-COLA ENTERPRISES 3.500 2020 09		04/12/2018	EXCHANGED		1,510,395	1,500,000	0	2FE
20826F	AQ 9 CONOCOPHILLIPS 4.950 2026 03		04/09/2018	GOLDMAN SACHS & CO		2,179,880	2,000,000	7,150	1FE
256746	AF 5 DOLLAR TREE 3.700 2023 05		04/06/2018	J P MORGAN CHASE SECURITIES INC		1,003,610	1,000,000	0	2FE
256746	AG 3 DOLLAR TREE 4.000 2025 05		04/05/2018	WELLS FARGO SECURITIES		1,997,980	2,000,000	0	2FE
26444H	AC 5 DUKE ENERGY FLORIDA 3.200 2027 01		04/16/2018	WELLS FARGO SECURITIES		974,590	1,000,000	8,267	1FE
26442E	AD 2 DUKE ENERGY OHIO 3.800 2023 09		04/02/2018	WELLS FARGO SECURITIES		1,024,170	1,000,000	3,483	1FE
532457	BH 0 ELI LILLY 2.750 2025 06		05/16/2018	CREDIT SUISSE FIRST BOSTON		950,390	1,000,000	12,757	1FE
29364D	AU 4 ENTERGY ARKANSAS 3.500 2026 04		04/25/2018	DEUTSCHE BANC		2,944,260	3,000,000	7,583	1FE
29736R	AJ 9 ESTEE LAUDER CO 3.150 2027 03		04/05/2018	JEFFERIES & CO INC		980,110	1,000,000	2,100	1FE
30231G	AT 9 EXXON MOBIL CORP 3.043 2026 03		04/18/2018	UBS AG		1,965,700	2,000,000	8,284	1FE
31428X	BM 7 FEDEX CORP 3.300 2027 03		04/17/2018	GOLDMAN SACHS & CO		966,760	1,000,000	3,117	2FE
31620M	AR 7 FIDELITY NATIONAL 5.000 2025 10		04/11/2018	CITIGROUP GLOBAL MARKETS		1,067,220	1,000,000	24,722	2FE
369550	BC 1 GENERAL DYNAMICS CORP 3.750 2028 05		05/10/2018	RBC CAPITAL MARKETS		2,004,600	2,000,000	625	1FE
370334	CG 7 GENERAL MILLS INC 4.200 2028 04		04/04/2018	MORGAN STANLEY		2,009,620	2,000,000	0	2FE

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	05/11/2018	J P MORGAN CHASE SECURITIES INC		2,013,540	2,000,000	0	1FE
413875 AW 5	HARRIS CORP 4.400 2028 06		05/24/2018	J P MORGAN CHASE SECURITIES INC		1,004,760	1,000,000	0	2FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		04/30/2018	CREDIT SUISSE FIRST BOSTON		1,993,700	2,000,000	0	1FE
46647P AR 7	JPMORGAN CHASE & CO 4.005 2029 04		04/16/2018	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1FE
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		05/14/2018	SCOTIA CAPITAL		974,350	1,000,000	8,958	2FE
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01		05/02/2018	BARCLAYS CAPITAL INC		982,890	1,000,000	10,749	2FE
502413 BF 3	L3 TECHNOLOGIES INC 3.850 2023 06		05/30/2018	BAS-MERRILL LYNCH		1,996,080	2,000,000	0	2FE
571903 AY 9	MARRIOTT INTERNATIONAL 4.000 2028 04		04/04/2018	WELLS FARGO SECURITIES		996,560	1,000,000	0	2FE
585055 BS 4	MEDTRONIC INC 3.500 2025 03		06/13/2018	CREDIT SUISSE FIRST BOSTON		990,940	1,000,000	8,750	1FE
594918 BY 9	MICROSOFT CORP 3.300 2027 02		04/16/2018	WELLS FARGO SECURITIES		990,610	1,000,000	6,600	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		05/22/2018	MIZUHO INTERNATIONAL PLC		1,995,400	2,000,000	7,583	1FE
60856B AC 8	MOLEX ELECTRONIC TECHNOL 3.900 2025 04		04/04/2018	J P MORGAN CHASE SECURITIES INC		998,100	1,000,000	18,525	2FE
609207 AM 7	MONDELEZ INTERNATIONAL 4.125 2028 05		05/04/2018	CREDIT SUISSE FIRST BOSTON		1,980,120	2,000,000	229	2FE
