

QUARTERLY STATEMENT
AS OF JUNE 30, 2015
OF THE CONDITION AND AFFAIRS OF THE
ST. PAUL FIRE AND MARINE
INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 24767 Employer's ID Number 41-0406690
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

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

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

DIRECTORS

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

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2015

Notary Public signature and name: Renee Kay Ranta
My Commission Expires January 31, 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			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,188,666,797	0	10,188,666,797	10,403,353,378
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	3,883,373,248	11,765,222	3,871,608,026	3,912,097,626
3. Mortgage loans on real estate:				
3.1 First liens.....	41,900,000	0	41,900,000	41,900,000
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	72,826,377	0	72,826,377	74,086,043
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	735,395,853	0	735,395,853	690,192,475
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....29,089,488), cash equivalents (\$.....37,178,422) and short-term investments (\$.....270,133,616).....	336,401,525	0	336,401,525	521,054,034
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	857,563,130	39,344,806	818,218,324	839,533,696
9. Receivables for securities.....	0	0	0	(41,237)
10. Securities lending reinvested collateral assets.....	83,984,832	0	83,984,832	127,377,243
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,201,241,978	51,110,028	16,150,131,950	16,610,683,473
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,552,768	0	107,552,768	115,888,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	662,960,464	42,529,432	620,431,032	632,108,579
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,673,818 earned but unbilled premiums).....	1,111,482,449	6,174,520	1,105,307,930	1,021,388,391
15.3 Accrued retrospective premiums.....	20,734,472	1,637,529	19,096,944	20,790,245
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,087,237	0	9,087,237	88,004,296
16.2 Funds held by or deposited with reinsured companies.....	10,077,951	0	10,077,951	11,470,798
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	9,143,299	0	9,143,299	0
18.2 Net deferred tax asset.....	392,489,777	75,111,109	317,378,668	327,937,940
19. Guaranty funds receivable or on deposit.....	(62,385)	0	(62,385)	26,764
20. Electronic data processing equipment and software.....	338	0	338	413
21. Furniture and equipment, including health care delivery assets (\$.....0).....	13,845,808	13,845,808	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	25,445,061	0	25,445,061	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	94,643,100	4,325,100	90,318,000	88,911,571
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,658,642,317	194,733,526	18,463,908,790	18,917,210,617
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,658,642,317	194,733,526	18,463,908,790	18,917,210,617

**DETAILS OF WRITE-INS**

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. Real estate operating fund.....	21,506,362	1,080,967	20,425,395	22,025,895
2502. COLI supplemental benefits trust.....	20,244,621	0	20,244,621	20,238,999
2503. Equities and deposits in pools and associations.....	15,248,904	0	15,248,904	19,555,138
2598. Summary of remaining write-ins for Line 25 from overflow page.....	37,643,213	3,244,133	34,399,080	27,091,538
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	94,643,100	4,325,100	90,318,000	88,911,571

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....965,430,331).....	7,523,447,763	7,493,585,203
2. Reinsurance payable on paid losses and loss adjustment expenses.....	270,589,178	277,503,506
3. Loss adjustment expenses.....	1,703,030,283	1,852,640,576
4. Commissions payable, contingent commissions and other similar charges.....	106,045,377	156,796,952
5. Other expenses (excluding taxes, licenses and fees).....	119,854,881	165,460,495
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	78,237,226	84,933,575
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	36,555,083
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....252,957,802 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.....)	2,379,628,118	2,317,727,202
10. Advance premium.....	0	5,946
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,469,712	11,529,201
12. Ceded reinsurance premiums payable (net of ceding commissions).....	82,009,055	71,065,977
13. Funds held by company under reinsurance treaties.....	940,574	1,586,007
14. Amounts withheld or retained by company for account of others.....	31,000,367	31,445,337
15. Remittances and items not allocated.....	14,644,882	22,633,758
16. Provision for reinsurance (including \$.....2,370,582 certified).....	30,244,397	30,244,397
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	81,453,220	73,190,892
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	78,829,059
20. Derivatives.....	0	0
21. Payable for securities.....	60,981,512	47,898,489
22. Payable for securities lending.....	83,984,832	127,377,243
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	41,428,152	42,131,487
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,619,989,531	12,923,140,386
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,619,989,531	12,923,140,386
29. Aggregate write-ins for special surplus funds.....	20,001,516	21,839,551
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,565,535,211	2,713,848,148
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,843,919,259	5,994,070,231
38. Totals (Page 2, Line 28, Col. 3).....	18,463,908,790	18,917,210,617

#### DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	17,954,099	19,908,102
2503. Interest deposit liability.....	411,794	411,794
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(20,057,741)	(21,308,408)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	41,428,152	42,131,487
2901. Special surplus from retroactive reinsurance.....	19,001,516	20,839,551
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	20,001,516	21,839,551
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....303,102,371).....	344,403,061	444,360,547	846,162,523
1.2 Assumed..... (written \$.....2,577,454,255).....	2,520,093,531	2,459,998,394	4,981,957,850
1.3 Ceded..... (written \$.....258,757,026).....	302,443,093	392,716,978	748,555,287
1.4 Net..... (written \$.....2,621,799,599).....	2,562,053,498	2,511,641,963	5,079,565,087
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,355,196,513):			
2.1 Direct.....	124,031,204	131,959,715	231,757,854
2.2 Assumed.....	1,240,293,077	1,280,060,043	2,193,322,822
2.3 Ceded.....	92,068,114	85,360,298	80,668,263
2.4 Net.....	1,272,256,167	1,326,659,460	2,344,412,412
3. Loss adjustment expenses incurred.....	280,032,518	259,534,432	718,317,659
4. Other underwriting expenses incurred.....	795,857,155	754,522,667	1,553,207,380
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,348,145,840	2,340,716,559	4,615,937,450
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	213,907,659	170,925,404	463,627,636
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	272,548,860	288,393,826	659,983,264
10. Net realized capital gains (losses) less capital gains tax of \$.....(580).....	7,276,310	10,166,946	65,514,778
11. Net investment gain (loss) (Lines 9 + 10).....	279,825,170	298,560,772	725,498,043
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,479,829 amount charged off \$.....6,318,536).....	(4,838,707)	(6,288,305)	(11,236,267)
13. Finance and service charges not included in premiums.....	9,265,695	9,827,749	19,283,232
14. Aggregate write-ins for miscellaneous income.....	742,402	(1,802,880)	(2,855,323)
15. Total other income (Lines 12 through 14).....	5,169,390	1,736,564	5,191,642
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	498,902,218	471,222,740	1,194,317,321
17. Dividends to policyholders.....	4,112,553	3,525,483	7,800,320
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).....	494,789,665	467,697,257	1,186,517,001
19. Federal and foreign income taxes incurred.....	109,624,646	98,997,964	252,839,473
20. Net income (Line 18 minus Line 19) (to Line 22).....	385,165,018	368,699,293	933,677,528
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,994,070,231	5,914,697,284	5,914,697,284
22. Net income (from Line 20).....	385,165,018	368,699,293	933,677,528
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(27,242,842).....	94,543,567	199,684,667	283,461,008
25. Change in net unrealized foreign exchange capital gain (loss).....	(28,563,355)	(4,364,379)	(53,937,431)
26. Change in net deferred income tax.....	(26,104,270)	(29,251,965)	(32,140,036)
27. Change in nonadmitted assets.....	(15,191,932)	42,926,152	28,312,076
28. Change in provision for reinsurance.....	0	0	5,659,938
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(560,000,000)	(556,800,000)	(1,085,800,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	139,865	139,865
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(150,150,972)	21,033,633	79,372,948
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,843,919,259	5,935,730,917	5,994,070,231
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,370,364	(1,253,630)	(2,178,138)
1402. Change in COLI cash values.....	176,428	456,409	917,711
1403. Other assets tri-party/tax credit bond income.....	37,665	0	25,536
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(842,055)	(1,005,659)	(1,620,432)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	742,402	(1,802,880)	(2,855,323)
3701. Prior period adjustment.....	0	139,865	139,865
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	139,865	139,865

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,562,153,326	2,483,794,277	5,019,861,357
2. Net investment income.....	320,924,671	332,305,151	751,662,886
3. Miscellaneous income.....	5,169,390	1,736,564	5,191,642
4. Total (Lines 1 through 3).....	2,888,247,387	2,817,835,992	5,776,715,885
5. Benefit and loss related payments.....	1,168,998,028	1,241,925,115	2,519,671,317
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,325,699,799	1,157,405,008	2,140,968,161
8. Dividends paid to policyholders.....	3,172,042	3,604,598	7,917,500
9. Federal and foreign income taxes paid (recovered) net of \$..... 10,587,144 tax on capital gains (losses).....	155,322,449	157,221,112	269,094,352
10. Total (Lines 5 through 9).....	2,653,192,319	2,560,155,832	4,937,651,329
11. Net cash from operations (Line 4 minus Line 10).....	235,055,068	257,680,160	839,064,556
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,273,511,240	1,377,103,612	3,024,344,109
12.2 Stocks.....	126,603,835	30,042,297	292,119,786
12.3 Mortgage loans.....	0	1,000,000	1,000,000
12.4 Real estate.....	9,770,411	3,257,885	12,998,864
12.5 Other invested assets.....	56,238,805	85,092,354	253,944,999
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(84,197)	14,117	(35,889)
12.7 Miscellaneous proceeds.....	56,475,434	85,224,100	48,116,593
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,522,515,528	1,581,734,364	3,632,488,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,079,041,309	1,064,682,794	2,984,783,898
13.2 Stocks.....	28,586,964	35,948,379	79,450,007
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	65,884,118	12,164,508	19,200,730
13.5 Other invested assets.....	50,005,863	73,640,876	145,290,932
13.6 Miscellaneous applications.....	41,237	30,746,280	95,354,291
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,223,559,491	1,217,182,837	3,324,079,858
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	298,956,037	364,551,528	308,408,604
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	560,000,000	556,800,000	1,085,800,000
16.6 Other cash provided (applied).....	(158,663,613)	(12,536,423)	140,616,305
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(718,663,613)	(569,336,423)	(945,183,695)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(184,652,509)	52,895,265	202,289,464
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	521,054,034	318,764,570	318,764,570
19.2 End of period (Line 18 plus Line 19.1).....	336,401,525	371,659,835	521,054,034
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of stock.....	9,190,479	971,471	34,820,811
20.0002 Exchange of bonds.....	2,171,210	2,180,000	2,180,000
20.0003 Interest payment received in securities.....	754,556	647,807	1,399,388
20.0004 Bonds exchanged for stock.....	281,007	0	0
20.0005 Stock distributions from limited partnerships.....	259,749	246,016	364,138
20.0006 Prior period return of capital.....	0	0	30,887,484

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

## A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2015</u>	<u>December 31, 2014</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 385,165,018	\$ 933,677,528
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 385,165,018</u>	<u>\$ 933,677,528</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,843,919,259	\$ 5,994,070,231
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 5,843,919,259</u>	<u>\$ 5,994,070,231</u>

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

No significant change.

