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QUARTERLY STATEMENT

As of March 31, 2016

of the Condition and Affairs of the

PROGRESSIVE NORTHWESTERN INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)   NAIC Company Code..... 42919   Employer's ID Number..... 91-1187829

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

Incorporated/Organized..... September 24, 1982   Commenced Business..... September 26, 1983

Statutory Home Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490….. CLEVELAND ..... OH ..... US ..... 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
MARK DONALD NIEHAUS	PRESIDENT	PETER JAMES ALBERT	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KATHLEEN MARY CERNY	(ASST. SECRETARY)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	JAMES LEE KUSMER	(ASST. TREASURER)

DIRECTORS OR TRUSTEES

THOMAS HUDSON HOLLYER	KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	DAVID LLOYD PRATT
GEOFFREY THOMAS SOUSER			

State of........ OHIO
County of..... CUYAHOGA

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.

(Signature)	(Signature)	(Signature)
MARK DONALD NIEHAUS	PETER JAMES ALBERT	THOMAS ALFRED KING
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 6TH day of MAY, 2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	912,002,452		912,002,452	1,020,372,283
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	178,903,149		178,903,149	177,804,008
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($..........0), cash equivalents ($.....232,518,397) and short-term investments ($.....514,313)	233,032,710		233,032,710	94,222,090
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets			0	
9. Receivables for securities	2,543,357		2,543,357	
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,326,481,668	0	1,326,481,668	1,292,398,381
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	4,525,635		4,525,635	4,827,363
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,459,726	2,042,708	9,417,018	(9,565,632)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	59,891,116		59,891,116	57,408,642
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	510,856		510,856	1,824,971
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	5,997,878		5,997,878	4,570,550
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	25,606,578		25,606,578	20,250,625
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	163,602	163,602	0	295,856
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,434,637,059	2,206,310	1,432,430,749	1,372,010,756
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,434,637,059	2,206,310	1,432,430,749	1,372,010,756

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			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. PREPAID EXPENSES	158,628	158,628	0	
2502. MISCELLANEOUS OTHER ASSETS	4,974	4,974	0	
2503. STATE TAX CREDITS			0	282,940
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	12,916
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	163,602	163,602	0	295,856

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....99,426,401)	425,828,080	419,910,275
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,537,617	2,163,295
3.	Loss adjustment expenses	90,729,472	88,382,307
4.	Commissions payable, contingent commissions and other similar charges	727,629	1,850,058
5.	Other expenses (excluding taxes, licenses and fees)	53,446,920	54,722,966
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	8,254,722	7,619,597
7.1	Current federal and foreign income taxes (including $.....329,073 on realized capital gains (losses))	10,114,330	9,088,133
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....133,396,951 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)	396,520,298	370,324,513
10.	Advance premium	5,865,485	2,846,183
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,324,309	21,055
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $..........0 certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	16,430,296	16,627,792
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,316,719	2,274,554
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,019,095,877	975,830,728
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,019,095,877	975,830,728
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,025	3,000,025
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	146,299,975	146,299,975
35.	Unassigned funds (surplus)	264,034,872	246,880,028
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	413,334,872	396,180,028
38.	Totals (Page 2, Line 28, Col. 3)	1,432,430,749	1,372,010,756
	DETAILS OF WRITE-INS		
2501.	STATE PLAN LIABILITY	2,125,427	2,126,125
2502.	OTHER LIABILITIES	106,184	41,686
2503.	ESCHEATABLE PROPERTY	85,108	106,743
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,316,719	2,274,554
2901.			
2902.			
2903.			
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)	0	0
3201.			
3202.			
3203.			
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 $.....109,995,935)	113,604,757	119,014,015	473,136,947
1.2 Assumed (written $.....341,454,375)	315,258,590	295,773,714	1,208,611,469
1.3 Ceded (written $.....109,995,935)	113,604,757	119,014,015	473,136,947
1.4 Net (written $.....341,454,375)	315,258,590	295,773,714	1,208,611,469
DEDUCTIONS:			
2. Losses incurred (current accident year $.....192,794,497):			
2.1 Direct	64,210,685	63,507,534	271,447,327
2.2 Assumed	197,023,296	178,311,952	740,523,188
2.3 Ceded	64,210,685	63,507,534	271,447,327
2.4 Net	197,023,296	178,311,952	740,523,188
3. Loss adjustment expenses incurred	33,351,436	30,401,437	125,392,032
4. Other underwriting expenses incurred	68,365,125	63,087,122	254,086,939
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	298,739,857	271,800,511	1,120,002,159
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	16,518,733	23,973,203	88,609,310
INVESTMENT INCOME			
9. Net investment income earned	6,903,166	6,053,128	26,956,627
10. Net realized capital gains (losses) less capital gains tax of $.....329,073	585,774	330,826	4,072,654
11. Net investment gain (loss) (Lines 9 + 10)	7,488,940	6,383,954	31,029,281
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....87,591 amount charged off $.....984,836)	(897,245)	(910,809)	(4,018,310)
13. Finance and service charges not included in premiums	2,077,604	2,152,784	8,857,266
14. Aggregate write-ins for miscellaneous income	466,233	320,707	1,149,501
15. Total other income (Lines 12 through 14)	1,646,592	1,562,682	5,988,457
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	25,654,265	31,919,839	125,627,048
17. Dividends to policyholders			
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)	25,654,265	31,919,839	125,627,048
19. Federal and foreign income taxes incurred	9,785,466	11,946,070	41,136,969
20. Net income (Line 18 minus Line 19) (to Line 22)	15,868,799	19,973,769	84,490,079
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	396,180,028	387,592,923	387,592,923
22. Net income (from Line 20)	15,868,799	19,973,769	84,490,079
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(111,458)	(206,994)	427,386	(9,667,237)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	1,315,870	1,094,923	(68,178)
27. Change in nonadmitted assets	177,169	201,456	332,441
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(66,500,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	17,154,844	21,697,534	8,587,105
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	413,334,872	409,290,457	396,180,028

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
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. MISCELLANEOUS INCOME	447,190	305,819	1,110,329
1402. INTEREST INCOME ON INTERCOMPANY BALANCES	15,739	1,247	13,700
1403. SERVICE BUSINESS REVENUE	3,304	13,641	25,472
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	466,233	320,707	1,149,501
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	324,620,136	304,759,024	1,254,737,312
2. Net investment income	8,028,580	7,332,799	32,087,753
3. Miscellaneous income	1,511,371	1,352,771	5,881,250
4. Total (Lines 1 through 3)	334,160,087	313,444,594	1,292,706,315
5. Benefit and loss related payments	184,417,054	174,679,234	724,541,094
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	101,132,746	94,707,640	366,244,558
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $.....864,668 tax on capital gains (losses)	9,088,342	12,057,395	46,322,736
10. Total (Lines 5 through 9)	294,638,142	281,444,269	1,137,108,388
11. Net cash from operations (Line 4 minus Line 10)	39,521,945	32,000,325	155,597,927
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	252,332,343	160,497,506	606,446,151
12.2 Stocks	2,600,851	65,763	8,832,865
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		8,078,106	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	254,933,194	168,641,375	615,279,016
13. Cost of investments acquired (long-term only):			
13.1 Bonds	144,187,325	201,239,704	619,349,334
13.2 Stocks	3,702,471	1,177,245	12,920,445
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	2,543,357	18,775	
13.7 Total investments acquired (Lines 13.1 to 13.6)	150,433,153	202,435,724	632,269,779
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	104,500,041	(33,794,349)	(16,990,763)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			66,500,000
16.6 Other cash provided (applied)	(5,211,366)	(16,232,468)	(3,600,024)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(5,211,366)	(16,232,468)	(70,100,024)
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)	138,810,620	(18,026,492)	68,507,140
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	94,222,090	25,714,950	25,714,950
19.2 End of period (Line 18 plus Line 19.1)	233,032,710	7,688,458	94,222,090

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory-basis financial statements of Progressive Northwestern Insurance Company (the "Company") were prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance ("DOI").