654106 AF 0	NIKE INC 2.375 2026 11		05/23/2018	MESIROW FINANCIAL		1,821,220	2,000,000	3,167	1FE
666807 BK 7	NORTHROP GRUMMAN 3.200 2027 02		04/16/2018	J P MORGAN CHASE SECURITIES INC		1,524,079	1,590,000	10,883	2FE
701094 AJ 3	PARKER-HANNIFIN CORP 3.250 2027 03		04/05/2018	FTN FINANCIAL		975,920	1,000,000	3,431	1FE
737679 DG 2	POTOMAC ELECTRIC POWER 3.600 2024 03		05/01/2018	MORGAN STANLEY		2,009,920	2,000,000	9,600	1FE
740189 AM 7	PRECISION CAST 3.250 2025 06		04/12/2018	CREDIT SUISSE FIRST BOSTON		989,250	1,000,000	10,924	1FE
760759 AT 7	REPUBLIC SERVICES 3.950 2028 05		05/03/2018	BAS-MERRILL LYNCH		1,972,040	2,000,000	0	2FE
771196 BL 5	ROCHE HOLDINGS INC (144A) 2.375 2027 01	C	04/06/2018	J P MORGAN CHASE SECURITIES INC		1,068,859	1,160,000	5,510	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		04/09/2018	BARCLAYS CAPITAL INC		1,988,220	2,000,000	24,489	2FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04		04/05/2018	BAS-MERRILL LYNCH		999,400	1,000,000	0	1FE
89236T EW 1	TOYOTA MOTOR CREDIT CORP 3.400 2025 04	C	04/10/2018	CITIGROUP GLOBAL MARKETS		1,995,180	2,000,000	0	1FE
906548 CK 6	UNION ELECTRIC CO 3.500 2024 04		05/15/2018	J P MORGAN CHASE SECURITIES INC		2,235,825	2,250,000	7,000	1FE
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		06/05/2018	CITIGROUP GLOBAL MARKETS		997,510	1,000,000	0	2FE
91324P DE 9	UNITEDHEALTH GROUP INC 2.950 2027 10		04/03/2018	CREDIT SUISSE FIRST BOSTON		950,840	1,000,000	13,111	1FE
914748 AA 6	UNIVERSITY OF NOTRE DAME 3.394 2048 02		05/14/2018	RAYMOND JAMES & ASSOC		9,337,400	10,000,000	85,793	1FE
91159H HS 2	US BANCORP 3.900 2028 04		04/24/2018	U S BANCORP		1,994,580	2,000,000	0	1FE
92343V EQ 3	VERIZON COMMUNICATIONS I 4.329 2028 09		06/21/2018	EXCHANGED		1,012,000	1,012,000	0	2FE
95040Q AD 6	WELLTOWER INC 4.250 2028 04		04/04/2018	BAS-MERRILL LYNCH		1,002,090	1,000,000	0	2FE
976826 BL 0	WISCONSIN POWER & LIGHT 3.050 2027 10		06/27/2018	KEYBANC CAPITAL MARK		1,895,900	2,000,000	12,539	1FE
88579Y AV 3	3M COMPANY 2.250 2026 09		04/03/2018	MORGAN STANLEY		917,690	1,000,000	1,000	1FE
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06	A	05/15/2018	WELLS FARGO SECURITIES		1,998,320	2,000,000	222	2FE
67077M AA 6	NUTRIEN LTD 6.500 2019 05	A	04/10/2018	EXCHANGED		1,245,504	1,200,000	31,417	2FE
67077M AC 2	NUTRIEN LTD 3.625 2024 03	A	04/10/2018	EXCHANGED		997,280	1,000,000	2,517	2FE
67077M AJ 7	NUTRIEN LTD 3.150 2022 10	A	04/10/2018	EXCHANGED		990,680	1,000,000	788	2FE
067316 AF 6	BACARDI LTD (144A) 4.700 2028 05	D	04/25/2018	CITIGROUP GLOBAL MARKETS		1,986,360	2,000,000	0	2FE
25156P BA 0	DEUTSCHE TELEKOM INT FIN 3.600 2027 01	D	04/18/2018	MIZUHO INTERNATIONAL PLC		979,060	1,000,000	9,100	2FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05	D	05/15/2018	BARCLAYS CAPITAL INC		1,992,620	2,000,000	0	1FE
6325C0 DJ 7	NATIONAL AUSTRALIA BANK 3.500 2027 01	D	04/04/2018	MIZUHO INTERNATIONAL PLC		982,320	1,000,000	8,361	1FE