## C. Accounting Policy:

No significant change.

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

**Note 2 – Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 – Business Combinations and Goodwill**

No significant change.

**Note 4 – Discontinued Operations**

No significant change.

**Note 5 – Investments**

## A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities:

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

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

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

## NOTES TO FINANCIAL STATEMENTS

- (2) The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2015 other-than-temporary impairments:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2015)			
Present value of cash flows is less than amortized cost	\$ 62,297	\$ 460	\$ 61,742

(OTTI recognized in the quarter ending June 30, 2015)

Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
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- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than- temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
Cusip 36228FCL8	\$ 62,297	\$ 61,837	\$ 460	\$ 61,837	\$ 61,742	Q1 - 2015

- (4) The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:					
	1. Less than 12 Months	\$	1,199,672		
	2. 12 Months or Longer	\$	959,713		
b. The aggregate related fair values of securities with unrealized losses:					
	1. Less than 12 Months	\$	129,893,352		
	2. 12 Months or Longer	\$	72,611,985		

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

**Note 10 – Information Concerning Parent, Subsidiaries and Affiliates**

In June 2015, the Company received a return of capital in the amount of \$100.0 million from its wholly-owned subsidiary, United States Fidelity and Guaranty Company.

**Note 11 – Debt**

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2015, the Company paid dividends totaling \$560 million to its parent company, The Travelers Companies, Inc. as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2015	\$ 79	\$ 151	\$ 230
June 22, 2015	174	156	330

**Note 14 – Liabilities, Contingencies and Assessments**

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.



## NOTES TO FINANCIAL STATEMENTS

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2015:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 172,391,869	\$ 700	\$ 172,392,569
Common stock	423,957,640	-	1,567,427	425,525,067
Total securities at fair value	\$ 423,957,640	\$ 172,391,869	\$ 1,568,127	\$ 597,917,636

At June 30, 2015, the Company also holds level 3 non-redeemable preferred stock measured and reported at its fair value of \$0.

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

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

<u>Description</u>	<u>Beginning Balance at 3/31/2015</u>	<u>Transfers in to Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 6/30/2015</u>
Bonds	\$ 1,249,913	\$ -	\$ -	\$ 16	\$ 6,261	\$ -	\$ -	\$ -	\$ (1,255,490)	\$ 700

(3) Not applicable.

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

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

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

(5) Not applicable.

B. Not applicable.

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

<u>(At June 30, 2015)</u> <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Cash equivalents	\$ 37,178,422	\$ 37,178,422	-	\$ 37,178,422	-	-
Short term bonds	270,133,616	270,133,616	88,227,073	181,906,543	-	-
Long term bonds	10,463,172,123	10,188,666,797	448,456,316	10,008,191,140	6,524,667	-
Preferred stock	1,708,400	1,195,000	1,708,400	-	-	-
Common stock	425,525,067	425,525,067	423,957,640	-	1,567,427	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

**NOTES TO FINANCIAL STATEMENTS**

(At December 31, 2014)	Aggregate	Admitted					Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3		Practicable (Carrying Value)
Cash equivalents	\$ 21,098,703	\$ 21,098,703	\$ -	\$ 21,098,703	\$ -	\$ -	\$ -
Short term bonds	468,790,441	468,790,440	124,644,551	343,711,019	434,871	-	-
Long term bonds	10,811,865,653	10,403,353,378	488,474,925	10,299,229,370	24,161,358	-	-
Preferred stock	1,668,200	1,195,000	1,668,200	-	-	-	-
Common stock	484,005,153	484,005,153	482,437,726	1,567,427	-	-	-
Mortgage loans	-	41,900,000	-	-	-	-	41,900,000

**D. Not Practicable to Estimate Fair Value**

(At June 30, 2015)	Carrying	Effective Interest	Maturity
Description	Value	Rate	Date
Mortgage loan Oak Brook, IL	\$ 41,900,000	4.0%	2/28/2018

It is not practicable for the Company to estimate the fair value of this mortgage loan. Obtaining a fair value would not be cost effective due to the nature of the loan and in order to obtain a fair value, the Company would have to re-underwrite the loan.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through August 7, 2015.

**Note 23 – Reinsurance**

No significant change.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination****A – E. Retrospective Premiums:**

No significant change.

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

Not applicable.

**Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2015 to June 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$80,482,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, workers' compensation, other liability – occurrence, private passenger auto liability and special property lines.

The improvement in the homeowners line was driven primarily by better than expected development for liability claims for accident years 2011 through 2014, non-catastrophe weather-related claims for accident year 2014 and for catastrophe claims for accident year 2011. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the other liability – occurrence line was concentrated in the primary coverages for "Prior" accident years and for accident years 2009 through 2013, reflecting more favorable legal and judicial environments than what the Company previously expected. The improvement in "Prior" accident years was partially offset by unfavorable development in environmental reserves. The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2012 and 2013. The improvement in the special property line was primarily related to catastrophe losses for accident years 2013 and 2014.