The Ohio DOI requires insurance companies domiciled in the state of Ohio to 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 Ohio DOI. No deviations from NAIC statutory accounting practices ("NAIC SAP") were used in preparing these statutory-basis financial statements as illustrated in the table below:

Description	State of Domicile	2016	2015
Net income			
(1) Net income, state basis	OH	$ 15,868,799	$ 84,490,079
(2) Effect of state prescribed practices			
(3) Effect of state permitted practices			
(4) Net income, NAIC SAP basis (1-2-3=4)	OH	$ 15,868,799	$ 84,490,079
Surplus			
(5) Policyholders' surplus, state basis	OH	$ 413,334,872	$ 396,180,028
(6) Effect of state prescribed practices			
(7) Effect of state permitted practices			
(8) Policyholders' surplus, NAIC SAP basis (5-6-7=8)	OH	$ 413,334,872	$ 396,180,028

C. Accounting Policies

6. Loan-backed securities

Loan-backed and structured securities are accounted for as prescribed by Statement of Statutory Accounting Principles No. 43R, Loan-backed and Structured Securities. These securities are generally stated at amortized cost as determined by the estimated value of future cash flows. Prepayment assumptions for loan-backed and structured debt securities are obtained from available market data, broker/dealers, and/or internal estimates, and are consistent with current interest rate and economic trends. See Note 5.D.

D. Going Concern

Management continuously monitors the Company's financial results and compliance with regulatory requirements and found no reason to expect the Company to not continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant change

3. Business Combinations and Goodwill

No significant change

4. Discontinued Operations

No significant change

5. Investments

D. Loan-Backed Securities

1. The sources used to determine prepayment assumptions are derived from updated cash flows from widely utilized reputable industry sources. The Company's portfolio managers review the available cash flow data and prepayment assumptions and make adjustments based on current performance indicators on the underlying assets (e.g., delinquency rates, foreclosure rates, and default rates), credit support (via current levels of subordination), and historical credit ratings.

2. Intent to Sell or Inability to Hold Securities with a Recognized Other-Than-Temporary Impairment

   Not applicable

3. As of March 31, 2016, the Company has not recorded an other-than-temporary impairment for loan-backed and structured debt securities during the current year.

4. As of March 31, 2016, the Company had $3,347,042 of gross unrealized losses in the Company's loan-backed and structured debt securities. The Company currently does not intend to sell the loan-backed and structured debt securities and determined that it is more likely than not that the Company will not be required to sell these securities for the period of time necessary to recover their cost basis. If the Company's strategy was to change and these securities were determined to be other-than-temporarily impaired, the Company would recognize a write-down in accordance with the Company's stated policy.

   As of March 31, 2016, the composition of fair value and gross unrealized losses on loan-backed and structured debt securities by the length of time that individual securities have been in a continuous unrealized loss position is as follows:

Description	Amount
a. Aggregate amount of unrealized losses	
1. Less than twelve months	$ 1,485,801
2. Twelve months or longer	1,861,241
Total	$ 3,347,042
b. Aggregate fair value of securities with unrealized losses	
1. Less than twelve months	$ 239,661,195
2. Twelve months or longer	70,043,469
Total	$ 309,704,664

NOTES TO FINANCIAL STATEMENTS

5. Under SSAP No. 43R, the Company analyzes its structured debt securities to determine if the Company intends to sell, or if it is more likely than not that the Company will be required to sell, the security prior to recovery and, if so, the Company writes down the security to its current fair market value with the entire amount of the write-down recorded as a realized loss. To the extent that it is more likely than not that the Company will hold the debt security until recovery (which could be maturity), the Company determines if any of the decline in value is due to a credit loss (i.e., where the present value of cash flows expected to be collected is lower than the amortized cost basis of the security) and, if so, the Company recognizes that portion of the impairment as a realized loss.

E. Repurchase Agreements and/or Securities Lending Transactions

Not applicable

I. Working Capital Finance Investments

Not applicable

J. Offsetting and Netting of Assets and Liabilities

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

7. Investment Income

No significant change

8. Derivative Instruments

No significant change

9. Income Taxes

No significant change

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change

11. Debt

B. Federal Home Loan Bank Agreements

Not applicable

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

A. Defined Benefit Plan

Not applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change

14. Contingencies

G. All Other Contingencies

The Company routinely assesses the collectibility of premiums and agents' balances receivable and records a bad debt reserve for amounts exceeding the nonadmitted balance that the Company believes are uncollectible.

The Company is named as defendant in various lawsuits arising out of its insurance operations. All legal actions relating to claims made under insurance policies are considered by the Company in establishing its loss and LAE reserves. The Company also has, on a net basis, potential exposure relating to lawsuits due to its participation in a 100% pooling reinsurance agreement for which it is allocated litigation expenses.

The following is a discussion of potentially significant pending cases at March 31, 2016. The Company does not consider a loss from these cases to be probable and is unable to estimate a range of loss, if any, at this time.

As of March 31, 2016, there was one putative class action lawsuit challenging the Company's use of certain automated database vendors or software to assist in the adjustment of bodily injury claims. Plaintiffs allege that these databases or software systematically undervalue the claims. An agreement to settle was reached and a loss reserve was established accordingly.

As of March 31, 2016, there were two cases consolidated into multi-district proceedings alleging that the Company improperly steers automobile repair work to certain auto body repair shops and challenging the labor rates the Company pays to auto body repair shops.

As of March 31, 2016, there was a putative class action lawsuit challenging fees charged to insureds.

15. Leases

No significant change

16. Information about Financial Instruments with Off-Balance Sheet Risk and with Concentrations of Credit Risk

No significant change

17. Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

The Company had no wash sales of securities with a NAIC rating of 3 or below during the reporting period.

NOTES TO FINANCIAL STATEMENTS

18. Gain or Loss from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change

19. Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators

No significant change

20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value in the Company's Financial Statements

1. Fair Value Measurements by Levels 1, 2 and 3

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Inputs are unadjusted, quoted prices in active markets for identical instruments at the measurement date (e.g., active exchange-traded equity securities).

Level 2 - Inputs (other than quoted prices included within Level 1) that are observable for the instrument either directly or indirectly. This includes: (i) quoted prices for similar instruments in active markets, (ii) quoted prices for identical or similar instruments in markets that are not active, (iii) inputs other than quoted prices that are observable for the instruments, and (iv) inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 - Inputs that are unobservable. Unobservable inputs reflect the Company's subjective evaluation about the assumptions market participants would use in pricing the financial instrument.

The Company's management evaluated whether the market was distressed or inactive in determining the fair value of the Company's securities and reviewed certain market level inputs to evaluate whether sufficient activity, volume, and new issuances existed to create an active market. Based on this evaluation, management concluded that there was sufficient activity in determining the fair market value of the Company's securities.

The valuations classified as either Level 1 or Level 2 in the table below are priced exclusively by external sources, including: pricing vendors, dealers/market makers, and exchange-quoted prices. The Company did not have any transfers between Level 1 and Level 2. At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3.

Fair Value Measurements at March 31, 2016:

Asset Description	Level 1	Level 2	Level 3	Total
a. Assets on balance sheet at fair value				
Bonds industrial & miscellaneous	$ --	$ 147,495	$ --	$ 147,495
Common stock industrial & miscellaneous	178,903,149	--	--	178,903,149
Preferred stock industrial & miscellaneous		--	--	--
Total assets at fair value	$ 178,903,149	$ 147,495	$ --	$ 179,050,644
b. Liabilities on balance sheet at fair value				
Derivative liabilities	$ --	$ --	$ --	$ --
Total liabilities at fair value	$ --	$ --	$ --	$ --

2. Roll forward of Level 3 Items

Not applicable

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

See Note 20.A above.

5. Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

Not applicable

C. Fair Values for all Financial Instruments by Levels 1, 2, and 3

The table below represents the fair value of all financial instruments at March 31, 2016, however, not all financial instruments are reported at fair value in the Company's financial statements.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	$ 917,858,623	$ 912,002,452	$ 78,468,975	$ 839,389,648	$ --	$ --
Cash equivalents	232,518,397	232,518,397	232,518,397	--	--	--
Common stock	178,903,149	178,903,149	178,903,149	--	--	--
Preferred stock	--	--	--	--	--	--
Short-term investments	514,313	514,313	514,313	--	--	--
Total	$ 1,329,794,482	$ 1,323,938,311	$ 490,404,834	$ 839,389,648	$ --	$ --

D. Financial Instruments for Which it is Not Practicable to Estimate Fair Values

Not applicable

NOTES TO FINANCIAL STATEMENTS

21. Other Items

No significant change

22. Events Subsequent

Subsequent events have been considered through May 6, 2016 for the statutory statement that was available for issuance by May 15, 2016. There were no subsequent events to report.