801060 AD 6	SANOFI 3.625 2028 06	D	06/12/2018	MORGAN STANLEY		2,978,100	3,000,000	0	1FE
80283L AT 0	SANTANDER UK PLC 3.400 2021 06	D	05/23/2018	CITIGROUP GLOBAL MARKETS		998,130	1,000,000	0	1FE
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	04/04/2018	HSBC		992,020	1,000,000	13,090	1FE
961214 DZ 3	WESTPAC BANKING CORP 3.650 2023 05	D	05/08/2018	J P MORGAN CHASE SECURITIES INC		1,999,460	2,000,000	0	1FE
886312 AD 9	TBMLT 2018-2 A4 (144A) 3.500 2048 07		06/21/2018	BAS-MERRILL LYNCH		3,466,094	3,500,000	8,507	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					110,702,517	112,425,000	435,850	XXX

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
8399997	Total - Bonds - Part 3					189,180,939	189,013,562	564,613	XXX
8399999	Total - Bonds					189,180,939	189,013,562	564,613	XXX
9999999	Total - Bonds, Preferred and Common Stocks					189,180,939	XXX	564,613	XXX

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

QE04.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
Bonds - U.S. Government																					
36202F	4Q 6 GNMA II PASS #00005331 3.500		06/20/2018	PAID ON PRINCIPAL	129,648	129,648	135,624	135,610	0	(5,962)	0	(5,962)	0	129,648	0	0	0	1,900	03/20/2042	1	
36202D	HK 0 GNMA II PASS #2934 7.500		06/20/2018	PAID ON PRINCIPAL	2,853	2,853	2,760	2,716	0	137	0	137	0	2,853	0	0	0	98	06/20/2030	1	
36202D	KX 8 GNMA II PASS #3010 7.000		06/20/2018	PAID ON PRINCIPAL	1,074	1,074	1,081	1,088	0	(15)	0	(15)	0	1,074	0	0	0	30	12/20/2030	1	
36202D	SA 0 GNMA II PASS #3213 5.500		06/20/2018	PAID ON PRINCIPAL	3,757	3,757	3,750	3,751	0	6	0	6	0	3,757	0	0	0	98	03/20/2032	1	
36202D	T5 0 GNMA II PASS #3272 5.500		06/20/2018	PAID ON PRINCIPAL	2,515	2,515	2,510	2,510	0	5	0	5	0	2,515	0	0	0	58	08/20/2032	1	
36202D	UH 2 GNMA II PASS #3284 5.500		06/20/2018	PAID ON PRINCIPAL	7,383	7,383	7,369	7,369	0	13	0	13	0	7,383	0	0	0	166	09/20/2032	1	
36202D	UU 3 GNMA II PASS #3295 5.500		06/20/2018	PAID ON PRINCIPAL	5,659	5,659	5,648	5,648	0	10	0	10	0	5,659	0	0	0	136	10/20/2032	1	
36202E	F2 0 GNMA II PASS #3785 5.000		06/20/2018	PAID ON PRINCIPAL	109,762	109,762	107,498	107,946	0	1,816	0	1,816	0	109,762	0	0	0	2,283	11/20/2035	1	
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2018	PAID ON PRINCIPAL	6,387	6,387	5,779	5,842	0	545	0	545	0	6,387	0	0	0	119	07/20/2038	1	
36200K	T4 9 GNMA PASS TH #603671 5.000		06/15/2018	PAID ON PRINCIPAL	10,461	10,461	10,363	10,380	0	81	0	81	0	10,461	0	0	0	202	05/15/2033	1	
36200M	UD 3 GNMA PASS TH #604580 5.000		06/15/2018	PAID ON PRINCIPAL	12,339	12,339	12,223	12,237	0	103	0	103	0	12,339	0	0	0	255	08/15/2033	1	
36200M	VP 5 GNMA PASS TH #604622 5.000		06/15/2018	PAID ON PRINCIPAL	6,396	6,396	6,336	6,339	0	57	0	57	0	6,396	0	0	0	143	09/15/2033	1	
36223E	NT 7 GNMA PASS TH #305602 8.500		06/15/2018	PAID ON PRINCIPAL	2,619	2,619	2,717	2,651	0	(32)	0	(32)	0	2,619	0	0	0	93	06/15/2021	1	
36208H	NC 6 GNMA PASS TH #451387 7.500		06/15/2018	PAID ON PRINCIPAL	522	522	521	522	0	0	0	0	0	522	0	0	0	16	08/15/2027	1	