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

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

In January 2015, pursuant to an order issued by the federal bankruptcy court, Travelers Property Casualty Corp. made a payment in the amount of \$579 million for the settlement of litigation that had commenced in 2001 related to the handling and settlement of asbestos claims which was comprised of the \$502 million settlement amounts, plus pre- and post-judgment interest totaling \$77 million. The Company's allocable share of this payment was fully accrued in its financial statements at December 31, 2014. The Company's allocable share of the payment of the settlement amounts resulted in a \$124.6 million decrease to the Company's direct asbestos reserves and a \$118.4 million decrease to the Company's net of ceded reinsurance asbestos reserves.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

### **Note 36 – Financial Guaranty Insurance**

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes  No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: \_\_\_\_\_

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes  No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes  No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009
- 
- 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). 03/24/2011
- 

- 6.4 By what department or departments?  
Minnesota Department of Commerce and Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes  No  N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes  No
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes  No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

**FINANCIAL**

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

**INVESTMENT**

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 18,878,097
13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	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	3,439,726,128	3,457,848,182
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,439,397	51,795,870
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,489,165,525	\$ 3,509,644,052
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

- 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: \$ 83,984,832
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 83,984,832
- 16.3 Total payable for securities lending reported on the liability page: \$ 83,984,832

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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)
CIBC Mellon	320 Bay Street Toronto, ON M5H 4A6	Custodial account for Canadian Branch
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes  No

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	CBRE Clarion Securities	201 King of Prussia Road Suite 600 Radnor, PA 19087

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed?

Yes [X] No [ ]

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	38,817,917	38,817,917	0	0	219,144	219,144
Total	XXX	XXX	0	0	38,817,917	38,817,917	0	0	219,144	219,144

- 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
<b>All Other Insurers</b>						
00000.....	AA-3194224.....	POSEIDON RE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191266.....	RUBIK REINSURANCE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191278.....	SECURIS RE II LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191279.....	SECURIS RE III LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191280.....	SECURIS RE V LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....