The Company does not write health insurance and therefore has no premiums subject to assessment under section 9010 of the Affordable Care Act for either the current or prior years.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act

The Company does not write health insurance.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and LAE attributable to insured events of prior accident years increased by $5,066,668 in 2016, which is 1.0% of the total prior year net unpaid losses and LAE of $508,292,582. The unfavorable development is primarily due to private passenger auto liability originally anticipated severity for accident year 2015 increasing by less than 1%. The LAE reserves developed unfavorably in both defense and cost containment and adjusting and other expense reserves primarily for accident year 2015.

26. Intercompany Pooling Arrangements

No significant change

27. Structured Settlements

No significant change

28. Health Care Receivables

No significant change

29. Participating Accident and Health Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. High Deductibles

No significant change

32. Discounting of Liabilities for Unpaid Losses and Unpaid Loss Adjustment Expenses

No significant change

33. Asbestos and Environmental Reserves

No significant change

34. Subscriber Savings Accounts

No significant change

35. Multiple Peril Crop Insurance

No significant change

36. Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period

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.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

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. 12/31/2012

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). 08/06/2013

6.4 By what department or departments?
OHIO

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 [X] No [ ] N/A [ ]

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

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	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 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: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [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
CITIBANK, N.A.	338 GREENWICH STREET NEW YORK, NY 10013
STATE STREET	801 PENNSYLVANIA AVE KANSAS CITY, MO 64105

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)
NONE		

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
NONE			

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

1 Central Registration Depository	2 Name(s)	3 Address
30107	STATE STREET GLOBAL MARKETS, LLC	225 FRANKLIN ST BOSTON, MA 02110

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	N						
2. Alaska AK	L	687,711	745,819	348,742	308,177	741,304	848,552
3. Arizona AZ	L	(3,199)	562,090	295,721	343,382	375,198	609,151
4. Arkansas AR	L	19,037,003	18,374,370	10,275,739	8,624,914	15,118,830	13,853,860
5. California CA	L						
6. Colorado CO	L						
7. Connecticut CT	L	(251,574)	8,349,234	3,180,002	5,902,180	17,041,109	19,972,759
8. Delaware DE	L			(275)	(356)		
9. District of Columbia DC	L						
10. Florida FL	N						
11. Georgia GA	L			(2,080)	(1,679)		1,990
12. Hawaii HI	L	78,264	84,346	22,680	83,676	72,576	65,927
13. Idaho ID	L	11,124,063	10,833,611	6,965,727	7,162,950	12,313,878	13,036,151
14. Illinois IL	N						
15. Indiana IN	L	693,875	795,400	441,290	558,833	568,439	949,039
16. Iowa IA	L						
17. Kansas KS	L	26,834,966	25,983,859	14,916,189	14,060,147	21,939,364	22,406,859
18. Kentucky KY	L						
19. Louisiana LA	L						
20. Maine ME	L	13,758,563	13,488,256	8,882,583	9,157,575	18,439,169	20,947,372
21. Maryland MD	L						
22. Massachusetts MA	N						
23. Michigan MI	Q						
24. Minnesota MN	L			(3,761)	7,841		9,763
25. Mississippi MS	L						
26. Missouri MO	L	4,636,998	4,838,925	2,920,287	2,166,534	5,522,314	5,646,545
27. Montana MT	L	11,347,924	11,479,209	7,120,414	6,802,163	13,592,055	11,195,890
28. Nebraska NE	L						
29. Nevada NV	L	161,474	190,125	170,878	100,937	169,552	213,151
30. New Hampshire NH	N						
31. New Jersey NJ	L						
32. New Mexico NM	L			(3,611)		104,714	104,709
33. New York NY	L	7,388,568	7,268,962	2,223,668	2,625,053	10,392,619	10,388,274
34. North Carolina NC	L						
35. North Dakota ND	L	10,869,054	11,371,007	6,518,792	5,999,514	10,268,858	10,015,934
36. Ohio OH	L						
37. Oklahoma OK	L						
38. Oregon OR	L			(900)	(300)		
39. Pennsylvania PA	N						
40. Rhode Island RI	L	35,748	131,258	103,965	107,150	182,343	327,619
41. South Carolina SC	L						
42. South Dakota SD	L						
43. Tennessee TN	L			(886)	(411)		
44. Texas TX	L						
45. Utah UT	L				(564)		
46. Vermont VT	N						
47. Virginia VA	L	924,449	1,067,553	455,470	373,394	1,586,069	1,358,628
48. Washington WA	L	2,672,048	4,553,653	3,140,085	2,685,249	9,502,487	12,370,823
49. West Virginia WV	L						
50. Wisconsin WI	L						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 42	109,995,935	120,117,678	67,970,719	67,066,358	137,930,880	144,322,999

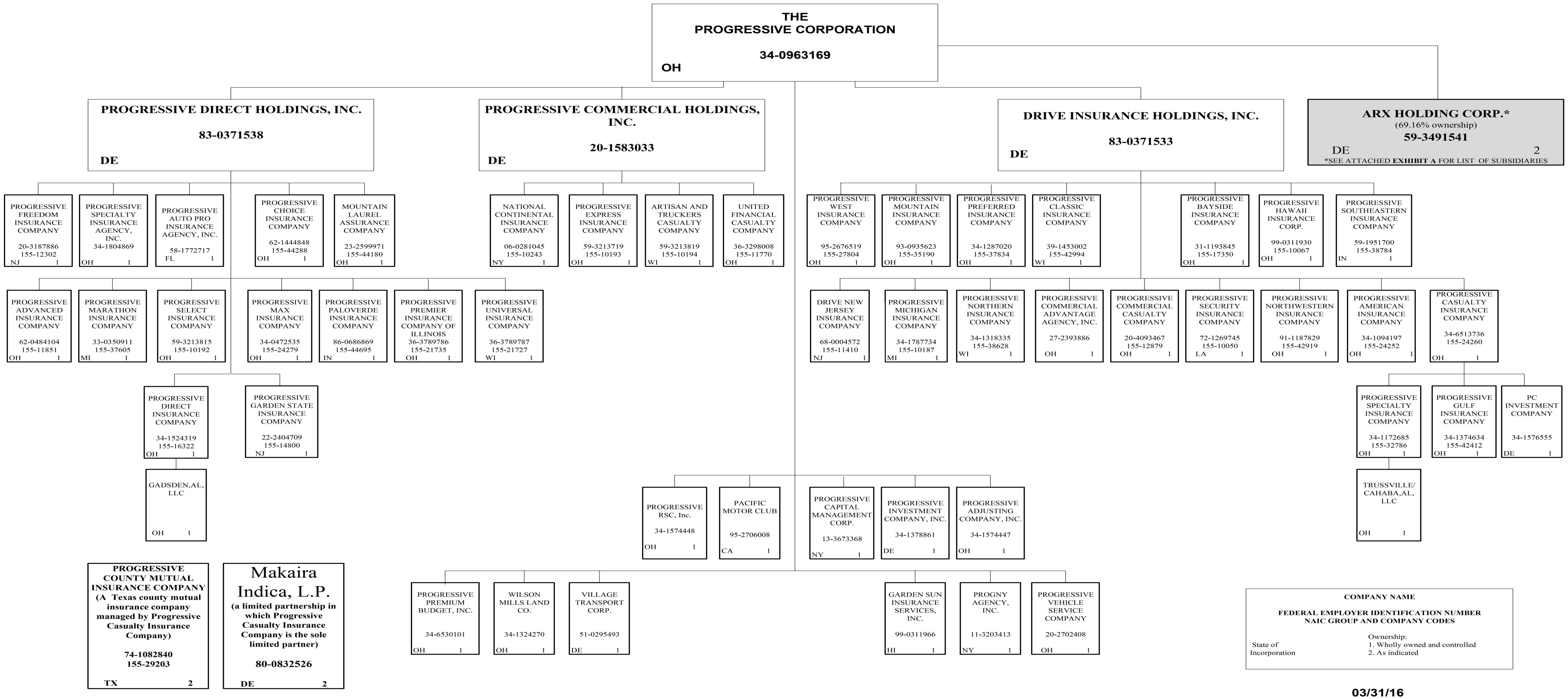
DETAILS OF WRITE-INS

58001.	XXX						
58002.	XXX						
58003.	XXX						
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	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