36211Q	7F 2 GNMA PASS TH #520294 5.000		06/15/2018	PAID ON PRINCIPAL	5,686	5,686	5,685	5,680	0	6	0	6	0	5,686	0	0	0	118	12/15/2034	1	
36213Y	P3 0 GNMA PASS TH #568442 6.000		06/15/2018	PAID ON PRINCIPAL	4,504	4,504	4,383	4,399	0	105	0	105	0	4,504	0	0	0	113	01/15/2032	1	
36241K	BV 9 GNMA PASS TH #781852 7.000		06/15/2018	PAID ON PRINCIPAL	24,838	24,838	26,426	25,587	0	(749)	0	(749)	0	24,838	0	0	0	722	08/15/2024	1	
36241K	BW 7 GNMA PASS TH #781853 7.000		06/15/2018	PAID ON PRINCIPAL	65,829	65,829	69,997	68,940	0	(3,112)	0	(3,112)	0	65,829	0	0	0	1,896	09/15/2028	1	
36241K	BX 5 GNMA PASS TH #781854 7.000		06/15/2018	PAID ON PRINCIPAL	232,993	232,993	247,653	245,529	0	(12,536)	0	(12,536)	0	232,993	0	0	0	6,589	08/15/2032	1	
83162C	VX 8 SBAP 2013-20K 1 3.380		05/01/2018	PAID ON PRINCIPAL	475,459	475,459	476,833	476,355	0	(896)	0	(896)	0	475,459	0	0	0	8,453	11/01/2033	1	
0599999	Total - Bonds - U.S. Government				1,110,683	1,110,683	1,135,157	1,131,100	0	(20,417)	0	(20,417)	0	1,110,683	0	0	0	23,487	XXX	XXX	
Bonds - U.S. Political Subdivisions of States																					
041431	MP 9 ARLINGTON CO PUB IMPT 4.000		06/25/2018	MUNI CENTER	263,973	250,000	273,633	260,938	0	(1,432)	0	(1,432)	0	259,506	0	4,467	4,467	9,056	08/01/2032	1FE	
074347	XE 0 BEAUFORT CO GENERAL OB 4.000		06/26/2018	PNC CAPITAL MARKETS	2,589,462	2,365,000	2,776,652	2,597,628	0	(17,649)	0	(17,649)	0	2,579,980	0	9,483	9,483	85,928	02/01/2024	1FE	
124110	CU 9 BUTTE-GLENN CCD GO REF 4.000		05/23/2018	CABRERA CAPITAL MARKETS I.	2,284,157	2,105,000	2,399,174	2,242,780	0	(11,441)	0	(11,441)	0	2,231,338	0	52,818	52,818	68,763	08/01/2024	1FE	
124110	CW 5 BUTTE-GLENN CCD GO REF 4.000		06/07/2018	MORGAN STANLEY	2,613,285	2,420,000	2,689,588	2,547,251	0	(11,674)	0	(11,674)	0	2,535,577	0	77,708	77,708	83,356	08/01/2026	1FE	
261005	MR 0 DOWNEY USD GENERAL OBL 5.000		05/16/2018	SIEBERT CISNEROS SHANK &...	2,412,322	2,200,000	2,672,032	2,391,288	0	(19,571)	0	(19,571)	0	2,371,717	0	40,605	40,605	87,694	08/01/2024	1FE	
261005	MS 8 DOWNEY USD GENERAL OBL 5.000		05/23/2018	MORGAN STANLEY	2,659,013	2,425,000	2,929,327	2,629,775	0	(21,999)	0	(21,999)	0	2,607,776	0	51,237	51,237	99,021	08/01/2025	1FE	
472736	T4 9 JEFFERSON CO SD R-001 4.000		06/26/2018	RBC CAPITAL MARKETS	2,594,632	2,390,000	2,737,052	2,572,275	0	(17,151)	0	(17,151)	0	2,555,125	0	39,507	39,507	51,252	12/15/2028	1FE	
47844P	DC 6 JOHNSON CO GENERAL OBL 4.000		06/26/2018	VARIOUS	2,280,283	2,135,000	2,460,822	2,295,661	0	(16,089)	0	(16,089)	0	2,279,572	0	711	711	70,322	09/01/2027	1FE	
660266	DE 4 NORTH KANSAS CITY SD # 3.500		05/10/2018	DA DAVIDSON	1,302,463	1,250,000	1,343,263	1,280,889	0	(3,477)	0	(3,477)	0	1,277,411	0	25,051	25,051	30,747	03/01/2021	1FE	
720475	RP 9 PIERCE CO SD #83 UNIV 5.000		06/26/2018	CITIGROUP GLOBAL MARKETS	2,016,265	1,815,000	2,253,540	2,018,043	0	(21,594)	0	(21,594)	0	1,996,448	0	19,817	19,817	52,181	12/01/2022	1FE	