**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	657,267	1,784,522	6,067,056	3,415,664	46,561,673	60,140,468
2. Alaska.....	AK.....L.....	507,996	1,832,610	321,868	1,046,077	6,910,878	7,745,934
3. Arizona.....	AZ.....L.....	668,750	1,362,263	705,375	3,187,870	34,261,662	39,550,221
4. Arkansas.....	AR.....L.....	762,042	833,683	810,353	488,815	14,123,803	16,727,855
5. California.....	CA.....L.....	19,410,586	34,357,141	39,649,099	15,764,977	221,501,927	257,666,553
6. Colorado.....	CO.....L.....	8,505,139	9,147,396	2,138,473	5,904,735	60,258,153	64,410,819
7. Connecticut.....	CT.....L.....	638,511	3,252,273	823,286	1,152,742	38,050,146	42,305,242
8. Delaware.....	DE.....L.....	428,517	746,815	214,946	(135,667)	6,067,650	6,879,213
9. District of Columbia.....	DC.....L.....	447,369	693,223	1,148,193	336,731	10,767,384	13,730,674
10. Florida.....	FL.....L.....	13,623,476	18,364,030	3,251,558	8,352,522	81,570,939	83,649,486
11. Georgia.....	GA.....L.....	1,040,002	2,805,635	3,627,777	907,168	40,451,673	43,440,794
12. Hawaii.....	HI.....L.....	170,038	254,287	199,050	(14,133)	7,052,658	6,679,394
13. Idaho.....	ID.....L.....	167,948	252,514	76,683	107,449	2,628,700	3,090,818
14. Illinois.....	IL.....L.....	2,632,901	7,266,157	5,377,018	12,470,906	153,428,363	157,805,687
15. Indiana.....	IN.....L.....	1,141,881	2,710,813	462,547	182,808	24,057,321	27,623,984
16. Iowa.....	IA.....L.....	521,869	2,204,385	509,171	1,357,301	25,093,341	26,984,937
17. Kansas.....	KS.....L.....	5,465,825	6,612,219	1,072,850	717,922	35,897,002	36,095,135
18. Kentucky.....	KY.....L.....	996,559	1,398,483	241,398	397,286	20,507,215	23,758,538
19. Louisiana.....	LA.....L.....	10,113,393	12,437,259	4,813,264	9,440,099	61,157,713	68,346,462
20. Maine.....	ME.....L.....	60,575	219,692	639,822	10,141	3,149,021	4,333,632
21. Maryland.....	MD.....L.....	998,396	2,806,904	2,397,464	2,678,229	44,439,064	48,804,872
22. Massachusetts.....	MA.....L.....	1,035,292	2,624,219	1,635,841	1,407,987	99,542,683	102,126,460
23. Michigan.....	MI.....L.....	2,308,940	4,238,423	2,548,820	2,310,014	54,470,524	77,588,550
24. Minnesota.....	MN.....L.....	860,860	3,329,102	1,789,149	4,451,464	76,332,120	82,176,586
25. Mississippi.....	MS.....L.....	1,614,512	2,537,900	16,091,706	19,740,883	21,599,804	24,036,235
26. Missouri.....	MO.....L.....	594,817	1,355,168	5,479,795	4,498,078	42,649,154	52,649,662
27. Montana.....	MT.....L.....	2,321,662	2,368,704	3,051,408	1,671,954	8,825,014	11,135,675
28. Nebraska.....	NE.....L.....	292,244	766,646	257,997	1,039,398	18,237,675	20,781,592
29. Nevada.....	NV.....L.....	518,978	910,429	1,043,422	3,246,982	21,653,395	31,928,399
30. New Hampshire.....	NH.....L.....	494,834	452,481	69,576	163,586	11,684,524	12,004,511
31. New Jersey.....	NJ.....L.....	1,508,713	5,154,051	28,163,340	5,872,101	85,007,251	111,250,852
32. New Mexico.....	NM.....L.....	14,954,342	15,432,644	10,617,108	6,243,653	42,272,506	45,614,415
33. New York.....	NY.....L.....	22,820,896	28,401,624	30,659,440	22,179,054	253,357,011	295,278,728
34. North Carolina.....	NC.....L.....	475,113	1,481,830	881,266	3,310,147	29,149,683	33,042,678
35. North Dakota.....	ND.....L.....	10,277,967	10,263,795	1,583,133	4,883,462	24,527,633	18,144,768
36. Ohio.....	OH.....L.....	5,150,771	5,486,717	6,350,479	1,001,579	47,668,622	54,894,111
37. Oklahoma.....	OK.....L.....	7,554,372	9,041,887	3,668,587	6,157,565	39,351,364	42,921,864
38. Oregon.....	OR.....L.....	539,338	763,969	521,729	9,124,180	10,863,773	10,870,139
39. Pennsylvania.....	PA.....L.....	10,672,224	14,339,254	4,678,113	9,385,880	107,132,816	141,599,969
40. Rhode Island.....	RI.....L.....	184,656	550,483	18,435	50,008	16,710,627	16,877,281
41. South Carolina.....	SC.....L.....	309,271	1,022,082	370,046	554,450	17,420,277	18,898,331
42. South Dakota.....	SD.....L.....	371,806	467,722	331,332	247,982	10,747,489	12,206,824
43. Tennessee.....	TN.....L.....	1,203,573	1,581,722	654,091	470,711	37,844,287	40,306,365
44. Texas.....	TX.....L.....	71,817,530	81,976,400	34,029,092	29,434,513	327,073,647	355,262,060
45. Utah.....	UT.....L.....	1,721,211	2,201,944	1,702,255	1,165,767	14,896,941	19,017,655
46. Vermont.....	VT.....L.....	128,007	290,154	281,157	47,177	4,789,346	5,051,000
47. Virginia.....	VA.....L.....	2,469,521	3,886,061	1,192,665	1,529,531	38,082,835	44,309,108
48. Washington.....	WA.....L.....	806,211	1,684,437	2,029,967	5,463,940	31,696,221	38,160,992
49. West Virginia.....	WV.....L.....	5,640,159	5,169,269	938,283	811,698	20,147,023	20,136,746
50. Wisconsin.....	WI.....L.....	964,738	3,479,972	15,119,188	4,004,390	49,343,566	52,540,157
51. Wyoming.....	WY.....L.....	7,862,724	8,927,849	3,533,310	1,212,078	23,250,456	22,374,020
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	1,450	1,400	0	0	8,093	7,870
54. Puerto Rico.....	PR.....L.....	74,154	80,192	126,000	343,500	2,047,025	2,242,423
55. US Virgin Islands.....	VI.....L.....	31,305	5,083	631,352	38,984	345,311	487,501
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	55,935,889	67,710,507	41,288,882	64,347,677	259,651,114	284,007,383
58. Aggregate Other Alien.....	OT.....XXX.....	625,248	1,321,130	3,203,566	(954,817)	15,848,099	28,783,367
59. Totals.....	(a).....54.....	303,102,371	400,647,554	299,087,778	283,225,196	2,802,164,195	3,168,484,995

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....	XXX.....	301,850	740,610	999,801	(1,530,444)	11,933,025	13,412,805
58002. BMU Bermuda.....	XXX.....	136,968	230,606	67,552	0	2,881	4,468,625
58003. CYM Cayman Islands.....	XXX.....	83,795	25,986	0	0	647	194,936
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	102,635	323,928	2,136,213	575,628	3,911,546	10,707,001
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	625,248	1,321,130	3,203,566	(954,817)	15,848,099	28,783,367

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Camperdown Corporation	Delaware	41-1762781
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Aprilgrange Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers Underwriting Agency Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... .. Travelers Asia Pte. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers London Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