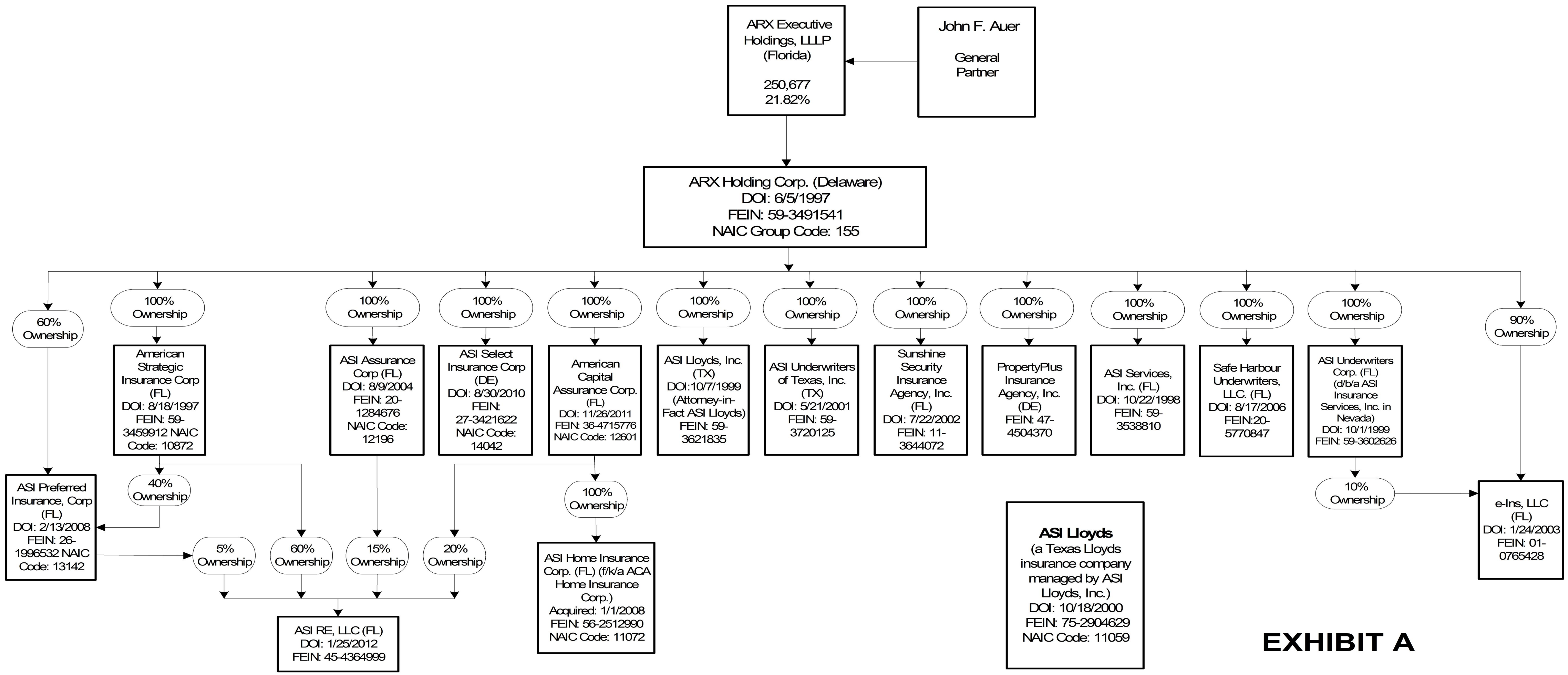
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
	The Progressive Corporation	00000	34-0963169		0000080661	NYSE	The Progressive Corporation	OH	UIP	Board, Management	Board		The Progressive Corporation	1, 3
	The Progressive Corporation	00000	83-0371533				Drive Insurance Holdings, Inc.	DE	UDP	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	11410	68-0004572				Drive New Jersey Insurance Company	NJ	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	24252	34-1094197				Progressive American Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	17350	31-1193845				Progressive Bayside Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	24260	34-6513736				Progressive Casualty Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1576555				PC Investment Company	DE	NIA	Progressive Casualty Insurance Company	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	29203	74-1082840				Progressive County Mutual Insurance Company	TX	IA	Progressive Casualty Insurance Company	Management		The Progressive Corporation	2, 3
0155	The Progressive Corporation	42412	34-1374634				Progressive Gulf Insurance Company	OH	IA	Progressive Casualty Insurance Company	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	32786	34-1172685				Progressive Specialty Insurance Company	OH	IA	Progressive Casualty Insurance Company	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000					Trussville/Cahaba, AL , LLC	OH	NIA	Progressive Specialty Insurance Company	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	42994	39-1453002				Progressive Classic Insurance Company	WI	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10067	99-0311930				Progressive Hawaii Insurance Corp	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10187	34-1787734				Progressive Michigan Insurance Company	MI	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	35190	93-0935623				Progressive Mountain Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	38628	34-1318335				Progressive Northern Insurance Company	WI	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	42919	91-1187829				Progressive Northwestern Insurance Company	OH	RE	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	37834	34-1287020				Progressive Preferred Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10050	72-1269745				Progressive Security Insurance Company	LA	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	38784	59-1951700				Progressive Southeastern Insurance Company	IN	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	27804	95-2676519				Progressive West Insurance Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	27-2393886				Progressive Commercial Advantage Agency, Inc.	OH	NIA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	20-1583033				Progressive Commercial Holdings, Inc.	DE	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10194	59-3213819				Artisan and Truckers Casualty Company	WI	IA	Progressive Commercial Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10243	06-0281045				National Continental Insurance Company	NY	IA	Progressive Commercial Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	12879	20-4093467				Progressive Commercial Casualty Company	OH	IA	Drive Insurance Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10193	59-3213719				Progressive Express Insurance Company	OH	IA	Progressive Commercial Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	11770	36-3298008				United Financial Casualty Company	OH	IA	Progressive Commercial Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	83-0371538				Progressive Direct Holdings, Inc.	DE	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	44180	23-2599971				Mountain Laurel Assurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	11851	62-0484104				Progressive Advanced Insurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	58-1772717				Progressive Auto Pro Insurance Agency, Inc.	FL	NIA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	44288	62-1444848				Progressive Choice Insurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	16322	34-1524319				Progressive Direct Insurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000					Gadsden, AL, LLC	OH	NIA	Progressive Direct Insurance Company	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	12302	20-3187886				Progressive Freedom Insurance Company	NJ	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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)	*
0155	The Progressive Corporation	14800	22-2404709				Progressive Garden State Insurance Company	NJ	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	37605	33-0350911				Progressive Marathon Insurance Company	MI	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	24279	34-0472535				Progressive Max Insurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	44695	86-0686869				Progressive Paloverde Insurance Company	IN	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	21735	36-3789786				Progressive Premier Insurance Company of Illinois	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	10192	59-3213815				Progressive Select Insurance Company	OH	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1804869				Progressive Specialty Insurance Agency, Inc.	OH	NIA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
0155	The Progressive Corporation	21727	36-3789787				Progressive Universal Insurance Company	WI	IA	Progressive Direct Holdings, Inc.	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	99-0311966				Garden Sun Insurance Services, LLC	HI	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	95-2706008				Pacific Motor Club	CA	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	11-3203413				PROGNY Agency, Inc.	NY	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1574447				Progressive Adjusting Company, Inc.	OH	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	13-3673368				Progressive Capital Management Corp.	NY	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1378861				Progressive Investment Company, Inc.	DE	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-6530101				Progressive Premium Budget, Inc.	OH	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1574448				Progressive RSC, Inc.	OH	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	20-2702408				Progressive Vehicle Service Company	OH	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	51-0295493				Village Transport Corp.	DE	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	34-1324270				Wilson Mills Land Co.	OH	NIA	The Progressive Corporation	Ownership	100.000	The Progressive Corporation	1, 3
	The Progressive Corporation	00000	80-0832526				Makaira Indica, LP	CA	NIA	Progressive Casualty Insurance Company	Other		The Progressive Corporation	1, 3, 4
	The Progressive Corporation	00000	59-3491541				ARX Holding Corp.	DE	NIA	The Progressive Corporation	Ownership	69.160	The Progressive Corporation	5
0155	The Progressive Corporation, ARX Interest	12601	20-5107413				American Capital Assurance Corp.	FL	IA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	11072	56-2512990				ASI Home Insurance Corp.	FL	IA	American Capital Assurance Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	45-4364999				ASI RE, LLC	FL	NIA	American Capital Assurance Corp.	Ownership	20.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	45-4364999				ASI RE, LLC	FL	NIA	ASI Preferred Insurance Corp.	Ownership	5.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	45-4364999				ASI RE, LLC	FL	NIA	American Strategic Insurance Corp.	Ownership	60.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	45-4364999				ASI RE, LLC	FL	NIA	ASI Assurance Corp.	Ownership	15.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	13142	26-1996532				ASI Preferred Insurance Corp.	FL	IA	American Strategic Insurance Corp.	Ownership	40.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	13142	26-1996532				ASI Preferred Insurance Corp.	FL	IA	ARX Holding Corp.	Ownership	60.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	10872	59-3459912				American Strategic Insurance Corp.	FL	IA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	11059	75-2904629				ASI Lloyds	TX	IA	ASI Lloyds, Inc.	Management		The Progressive Corporation	1,3,5,6
0155	The Progressive Corporation, ARX Interest	12196	20-1284676				ASI Assurance Corp.	FL	IA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
0155	The Progressive Corporation, ARX Interest	14042	27-3421622				ASI Select Insurance Corp.	DE	IA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	59-3538810				ASI Services Inc.	FL	NIA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	20-5770847				Safe Harbour Underwriters, LLC	FL	NIA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5
	The Progressive Corporation, ARX Interest	00000	59-3621835				ASI Lloyds, Inc.	TX	NIA	ARX Holding Corp.	Ownership	100.000	The Progressive Corporation	1, 3, 5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi- ciliary Locatio n	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
....	The Progressive Corporation, ARX Interest....	00000......	59-3720125..	....	....	....	ASI Underwriters of Texas, Inc......................................	TX........	NIA.............	ARX Holding Corp...	Ownership..........	....100.000	The Progressive Corporation..	1, 3, 5....
....	The Progressive Corporation, ARX Interest....	00000......	11-3644072..	....	....	....	Sunshine Security Insurance Agency, Inc.....................	FL.........	NIA.............	ARX Holding Corp...	Ownership..........	....100.000	The Progressive Corporation..	1, 3, 5....
....	The Progressive Corporation, ARX Interest....	00000......	59-3602626..	....	....	....	ASI Underwriters Corp...	FL.........	NIA.............	ARX Holding Corp...	Ownership..........	....100.000	The Progressive Corporation..	1, 3, 5....
....	The Progressive Corporation, ARX Interest....	00000......	01-0765428..	....	....	....	e-Ins, LLC...	FL.........	NIA.............	ARX Holding Corp...	Ownership..........	......90.000	The Progressive Corporation..	1, 3, 5....
....	The Progressive Corporation, ARX Interest....	00000......	01-0765428..	....	....	....	e-Ins, LLC...	FL.........	NIA.............	ASI Underwriters Corp....................................	Ownership..........	......10.000	The Progressive Corporation..	1, 3, 5....
....	The Progressive Corporation, ARX Interest....	00000......	47-4504370..	....	....	....	PropertyPlus Insurance Agency, Inc.............................	DE........	NIA.............	ARX Holding Corp...	Ownership..........	....100.000	The Progressive Corporation..	1, 3, 5....