94766P	CG 4 WEBER SCH DIST GENERAL 4.250		06/15/2018	REDEEMED	1,400,000	1,400,000	1,434,048	1,401,770	0	(1,770)	0	(1,770)	0	1,400,000	0	0	0	29,750	06/15/2021	1FE	
94766P	CH 2 WEBER SCH DIST GENERAL 4.250		06/15/2018	REDEEMED	1,450,000	1,450,000	1,471,736	1,451,118	0	(1,118)	0	(1,118)	0	1,450,000	0	0	0	30,813	06/15/2022	1FE	
950732	WX 1 WENTZVILLE SCH DIST #R 4.000		06/27/2018	VARIOUS	2,369,150	2,225,000	2,516,475	2,368,030	0	(16,244)	0	(16,244)	0	2,351,786	0	17,364	17,364	73,641	03/01/2025	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States				26,235,004	24,430,000	27,957,341	26,057,444	0	(161,208)	0	(161,208)	0	25,896,236	0	338,768	338,768	772,523	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																					
19679P	EH 3 COLORADO WTR RES PWR D 3.000		05/23/2018	MORGAN STANLEY	604,188	585,000	622,434	604,323	0	(1,581)	0	(1,581)	0	602,742	0	1,446	1,446	12,870	03/01/2024	1FE	
395468	HK 0 GREENSBORO ENTERPRISE 5.000		05/24/2018	STIFEL NICOLAUS & CO INC.	2,162,490	1,945,000	2,410,691	2,163,450	0	(19,379)	0	(19,379)	0	2,144,071	0	18,419	18,419	48,085	06/01/2024	1FE	
414004	Y5 4 HARRIS CO TOLL RD S200 4.500		04/02/2018	REDEEMED	5,000,000	5,000,000	4,994,000	4,997,309	0	88	0	88	0	4,997,397	0	2,603	2,603	141,875	08/15/2023	1FE	
414004	Y6 2 HARRIS CO TOLL RD S200 4.500		04/02/2018	REDEEMED	5,000,000	5,000,000	4,976,000	4,988,437	0	364	0	364	0	4,988,801	0	11,199	11,199	141,875	08/15/2024	1FE	

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
74153W BZ 1	PRICOA GLOBAL FUNDING 1.600		05/29/2018	MATURED		1,000,000	1,000,000	999,230	999,925	0	75	0	75	0	1,000,000	0	0	0	8,000	05/29/2018	1FE
7591EP AJ 9	REGIONS FINANCIAL CORP 2.000		05/15/2018	MATURED		2,333,000	2,333,000	2,325,278	2,331,971	0	1,029	0	1,029	0	2,333,000	0	0	0	23,330	05/15/2018	2FE
760759 AL 4	REPUBLIC SERVICES 3.800		05/15/2018	MATURED		1,000,000	1,000,000	999,690	999,914	0	86	0	86	0	1,000,000	0	0	0	19,000	05/15/2018	2FE
863667 AD 3	STRYKER CORP 1.300		04/01/2018	MATURED		1,000,000	1,000,000	995,650	999,765	0	235	0	235	0	1,000,000	0	0	0	6,500	04/01/2018	1FE
92343V BC 7	VERIZON COMMUNICATIONS 3.500		06/21/2018	EXCHANGED		1,012,300	1,000,000	992,080	996,592	0	395	0	395	0	996,986	0	15,314	15,314	22,361	11/01/2021	2FE
008916 AH 1	AGRIUM INC 6.750	A	04/10/2018	EXCHANGED		1,031,840	1,000,000	1,205,500	1,032,606	0	(8,574)	0	(8,574)	0	1,024,032	0	7,808	7,808	50,688	01/15/2019	2FE
008916 AK 4	AGRIUM INC 3.150	A	04/10/2018	EXCHANGED		990,680	1,000,000	998,040	998,962	0	79	0	79	0	999,042	0	(8,362)	(8,362)	17,538	10/01/2022	2FE
73755L AF 4	POTASH CORP 6.500	A	04/10/2018	EXCHANGED		1,245,504	1,200,000	1,416,108	1,238,709	0	(7,589)	0	(7,589)	0	1,231,120	0	14,384	14,384	32,617	05/15/2019	2FE
73755L AL 1	POTASH CORP 3.625	A	04/10/2018	EXCHANGED		997,280	1,000,000	991,110	994,081	0	254	0	254	0	994,334	0	2,946	2,946	21,642	03/15/2024	2FE