*Notes:*

\* Denotes affiliated insurer

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

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

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	Brazil	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504			
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
...	Travelers MGA, Inc.	Texas	75-2676034			
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
...	Arch Street North LLC	Delaware	06-0566050			
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
...	Travelers Real Estate, LLC	Delaware	06-0566050			
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
...	Select Insurance Company (22233) *	Texas	75-6013697			
...	Travelers Casualty and Surety Company of Europe Limited *	United Kingdom				
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
...	Crystal Brook, LLC	Delaware	06-0566050			
...	Durham Holding, LLC	Delaware	06-0566050			
...	Sutton Holdco, LLC	Delaware	06-0566050			
...	Cadet Limited, LLC	Delaware	06-0566050			
...	Arrowhead Company, LLC	Delaware	06-0566050			
...	Eastern Asset, LLC	Delaware	06-0566050			
...	Jupiter Holdings, Inc.	Minnesota	41-1769846			
...	American Equity Insurance Company (43117) *	Arizona	86-0703220			
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
...	Northland Insurance Company (24015) *	Connecticut	41-6009967			
...	Northfield Insurance Company (27987) *	Iowa	41-0983992			
...	Northland Casualty Company (24031) *	Connecticut	94-6051964			
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
...	TPC U.K. Investments LLC	Delaware	06-0566050			
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
...	Constitution State Services LLC	Delaware	06-1501229			
...	Phoenix UK Investments LLC	Delaware	06-0303275			
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569			
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077			
...	TINDY Foreign, Inc.	Delaware	20-4403403			
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000...	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UDP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967..	41-1419276..				St. Paul Fire and Casualty Insurance Company.....	WI.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company...	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879..	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.	WI.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386..	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	...50.000	The Travelers Companies, Inc.....	0100....
3548.....	The Travelers Companies, Inc.....	00000..	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	USF&G Retail Associates GP, Inc.....	O/M.....	...1.000	The Travelers Companies, Inc.....	0101....
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	United States Fidelity and Guaranty Company...	O.....	...83.950	The Travelers Companies, Inc.....	0101....
3548.....	The Travelers Companies, Inc.....	00000..	52-1852190..				BMR Sports Properties, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	BMR Sports Properties, Inc.....	O/M.....	...1.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company....	O.....	...85.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				Promenade Partners, LLC.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company....	O/M.....	...100.000	The Travelers Companies, Inc.....	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	98-1246060				The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	DS	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....

Q12.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguradora S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguros S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Latam, S.A.	BRA	NIA	Travelers Brazil Acquisition LLC.	O/B	49.500	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	19046	06-0876835				Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	75-2676034				Travelers MGA, Inc.	TX	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Casualty and Surety Company of Europe Limited	GBR	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	

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**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

Q12.4

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



## ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	24,432,441	10,944,533	44.8	1.8
2. Allied lines.....	6,030,982	741,175	12.3	18.9
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	937,420	(988,069)	(105.4)	(45.6)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	13,376,475	1,936,727	14.5	15.4
9. Inland marine.....	17,225,402	3,357,785	19.5	40.7
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	18,694	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(497,641)	0.0	0.0
12. Earthquake.....	310,576	132,212	42.6	35.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	10,867	(17,511)	(161.1)	(1,156.5)
16. Workers' compensation.....	359,627	38,685	10.8	71.7
17.1 Other liability-occurrence.....	166,385,388	56,690,298	34.1	38.6
17.2 Other liability-claims made.....	17,883,295	(6,888,850)	(38.5)	39.8
17.3 Excess workers' compensation.....	0	(509,958)	0.0	0.0
18.1 Products liability-occurrence.....	27,370,324	35,864,410	131.0	35.6
18.2 Products liability-claims made.....	868,647	135,643	15.6	(272.1)
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	45,920,516	17,322,726	37.7	52.6
21. Auto physical damage.....	14,057,336	10,716,194	76.2	58.2
22. Aircraft (all perils).....	0	(64,282)	0.0	0.0
23. Fidelity.....	6,100,604	270,408	4.4	50.0
24. Surety.....	542,523	(6,340,957)	(1,168.8)	(2,691.9)
26. Burglary and theft.....	220,907	41,589	18.8	(71.2)
27. Boiler and machinery.....	1,015,343	395,212	38.9	32.6
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,354,389	732,182	54.1	25.0
35. Totals.....	344,403,061	124,031,204	36.0	29.7
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	1,354,389	732,182	54.1	25.0
3402. ....	0	0	0.0	0.0
3403. ....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,354,389	732,182	54.1	25.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	12,781,436	24,615,589	29,389,428
2. Allied lines.....	2,787,089	5,791,543	6,776,944
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	373,982	901,927	753,672
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	4,315,831	8,932,771	18,978,636
9. Inland marine.....	10,226,224	18,039,344	17,143,523
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	199,314	296,441	406,103
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	1,666	8,749	20,678
16. Workers' compensation.....	90,212	357,627	433,253
17.1 Other liability-occurrence.....	67,591,003	142,917,260	217,108,176
17.2 Other liability-claims made.....	7,203,127	13,616,339	13,325,130
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	13,101,018	24,921,589	26,398,795
18.2 Products liability-claims made.....	349,297	822,193	1,392,348
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	22,301,757	44,383,605	44,462,599
21. Auto physical damage.....	7,191,448	13,646,281	14,559,590
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	871,002	2,144,542	6,779,866
24. Surety.....	121,178	399,256	946,001
26. Burglary and theft.....	92,443	129,086	152,814
27. Boiler and machinery.....	518,503	920,889	1,205,496
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	250	257,339	414,501
35. Totals.....	150,116,779	303,102,371	400,647,554
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	250	257,339	414,501
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	250	257,339	414,501