Asteris	Explanation
1	Schedule Y Part 1A is a common schedule for all companies of The Progressive Corporation, however column 10 requires specific relationship information relative to the reporting entity.
2	Progressive County Mutual Insurance Company is a Texas county mutual insurance company that is controlled, but not owned by Progressive Casualty Insurance Company.
3	None of the companies that are part of The Progressive Corporation are Federally chartered or insured institutions and therefore, do not have Federal RSSD numbers.
4	Makaira Indica, LP is a limited partnership in which Progressive Casualty Insurance Company is the sole limited partner.
5	Effective April 1, 2015, The Progressive Corporation purchased a majority ownership share in the ARX Holding Corp., which now consists of ARX Holding Corp. and 16 subsidiaries.
6	ASI Lloyds is a Texas Lloyds insurance company that is managed, but not owned by ASI Lloyds, Inc.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril			0.0	
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine	3,430,119	1,231,450	35.9	44.0
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made			0.0	
12. Earthquake			0.0	
13. Group accident and health			0.0	
14. Credit accident and health			0.0	
15. Other accident and health			0.0	
16. Workers' compensation			0.0	
17.1 Other liability-occurrence	1,786,112	884,979	49.5	8.2
17.2 Other liability-claims made			0.0	
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability	59,782,514	36,038,604	60.3	57.2
19.3, 19.4 Commercial auto liability	3,443,016	1,663,745	48.3	47.4
21. Auto physical damage	45,162,995	24,391,908	54.0	51.7
22. Aircraft (all perils)			0.0	
23. Fidelity			0.0	
24. Surety			0.0	
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	
35. Totals	113,604,757	64,210,685	56.5	53.4
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2. Allied lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,845,535	2,845,535	2,815,524
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability-occurrence	1,924,378	1,924,378	2,029,581
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	60,602,986	60,602,986	62,177,994
19.3 19.4 Commercial auto liability	186,417	186,417	7,055,018
21. Auto physical damage	44,436,620	44,436,620	46,039,560
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
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	109,995,935	109,995,935	120,117,678
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2016 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior	77,246	16,292	93,538	15,248	235	15,483	63,017	1,344	14,241	78,601	1,018	(472)	546
2. 2014	94,330	21,319	115,649	18,957	911	19,868	75,739	4,220	16,359	96,317	366	171	537
3. Subtotals 2014 + Prior	171,576	37,611	209,187	34,205	1,146	35,351	138,755	5,563	30,600	174,919	1,384	(301)	1,083
4. 2015	234,765	64,341	299,106	70,464	7,302	77,767	161,250	20,310	43,762	225,323	(3,051)	7,034	3,983
5. Subtotals 2015 + Prior	406,341	101,951	508,293	104,669	8,449	113,118	300,006	25,873	74,362	400,241	(1,666)	6,733	5,067
6. 2016	XXX	XXX	XXX	XXX	108,992	108,992	XXX	86,564	29,752	116,316	XXX	XXX	XXX
7. Totals	406,341	101,951	508,293	104,669	117,441	222,110	300,006	112,437	104,114	516,558	(1,666)	6,733	5,067
8. Prior Year-End's Surplus As Regards Policyholders	396,180										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. (0.4)%	2. 6.6 %	3. 1.0 %
													Col. 13, Line 7 Line 8
													4. 1.3 %

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?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

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

Bar Code:

42919201649000001

42919201645500001

42919201636500001

42919201650500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. NEW YORK STATE ASSESSMENT RECOVERABLE			0	12,916
2597. Summary of remaining write-ins for Line 25	0	0	0	12,916

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

NONE

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	1,198,176,290	1,194,730,770
2. Cost of bonds and stocks acquired	147,889,796	632,269,779
3. Accrual of discount	654,423	2,400,798
4. Unrealized valuation increase (decrease)	(318,451)	(14,872,673)
5. Total gain (loss) on disposals	914,847	6,499,535
6. Deduct consideration for bonds and stocks disposed of	254,933,194	615,279,016
7. Deduct amortization of premium	1,478,109	7,362,527
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		210,376
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,090,905,602	1,198,176,290
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,090,905,602	1,198,176,290