775109 AK 7	ROGERS COMMUNICATIONS 6.800	A	04/13/2018	MAKE WHOLE CALL		2,030,818	2,000,000	1,997,080	1,999,549	0	(177)	0	(177)	0	1,999,373	0	627	627	120,729	08/15/2018	2FE
65557F AG 1	NORDEA BANK AB (144A) 1.625	D	05/15/2018	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,125	05/15/2018	1FE
767201 AQ 9	RIO TINTO FINANCE 3.750	D	04/19/2018	MAKE WHOLE CALL		1,027,891	1,000,000	997,440	998,890	0	100	0	100	0	998,991	0	1,009	1,009	49,661	09/20/2021	1FE
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		06/25/2018	PAID ON PRINCIPAL		91,525	91,525	62,608	53,695	0	37,830	0	37,830	0	91,525	0	0	0	2,352	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		05/25/2018	WRITTEN OFF		0	5,248	3,590	3,079	0	(80)	0	(80)	0	2,999	0	(2,999)	(2,999)	131	04/25/2037	1FM
05530N AV 9	BCAP 2007-AA2 2A7 CMO 6.000		06/25/2018	RECOVERY OF PAR WRITE-OFF		0	(17)	(12)	(10)	0	0	0	0	0	(10)	0	10	10	0	04/25/2037	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 3.695		06/25/2018	PAID ON PRINCIPAL		430,991	430,991	338,703	240,946	0	190,044	0	190,044	0	430,991	0	0	0	6,104	08/25/2047	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 3.695		06/25/2018	WRITTEN OFF		0	50,022	39,311	27,965	0	(3,161)	0	(3,161)	0	24,804	0	(24,804)	(24,804)	847	08/25/2047	1FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 3.695		05/25/2018	RECOVERY OF PAR WRITE-OFF		0	(381,839)	(300,076)	(213,468)	0	25,917	0	25,917	0	(187,551)	0	187,551	187,551	0	08/25/2047	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		15,793	15,793	11,254	2,723	(0)	13,070	0	13,070	0	15,793	0	0	0	369	10/25/2035	1FM
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		06/25/2018	WRITTEN OFF		0	1,234	879	213	0	(5)	0	(5)	0	208	0	(208)	(208)	27	10/25/2035	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 3.984		06/25/2018	PAID ON PRINCIPAL		111,348	111,348	94,810	48,690	0	62,659	0	62,659	0	111,348	0	0	0	1,619	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 3.984		06/25/2018	RECOVERY OF PAR WRITE-OFF		0	(2,699)	(2,298)	(1,180)	0	73	0	73	0	(1,107)	0	1,107	1,107	0	06/25/2047	1FM
23321P JF 6	DLJMA 1994-3 M CMO 6.500		05/25/2018	WRITTEN OFF		0	5,904	502	510	0	13	0	13	0	523	0	(523)	(523)	0	04/25/2024	6FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		06/25/2018	PAID ON PRINCIPAL		97,826	97,826	88,165	87,950	0	9,875	0	9,875	0	97,826	0	0	0	1,099	03/25/2043	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2018	PAID ON PRINCIPAL		321,017	321,017	258,245	214,827	0	106,190	0	106,190	0	321,017	0	0	0	6,949	12/25/2035	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		06/25/2018	WRITTEN OFF		0	1,398	1,125	936	0	(27)	0	(27)	0	909	0	(909)	(909)	33	12/25/2035	1FM
36228F AE 6	GSMP5 1998-2 A CMO 7.750		06/19/2018	PAID ON PRINCIPAL		8,711	8,711	8,616	8,382	0	329	0	329	0	8,711	0	0	0	214	05/19/2027	1FM
36228F AT 3	GSMP5 1998-5 A CMO 7.500		06/19/2018	PAID ON PRINCIPAL		7,017	7,017	6,977	6,683	0	335	0	335	0	7,017	0	0	0	186	06/19/2027	1FM