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)	876,188,803	370,201,791	294,074,080	(487,040)	951,829,474			876,188,803
2. NAIC 2 (a)	209,138,387	9,503,553	52,199,182	21,402,699	187,845,457			209,138,387
3. NAIC 3 (a)	28,638,940		2,500,000	(21,181,210)	4,957,730			28,638,940
4. NAIC 4 (a)	607,913			(206,448)	401,465			607,913
5. NAIC 5 (a)					0			
6. NAIC 6 (a)				1,036	1,036			
7. Total Bonds	1,114,574,043	379,705,344	348,773,262	(470,963)	1,145,035,162	0	0	1,114,574,043
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2					0			
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,114,574,043	379,705,344	348,773,262	(470,963)	1,145,035,162	0	0	1,114,574,043

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	514,313	XXX	514,313	139	

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	5,110,348	195,049
2. Cost of short-term investments acquired	3,049,118	11,566,631
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	7,644,724	6,648,050
7. Deduct amortization of premium	429	3,282
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	514,313	5,110,348
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	514,313	5,110,348

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	89,091,413	25,499,572
2. Cost of cash equivalents acquired	232,468,901	190,974,784
3. Accrual of discount	58,083	17,057
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	89,100,000	127,400,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	232,518,397	89,091,413
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	232,518,397	89,091,413

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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 P4 6	US TREASURY NOTE 1.625% 02/15/26		03/09/2016	Barclays Capital		9,754,297	10,000,000	12,500	1
912828 P7 9	US TREASURY NOTE 1.500% 02/28/23		03/02/2016	Goldman Sachs		9,887,500	10,000,000	1,223	1
912828 P8 7	US TREASURY NOTE 1.125% 02/28/21		03/29/2016	Various		39,943,516	40,500,000	23,677	1
912828 VS 6	US TREASURY NOTE 2.500% 08/15/23		02/24/2016	CSFBdirect		107,246	100,000	69	1
0599999. Total Bonds - U.S Government						59,692,559	60,600,000	37,469	XXX
Bonds - U.S. Special Revenue and Special Assessment									
63862D AA 4	NHLT 2016-1A A 2.981% 02/25/26		02/25/2016	Barclays Capital		6,999,994	7,000,000		1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						6,999,994	7,000,000	0	XXX
Bonds - Industrial and Miscellaneous									
02007X AB 2	ALLYA 2016-2 A2 1.170% 10/15/18		02/24/2016	Barclays Capital		4,999,847	5,000,000		1FE
035242 AJ 5	ANHEUSER-BUSCH INBEV FIN 2.650% 02/01/21		01/13/2016	Deutsche Bank		14,953,050	15,000,000		1FE
30231G AR 3	EXXON MOBILE CORP 2.726% 03/01/23		02/29/2016	Bank of America Corp		10,000,000	10,000,000		1FE
31428X BF 2	FEDEX CORPORATION 3.250% 04/01/26		03/21/2016	Deutsche Bank		2,494,900	2,500,000		2FE
39154T AB 4	GALC 2016-1 A2 1.570% 05/20/18		02/09/2016	Wells Fargo Bank		8,999,905	9,000,000		1FE
43814N AB 1	HAROT 2016-1 A2 1.010% 06/18/18		02/16/2016	JP Morgan Securities		9,999,001	10,000,000		1FE
46634G AF 8	JPMCC 2009-IWST D 7.693% 12/05/27		03/15/2016	Citicorp Securities Inc		1,736,250	1,500,000	5,274	1FM
608190 AJ 3	MOHAWK INDUSTRIES INC 3.850% 02/01/23		03/28/2016	Barclays Capital		2,010,553	1,956,000	12,551	2FE
61763Q AL 5	MSC 2014-CPT D 3.560% 07/13/29		03/03/2016	Citicorp Securities Inc		977,293	1,010,000	677	1FM
78444V AA 9	SLCLT 2010-B A1 4.250% 07/15/42		02/24/2016	GUGGENHEIMER		506,225	498,284	765	1FE
78447V AA 6	SLMA 2013-B A1 1.086% 07/15/22		02/26/2016	Goldman Sachs		480,115	482,831	217	1FE
78447X AA 2	SLMA 2013-C A1 1.286% 02/15/22		02/26/2016	Goldman Sachs		608,511	610,036	325	1FE
863667 AM 3	STRYKER CORP 2.625% 03/15/21		03/03/2016	Goldman Sachs		4,998,100	5,000,000		2FE
89237K AB 9	TAOT 2016-A A2A 1.030% 07/16/18		02/23/2016	Bank of America Corp		8,749,322	8,750,000		1FE
91324P CU 4	UNITEDHEALTH GRP INC 2.125% 03/15/21		02/22/2016	Wells Fargo Bank		5,981,700	6,000,000		1FE
3899999. Total Bonds - Industrial and Miscellaneous						77,494,772	77,307,151	19,809	XXX
8399997. Total Bonds - Part 3						144,187,325	144,907,151	57,278	XXX
8399999. Total Bonds						144,187,325	144,907,151	57,278	XXX
Common Stocks - Industrial and Miscellaneous									
15135B 10 1	CENTENE CORP		03/24/2016	State Street Bank	5,971.200	240,165	XXX		L
225310 10 1	CREDIT ACCEPTANCE CORP		03/24/2016	State Street Bank	3,300.000	596,429	XXX		L
29444U 70 0	EQUINIX INC		03/24/2016	State Street Bank	4,400.000	1,409,712	XXX		L
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP		03/24/2016	State Street Bank	2,400.000	562,038	XXX		L
731068 10 2	POLARIS INDUSTRIES INC		03/24/2016	State Street Bank	5,200.000	504,400	XXX		L
741503 40 3	PRICELINE GROUP INC		03/24/2016	State Street Bank	300.000	389,727	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						3,702,471	XXX	0	XXX
9799997. Total Common Stocks - Part 3						3,702,471	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999. Total Common Stocks						3,702,471	XXX	0	XXX
9899999. Total Preferred and Common Stocks						3,702,471	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						147,889,796	XXX	57,278	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
912828 B4 1	US TREASURY NOTE 0.375% 01/31/16		01/31/2016	Maturity		25,000,000	25,000,000	25,002,489	25,000,090		(90)		(90)		25,000,000			0	46,875	01/31/2016	1
912828 C4 0	US TREASURY NOTE 0.375% 03/31/16		03/31/2016	Maturity		10,000,000	10,000,000	9,983,203	9,997,915		2,085		2,085		10,000,000			0	18,750	03/31/2016	1
912828 M4 9	US TREASURY NOTE 1.875% 10/31/22		01/08/2016	Barclays Capital		24,890,625	25,000,000	24,664,063	24,670,374		1,216		1,216		24,671,590		219,035	219,035	92,720	10/31/2022	1
912828 M5 6	US TREASURY NOTE 2.250% 11/15/25		01/08/2016	Barclays Capital		7,050,313	7,000,000	7,038,008	7,037,824		(105)		(105)		7,037,719		12,593	12,593	24,663	11/15/2025	1
912828 M8 0	US TREASURY NOTE 2.000% 11/30/22		02/05/2016	Barclays Capital		2,768,555	2,700,000	2,677,852	2,677,859		296		296		2,678,155		90,400	90,400	10,328	11/30/2022	1
912828 QA 1	US TREASURY NOTE 2.250% 03/31/16		03/31/2016	Maturity		10,000,000	10,000,000	9,975,000	9,998,375		1,625		1,625		10,000,000			0	112,500	03/31/2016	1
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		02/29/2016	Maturity		48,000,000	48,000,000	47,902,344	47,995,410		4,590		4,590		48,000,000			0	510,000	02/29/2016	1
0599999. Total Bonds - U.S Government						127,709,493	127,700,000	127,242,959	127,377,847	0	9,617	0	9,617	0	127,387,464	0	322,028	322,028	815,836	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X BE 3	CAS 2015-C04 1M1 2.033% 04/25/28		03/25/2016	Paydown		454,287	454,287	454,287	454,677		(391)		(391)		454,287			0	1,486	04/25/2028	2FE
3137AH 6D 5	FHMS 2011-K015 X1 IO 1.793% 07/25/21		03/01/2016	Paydown				82,909	52,321		(52,321)		(52,321)					0	2,181	07/25/2021	1FE
31392C MS 0	FNW 2002-W1 2A 6.286% 02/25/42		03/01/2016	Paydown		7,918	7,918	8,321	8,055		(137)		(137)		7,918			0	90	02/25/2042	1FE
34073N 5Z 9	FLORIDA HSG FIN CORP 6.450% 01/01/39		01/01/2016	Call 100.0000		670,000	670,000	719,741	714,513		(44,513)		(44,513)		670,000			0	21,608	07/01/2037	1FE
34074M BP 5	FLORIDA HSG FIN CORP REV 5.500% 01/01/41		01/01/2016	Call 100.0000		390,000	390,000	418,782	396,470		(6,470)		(6,470)		390,000			0	10,725	01/01/2018	1FE
45505R BN 4	INDIANA ST 0.700% 05/01/34		03/01/2016	Call 100.0000		24,250,000	24,250,000	24,250,000	24,250,000				0		24,250,000			0	35,003	05/01/2034	2FE
462467 AP 6	IOWA FIN AUTH SF MTG 5.750% 07/01/36		01/01/2016	Call 100.0000		210,000	210,000	221,453	211,516		(1,516)		(1,516)		210,000			0	6,038	07/01/2016	1FE
462467 NS 6	IOWA FIN AUTH SF MTG 4.500% 07/01/28		02/22/2016	Call 100.0000		95,000	95,000	102,230	98,440		(3,440)		(3,440)		95,000			0	2,523	01/01/2021	1FE
60416S KD 1	MINNESOTA ST HSG FIN AGY 4.000% 01/01/41		03/01/2016	Call 100.0000		180,000	180,000	194,254	193,354		(13,354)		(13,354)		180,000			0	3,700	07/01/2024	1FE
63862D AA 4	NHLT 2016-1A A 2.981% 02/25/26		03/25/2016	Paydown		342,698	342,698	342,698					0		342,698			0	653	02/25/2026	1FE
647200 TH 7	NEW MEXICO MTG FIN AGY 5.600% 01/01/38		01/01/2016	Call 100.0000		445,000	445,000	479,488	464,574		(19,574)		(19,574)		445,000			0	12,460	07/01/2022	1FE
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36		03/28/2016	Call 100.0000		95,000	95,000	101,393	95,303		(303)		(303)		95,000			0	2,654	09/01/2016	1FE
67886M NN 5	OKLAHOMA HSG FIN SF 4.500% 09/01/27		03/01/2016	Call 100.0000		95,000	95,000	102,290	98,538		(3,538)		(3,538)		95,000			0	1,763	09/01/2021	1FE
83712D QV 1	SOUTH CAROLINA HSG 6.000% 07/01/38		01/01/2016	Call 100.0000		125,000	125,000	135,530	127,057		(2,057)		(2,057)		125,000			0	3,750	01/01/2017	1FE
83755G 5A 1	SOUTH DAKOTA HSG 5.500% 11/01/37		01/01/2016	Call 100.0000		15,000	15,000	14,847	14,981		19		19		15,000			0	138	05/01/2016	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						27,374,903	27,374,903	27,628,223	27,179,799	0	(147,595)	0	(147,595)	0	27,374,903	0	0	0	104,772	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00764M FB 8	AABST 2005-2 M1 0.853% 06/25/35		03/25/2016	Paydown		1,140,000	1,140,000	1,057,639	1,127,936		12,064		12,064		1,140,000			0	1,736	06/25/2035	1FM
09658U AB 5	BMWOT 2014-A A2 0.530% 04/25/17		03/25/2016	Paydown		3,379,502	3,379,502	3,379,388	3,379,485		17		17		3,379,502			0	2,916	04/25/2017	1FE
12648G AU 1	CSMC 2014-3R 3A1 2.250% 09/27/35		03/01/2016	Paydown		301,265	301,265	291,474	293,574		7,691		7,691		301,265			0	1,230	09/27/2035	1FM
126670 AW 8	CWL 2005-10 MV2 0.913% 02/25/36		03/25/2016	Paydown		720,327	720,327	656,398	706,227		14,100		14,100		720,327			0	1,048	02/25/2036	1FM
17305E FK 6	CCCIT 2013-A10 A10 0.730% 02/07/18		02/07/2016	Paydown		37,410,000	37,410,000	37,417,259	37,410,657		(657)		(657)		37,410,000			0	136,547	02/07/2018	1FE
17307G WR 5	CMLTI 2005-HE3 M1 1.123% 09/25/35		03/25/2016	Paydown		547,869	547,869	533,487	547,806		63		63		547,869			0	999	09/25/2035	1FM
20046F AS 9	COMM 2001-J2A X IO 0.426% 07/01/34		03/01/2016	Paydown				985	33		(33)		(33)					0	11	07/01/2034	3FE
21870K AG 3	CORE 2015-WEST B 3.574% 02/10/37		03/18/2016	JP Morgan Securities		10,131,250	10,000,000	10,299,327	10,280,180		(6,251)		(6,251)		10,273,929		(142,679)	(142,679)	111,191	02/10/2037	1FM
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		03/01/2016	Paydown		1,748	1,748	1,773	1,748	50	(49)		1		1,748			0	15	03/25/2040	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
233851 AT 1	DAIMLER FINANCE NA LLC 1.250% 01/11/16	.	01/11/2016.	Maturity		10,000,000	10,000,000	9,987,700	9,999,862		138		138		10,000,000			0	62,500	01/11/2016	1FE
245069 AK 5	DEL 2013-HDC B 1.631% 03/15/26	.	01/15/2016.	Paydown		765,000	765,000	764,880	765,203		(203)		(203)		765,000			0	1,074	03/15/2026	1FM
29372E AW 8	EFF 2013-1 A3 0.910% 09/20/18	.	03/20/2016.	Paydown		2,411,508	2,411,508	2,410,566	2,411,090		418		418		2,411,508			0	3,592	09/20/2018	1FE
31428X BF 2	FEDEX CORPORATION 3.250% 04/01/26	.	03/30/2016.	Barclays Capital		2,538,100	2,500,000	2,494,900			(5)		(5)		2,494,895		43,205	43,205	2,257	04/01/2026	2FE
33736X AH 2	FUNBC 2000-C1 IO 1.409% 05/01/32	.	03/01/2016.	Paydown				51,594					0					0	3,773	05/01/2032	6FE
34530D AC 3	FORDO 2013-C A3 0.820% 12/15/17	.	03/15/2016.	Paydown		667,666	667,666	667,553	667,649		17		17		667,666			0	898	12/15/2017	1FE
3622N6 AG 4	GSR 2007-AR2 4A1 2.942% 02/25/51	.	03/01/2016.	Paydown		21,907	21,907	21,324	21,324		583		583		21,907			0	116	02/25/2051	1FM
36830L AC 7	GEEST 2013-1A A3 1.020% 02/24/17	.	03/24/2016.	Paydown		3,476,089	3,476,089	3,475,656	3,476,503		(414)		(414)		3,476,089			0	5,904	02/24/2017	1FE
43814C AC 3	HAROT 2013-1 A3 0.480% 11/21/16	.	02/21/2016.	Paydown		286,274	286,274	286,296	286,276		(2)		(2)		286,274			0	115	11/21/2016	1FE
44890P AC 9	HALST 2013-B A3 0.980% 10/17/16	.	01/15/2016.	Paydown		2,425,935	2,425,935	2,425,885	2,425,934		1		1		2,425,935			0	1,981	10/17/2016	1FE
46628K AT 7	JPMMT 2006-A3 6A1 2.748% 08/25/34	.	03/01/2016.	Paydown		15,461	15,461	15,005	16,568		(1,107)		(1,107)		15,461			0	70	08/25/2034	1FM
46628K AV 2	JPMMT 2006-A3 7A1 2.894% 12/25/48	.	03/01/2016.	Paydown		29,604	29,604	28,636	28,636		968		968		29,604			0	183	12/25/2048	1FM
47787U AB 9	JDOT 2015-A A2A 0.870% 02/15/18	.	03/15/2016.	Paydown		3,343,977	3,343,977	3,343,761	3,343,892		85		85		3,343,977			0	4,612	02/15/2018	1FE
55292L AC 8	MTBAT 2013-1A A3 1.060% 11/15/17	.	03/15/2016.	Paydown		916,859	916,859	916,847	916,857		2		2		916,859			0	1,599	11/15/2017	1FE
55313U AD 1	MMAF 2009-AA A4 3.510% 01/15/30	.	01/15/2016.	Paydown		144,424	144,424	150,382	144,500		(76)		(76)		144,424			0	422	01/15/2030	1FE
553514 AA 8	MSBAM 2012-CKSV A1 2.117% 10/15/30	.	03/01/2016.	Paydown		25,486	25,486	25,056	25,083		403		403		25,486			0	92	10/15/2030	1FM
68389F KP 8	OOMLT 2006-1 2A3 0.623% 01/25/36	.	03/25/2016.	Paydown		63,875	63,875	54,264	60,302		3,573		3,573		63,875			0	71	01/25/2036	1FM
73329A AB 4	PILOT 2014-1 A2 0.650% 01/20/17	.	02/20/2016.	Paydown		1,900,034	1,900,034	1,900,031	1,900,034				0		1,900,034			0	1,387	01/20/2017	1FE
78444V AA 9	SLCLT 2010-B A1 4.250% 07/15/42	.	03/15/2016.	Paydown		266,452	266,452	269,517	253,896		(3,650)		(3,650)		266,452			0	1,751	07/15/2042	1FE
78447V AA 6	SLMA 2013-B A1 1.086% 07/15/22	.	03/15/2016.	Paydown		589,274	589,274	587,539	560,121		1,521		1,521		589,274			0	1,025	07/15/2022	1FE
78447X AA 2	SLMA 2013-C A1 1.286% 02/15/22	.	03/15/2016.	Paydown		1,165,761	1,165,761	1,165,405	1,113,139		(532)		(532)		1,165,761			0	2,424	02/15/2022	1FE
834017 AA 3	SOFI 2015-B A1 1.486% 04/25/35	.	03/25/2016.	Paydown		1,497,808	1,497,808	1,479,663	1,479,697		18,111		18,111		1,497,808			0	3,538	04/25/2035	1FE
83611M GG 7	SVHE 2005-OPT2 A6 0.813% 08/25/35	.	03/25/2016.	Paydown		1,783,604	1,783,604	1,747,932	1,785,363		(1,760)		(1,760)		1,783,604			0	2,261	08/25/2035	1FM
90290X AB 3	USAOT 2015-1 A2 0.820% 03/15/18	.	03/15/2016.	Paydown		114,287	114,287	114,283	114,285		3		3		114,287			0	234	03/15/2018	1FE
929160 AS 8	VULCAN MATERIALS CO 4.500% 04/01/25	.	03/22/2016.	Bank of America Corp.		2,581,250	2,500,000	2,500,000	2,475,000	25,000			25,000		2,500,000		81,250	81,250	55,313	04/01/2025	3FE
949802 AA 0	WFMBS 2003-I A1 2.626% 09/25/33	.	03/01/2016.	Paydown		80,981	80,981	80,738	83,792		(2,810)		(2,810)		80,981			0	431	09/25/2033	1FM
98160L AD 5	WOLS 2013-A A3 1.100% 12/15/16	.	03/15/2016.	Paydown		1,504,370	1,504,370	1,504,130	1,504,347		23		23		1,504,370			0	2,935	12/15/2016	1FE
98978V AE 3	ZOETIS INC 1.150% 02/01/16	.	02/01/2016.	Maturity		5,000,000	5,000,000	4,998,650	4,999,939		61		61		5,000,000			0	28,750	02/01/2016	2FE
3899999. Total Bonds - Industrial and Miscellaneous						97,247,947	96,997,347	97,105,923	94,606,938	25,050	42,293	0	67,343	0	97,266,171	0	(18,224)	(18,224)	445,001	XXX	XXX
8399997. Total Bonds - Part 4						252,332,343	252,072,250	251,977,105	249,164,584	25,050	(95,685)	0	(70,635)	0	252,028,538	0	303,804	303,804	1,365,609	XXX	XXX
8399999. Total Bonds						252,332,343	252,072,250	251,977,105	249,164,584	25,050	(95,685)	0	(70,635)	0	252,028,538	0	303,804	303,804	1,365,609	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
30249U 10 1	FMC TECHNOLOGIES INC.	.	03/24/2016.	State Street Bank	18,800.000	504,874	XXX	787,004	545,388	241,616			241,616		787,004		(282,129)	(282,129)		XXX	L
42222G 10 8	HEALTH NET INC.	.	03/24/2016.	State Street Bank	9,600.000	511,365	XXX	240,165	657,216	(417,051)			(417,051)		240,165		271,200	271,200		XXX	L
49271M 10 0	GREEN MOUNTAIN COFFEE ROASTE	.	03/04/2016.	State Street Bank	14,000.000	1,288,000	XXX	549,714	1,259,720	(710,006)			(710,006)		549,714		738,286	738,286	4,550	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
872275 10 2	TCF FINANCIAL CORP	.	03/24/2016.	State Street Bank	10,300.000	125,561	XXX	126,439	145,436	(18,997)			(18,997)		126,439		(877)	(877)	773	XXX	L
87336U 10 5	TABLEAU SOFTWARE INC-CL A	.	03/24/2016.	State Street Bank	4,000.000	171,051	XXX	286,488	376,880	(90,392)			(90,392)		286,488		(115,437)	(115,437)		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						2,600,851	XXX	1,989,810	2,984,640	(994,830)	0	0	(994,830)	0	1,989,810	0	611,043	611,043	5,323	XXX	XXX
9799997 Total Common Stocks - Part 4						2,600,851	XXX	1,989,810	2,984,640	(994,830)	0	0	(994,830)	0	1,989,810	0	611,043	611,043	5,323	XXX	XXX
9799999. Total Common Stocks						2,600,851	XXX	1,989,810	2,984,640	(994,830)	0	0	(994,830)	0	1,989,810	0	611,043	611,043	5,323	XXX	XXX
9899999. Total Preferred and Common Stocks						2,600,851	XXX	1,989,810	2,984,640	(994,830)	0	0	(994,830)	0	1,989,810	0	611,043	611,043	5,323	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						254,933,194	XXX	253,966,915	252,149,224	(969,780)	(95,685)	0	(1,065,465)	0	254,018,348	0	914,847	914,847	1,370,932	XXX	XXX