36242D XN 8	GSMP5 2005-RP1 2A1 CMO 3.861		06/25/2018	PAID ON PRINCIPAL		82,948	82,948	79,837	78,047	0	4,901	0	4,901	0	82,948	0	0	0	1,289	01/25/2035	3FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 5.092		06/25/2018	PAID ON PRINCIPAL		477,476	477,476	382,916	271,976	0	205,500	0	205,500	0	477,476	0	0	0	10,973	07/27/2037	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 5.092		06/25/2018	WRITTEN OFF		0	140,028	112,297	79,762	0	(6,396)	0	(6,396)	0	73,366	0	(73,366)	(73,366)	3,444	07/27/2037	1FM
20846Q HX 9	CNF 2001-4 A4 7.360		06/01/2018	PAID ON PRINCIPAL		184,898	184,898	153,537	176,028	0	8,870	0	8,870	0	184,898	0	0	0	5,663	08/01/2032	1FE
393505 E3 2	GT 1998-3 A5 6.220		06/01/2018	PAID ON PRINCIPAL		50,716	50,716	42,189	43,817	0	6,899	0	6,899	0	50,716	0	0	0	1,320	03/01/2030	2FE
393505 F4 9	GT 1998-4 A5 6.180		06/01/2018	PAID ON PRINCIPAL		122,600	122,600	98,999	98,447	0	24,152	0	24,152	0	122,600	0	0	0	3,171	04/01/2030	2FE
3899999	Total - Bonds - Industrial and Miscellaneous					43,504,271	43,040,475	43,552,605	42,519,930	652	684,572	0	685,224	0	43,205,154	0	104,041	104,041	1,376,323	XXX	XXX
8399997	Total - Bonds - Part 4					105,792,992	101,380,614	110,023,524	104,597,451	652	301,742	0	302,394	0	104,899,845	0	698,071	698,071	3,140,171	XXX	XXX
8399999	Total - Bonds					105,792,992	101,380,614	110,023,524	104,597,451	652	301,742	0	302,394	0	104,899,845	0	698,071	698,071	3,140,171	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
37246H 97 5	GEOLOGISTICS CORP - PFD		06/28/2018	ABANDONED		1,134,060	1,134,060	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

QE052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
Common Stocks - Industrial and Miscellaneous																					
36163# 90 5	(R) GDC INTL INC WARRANTS.....		06/28/2018	ABANDONED.....	464,680.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
37246H 93 4	GEOLOGISTICS CORP WTS REST.....		06/28/2018	ABANDONED.....	2.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
37246H 98 3	GEOLOGISTICS CORP - COMMON.....		06/28/2018	ABANDONED.....	18,883.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
71645N 99 4	(R) PETROCORP (STUB).....		06/29/2018	ABANDONED.....	1,639,624.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9799999.	Total - Common Stocks.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					105,792,992	XXX	110,023,524	104,597,451	652	301,742	.....0	302,394	.....0	104,899,845	.....0	698,071	698,071	3,140,171	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 4.

QE05.3

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

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - HSBC A TREASURY.....		1.....	4,230,566	4,230,566	07/02/2018.....
	REPO - MERRILL A TREASURY.....		1.....	888,978	888,978	07/02/2018.....
	REPO - MIZUHO A TREASURY.....		1.....	4,230,566	4,230,566	07/02/2018.....
	REPO - NATWEST A TREASURY.....		1.....	4,230,566	4,230,566	07/02/2018.....
	REPO - NOMURA A TREASURY.....		1.....	4,230,566	4,230,566	07/02/2018.....