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
CITIBANK	NEW YORK, NY								XXX
STATE STREET BANK	KANSAS CITY, MO								XXX
0199999. Total Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	0	0	0	XXX
0599999. Total Cash		XXX	XXX	0	0	0	0	0	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
TREASURY BILL		03/01/2016	0.320	05/26/2016	99,951,094		27,543
TREASURY BILL		03/09/2016	0.275	04/07/2016	15,399,333		2,447
0199999. U.S. Government Bonds - Issuer Obligations					115,350,427	0	29,990
0599999. Total - U.S. Government Bonds					115,350,427	0	29,990
All Other Government Bonds - Issuer Obligations							
CANADA-GOVT		03/07/2016	0.400	06/01/2016	24,983,051		6,940
0699999. All Other Government Bonds - Issuer Obligations					24,983,051	0	6,940
1099999. Total - All Other Government Bonds					24,983,051	0	6,940
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
MICROSOFT CORP		03/07/2016	0.300	04/20/2016	39,993,665		7,999
SUMITOMO TRUST		03/16/2016	0.320	04/18/2016	9,998,489		1,422
WAL-MART STORES INC		03/29/2016	0.280	04/18/2016	18,197,594		425
BRITISH COLUMBIA PROV OF		03/15/2016	0.290	04/25/2016	9,998,066		1,369
HYDRO-QUEBEC		03/21/2016	0.330	05/03/2016	3,998,827		403
BANK TOKYO-MIT UFJ		03/21/2016	0.310	04/21/2016	9,998,278		947
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					92,184,919	0	12,565
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					92,184,919	0	12,565
Total Bonds							
7799999. Subtotals - Issuer Obligations					232,518,397	0	49,495
8399999. Subtotals - Bonds					232,518,397	0	49,495
8699999. Total - Cash Equivalents					232,518,397	0	49,495