0199999.	U.S. Government - Issuer Obligations.....			17,811,242	17,811,242	XXX
0599999.	Total - U.S. Government.....			17,811,242	17,811,242	XXX
6199999.	Total - Issuer Obligations.....			17,811,242	17,811,242	XXX
6699999.	Subtotal - Bonds.....			17,811,242	17,811,242	XXX
9999999.	Totals.....			17,811,242	17,811,242	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(9,328,478) Book/Adjusted Carrying Value \$.....(9,328,478)
- Average balance for the year: Fair Value \$.....17,012,925 Book/Adjusted Carrying Value \$.....17,012,925
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....17,811,242 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Citibank, N.A. New Castle, DE.....		.....0.000	.....0	.....0	.....242,792	.....242,813	.....328,252	XXX
JP Morgan Chase Bank, N.A. New York, NY.....		.....0.000	.....0	.....0	.....0	.....(3,067,134)	.....(2,193,179)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....242,792	.....(2,824,321)	.....(1,864,927)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....242,792	.....(2,824,321)	.....(1,864,927)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....242,792	.....(2,824,321)	.....(1,864,927)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
------------	------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	--	----------------------------------

NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(6)
6. Colorado.....CO	0	0	0	0	0	0	0	(4)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(2)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(0)
14. Illinois.....IL	0	0	0	0	0	0	0	(3)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(5)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(8)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	1	1	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(1)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(74)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(0)	0	0	(3)
33. New York.....NY	0	0	0	0	0	0	0	(0)
34. North Carolina.....NC	0	0	0	0	0	0	0	(1)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(0)	0	0	(1)
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	(6)
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	(1)	0	0	(4)
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	(173)

DETAILS OF WRITE-INS

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



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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(13)
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	(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	(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	(1)
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	(2)	0	0	(5)
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	(1)	0	0	(2)
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	(3)
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	(1)	0	0	(2)
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