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,769,907	3,359,602	6,129,509	442,053	174,965	617,018	2,491,024	29,994	2,939,408	5,460,426	163,171	(215,236)	(52,065)
2. 2013.....	528,282	770,223	1,298,505	160,289	13,083	173,372	458,725	14,383	621,847	1,094,955	90,732	(120,910)	(30,178)
3. Subtotals 2013 + Prior.....	3,298,189	4,129,826	7,428,014	602,342	188,048	790,390	2,949,750	44,376	3,561,255	6,555,381	253,903	(336,146)	(82,243)
4. 2014.....	621,769	1,296,442	1,918,211	329,101	64,044	393,145	530,108	41,183	955,538	1,526,828	237,439	(235,678)	1,761
5. Subtotals 2014 + Prior.....	3,919,958	5,426,268	9,346,226	931,443	252,092	1,183,535	3,479,857	85,559	4,516,793	8,082,209	491,342	(571,824)	(80,482)
6. 2015.....	XXX	XXX	XXX	XXX	488,502	488,502	XXX	338,256	806,013	1,144,269	XXX	XXX	XXX
7. Totals.....	3,919,958	5,426,268	9,346,226	931,443	740,594	1,672,036	3,479,857	423,815	5,322,805	9,226,478	491,342	(571,824)	(80,482)
8. Prior Year-End's Surplus As Regards Policyholders	5,994,070										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.5%	2. ....(10.5)%	3. ....(0.9)%
													Col. 13, Line 7 Line 8
													4. ....(1.3)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

- 1.
- 2.
- 3.
- 4.

**Bar Code:**



Statement for June 30, 2015 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	16,945,627	2,772,618	14,173,010	15,923,704
2505. State surcharges receivable.....	11,529,980	0	11,529,980	11,746,108
2506. Other assets.....	4,868,753	0	4,868,753	3,655,473
2507. Assumed reinsurance receivable and payable.....	3,190,963	0	3,190,963	(55,647)
2508. Other assets tri-party/tax credit bonds.....	945,017	0	945,017	1,107,157
2509. Ceded deposit asset.....	171,475	0	171,475	125,730
2510. Other assets nonadmitted.....	471,516	471,516	0	0
2511. Suspense, undistributed payments.....	(480,118)	0	(480,118)	(5,410,987)
2597. Summary of remaining write-ins for Line 25.....	37,643,213	3,244,133	34,399,080	27,091,538

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	303,918	554,223
2505. Federal excise tax-reins contracts.....	975	975
2506. Due to unaffiliated companies.....	0	410,049
2507. Escheat liability.....	(602,741)	(602,741)
2508. Retroactive reinsurance reserve ceded.....	(19,759,894)	(21,670,914)
2597. Summary of remaining write-ins for Line 25.....	(20,057,741)	(21,308,408)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(201,583)	(152,320)	(258,603)
1405. Retroactive reinsurance gain/loss.....	(640,472)	(853,339)	(1,361,830)
1497. Summary of remaining write-ins for Line 14.....	(842,055)	(1,005,659)	(1,620,432)

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## Overflow Page for Write-Ins

## Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. ARG Argentina.....	XXX	45,230	65,009	275,000	(2,449)	.0	326,817
58005. SGP Singapore.....	XXX	32,496	675	53,939	211,371	306,860	3,482,692
58006. NLD Netherlands.....	XXX	14,193	3,832	.0	.0	.0	107,621
58007. MEX Mexico.....	XXX	5,885	27,899	(2,000)	(6,000)	4,187	3,349
58008. GBR United Kingdom.....	XXX	5,629	12,505	166,861	.0	1,884,406	3,106,092
58009. JPN Japan.....	XXX	5,304	5,792	.0	.0	.0	79,935
58010. DEU Germany.....	XXX	2,995	3,695	.0	.0	.0	158,506
58011. DNK Denmark.....	XXX	2,300	2,550	30,000	.0	.0	12,539
58012. IRL Ireland.....	XXX	1,394	1,056	.0	.0	87,032	164,196
58013. HKG Hong Kong, Special Adminis.....	XXX	1,266	4,376	5,820	2,920	.0	77,992
58014. TWN Taiwan, Republic of China.....	XXX	1,262	2,254	.0	.0	.0	30,626
58015. CHL Chile.....	XXX	1,058	750	.0	304,000	396,000	360,115
58016. ECU Ecuador.....	XXX	1,003	66	.0	.0	.0	624
58017. BGR Bulgaria.....	XXX	761	798	.0	.0	.0	1,021
58018. KOR Korea, Republic of.....	XXX	760	2,007	.0	.0	.0	14,580
58019. FRA France.....	XXX	664	623	1,026	(195,510)	215,000	347,187
58020. RUS Russian Federation.....	XXX	405	7,650	.0	.0	.0	28,753
58021. BRA Brazil.....	XXX	247	3,631	.0	.0	395,000	445,149
58022. MOZ Mozambique.....	XXX	224	3,845	.0	.0	.0	4,070
58023. CHE Switzerland.....	XXX	213	.0	.0	.0	.0	17,249
58024. TUN Tunisia.....	XXX	.0	.0	.0	.0	63,000	67,768
58025. BRB Barbados.....	XXX	.0	.0	.0	.0	52,255	171,192
58026. HUN Hungary.....	XXX	.0	.0	.0	.0	50,000	65,941
58027. JAM Jamaica.....	XXX	.0	.0	.0	.0	43,641	122,395
58028. IND India.....	XXX	.0	13,918	.0	.0	35,266	60,388
58029. NER Niger.....	XXX	.0	.0	.0	55,000	.1	1,082
58030. TTO Trinidad and Tobago.....	XXX	(27)	94	3,923	.0	.0	13,070
58031. VEN Venezuela (Bolivarian Reput.....	XXX	(27)	403	.0	.0	.0	9,289
58032. TCA Turks and Caicos Islands.....	XXX	(27)	66	.0	.0	.0	40
58033. PER Peru.....	XXX	(53)	128	.0	.0	.0	6,182
58034. DOM Dominican Republic.....	XXX	(60)	146	.0	.0	.0	8,306
58035. PAN Panama.....	XXX	(63)	226	.0	.0	.0	10,151
58036. AFG Afghanistan.....	XXX	(81)	.0	29,630	183,395	52,500	414,249
58037. COL Colombia.....	XXX	(120)	314	.0	.0	.0	11,365
58038. CHN China.....	XXX	(1,864)	101,922	.0	22,901	119,748	297,726
58039. AUS Australia.....	XXX	(18,332)	1,778	1,572,014	.0	206,650	126,363
58040. ARE United Arab Emirates.....	XXX	.0	13,585	.0	.0	.0	10,784
58041. IDN Indonesia.....	XXX	.0	13,560	.0	.0	.0	16,714
58042. AUT Austria.....	XXX	.0	12,000	.0	.0	.0	16,363
58043. THA Thailand.....	XXX	.0	4,881	.0	.0	.0	16,789
58044. NIC Nicaragua.....	XXX	.0	3,614	.0	.0	.0	(21,917)
58045. MYS Malaysia.....	XXX	.0	3,135	.0	.0	.0	28,454
58046. TUR Turkey.....	XXX	.0	1,958	.0	.0	.0	4,429
58047. IRQ Iraq.....	XXX	.0	1,321	.0	.0	.0	767
58048. LIE Liechtenstein.....	XXX	.0	869	.0	.0	.0	125
58049. PHL Philippines.....	XXX	.0	500	.0	.0	.0	1,492
58050. NOR Norway.....	XXX	.0	300	.0	.0	.0	68,017
58051. PAK Pakistan.....	XXX	.0	78	.0	.0	.0	498
58052. BEL Belgium.....	XXX	.0	43	.0	.0	.0	46,907
58053. ITA Italy.....	XXX	.0	43	.0	.0	.0	37,006
58054. NGA Nigeria.....	XXX	.0	15	.0	.0	.0	1,008
58055. KAZ Kazakhstan.....	XXX	.0	13	.0	.0	.0	128
58056. GNQ Equatorial Guinea.....	XXX	.0	5	.0	.0	.0	214
58057. ISR Israel.....	XXX	.0	.0	.0	.0	.0	91,529
58058. POL Poland.....	XXX	.0	.0	.0	.0	.0	29,028
58059. ESP Spain.....	XXX	.0	.0	.0	.0	.0	15,230
58060. GTM Guatemala.....	XXX	.0	.0	.0	.0	.0	14,285
58061. SWE Sweden.....	XXX	.0	.0	.0	.0	.0	13,360
58062. HND Honduras.....	XXX	.0	.0	.0	.0	.0	12,208
58063. NZL New Zealand.....	XXX	.0	.0	.0	.0	.0	11,217
58064. CZE Czech Republic.....	XXX	.0	.0	.0	.0	.0	10,475
58065. FIN Finland.....	XXX	.0	.0	.0	.0	.0	9,288
58066. GIN Guinea.....	XXX	.0	.0	.0	.0	.0	8,223
58067. CMR Cameroon.....	XXX	.0	.0	.0	.0	.0	8,217
58068. ZAF South Africa.....	XXX	.0	.0	.0	.0	.0	7,056
58069. SLV El Salvador.....	XXX	.0	.0	.0	.0	.0	6,693
58070. SAU Saudi Arabia.....	XXX	.0	.0	.0	.0	.0	6,519
58071. ROU Romania.....	XXX	.0	.0	.0	.0	.0	6,352
58072. CRI Costa Rica.....	XXX	.0	.0	.0	.0	.0	5,814
58073. QAT Qatar.....	XXX	.0	.0	.0	.0	.0	5,269
58074. ALB Albania.....	XXX	.0	.0	.0	.0	.0	4,534
58075. ABW Aruba.....	XXX	.0	.0	.0	.0	.0	4,141
58076. MDV Maldives.....	XXX	.0	.0	.0	.0	.0	4,063
58077. VNM Viet Nam.....	XXX	.0	.0	.0	.0	.0	3,660
58078. GRC Greece.....	XXX	.0	.0	.0	.0	.0	3,512
58079. MNG Mongolia.....	XXX	.0	.0	.0	.0	.0	3,286
58080. TZA Tanzania, United Republic of.....	XXX	.0	.0	.0	.0	.0	3,015
58081. MDG Madagascar.....	XXX	.0	.0	.0	.0	.0	2,918
58082. MAR Morocco.....	XXX	.0	.0	.0	.0	.0	2,606
58083. UKR Ukraine.....	XXX	.0	.0	.0	.0	.0	2,381
58084. BOL Bolivia.....	XXX	.0	.0	.0	.0	.0	2,099
58085. LBY Libya.....	XXX	.0	.0	.0	.0	.0	2,093
58086. PNG Papua New Guinea.....	XXX	.0	.0	.0	.0	.0	1,951
58087. EGY Egypt.....	XXX	.0	.0	.0	.0	.0	1,704
58088. MLT Malta.....	XXX	.0	.0	.0	.0	.0	1,662
58089. GUY Guyana.....	XXX	.0	.0	.0	.0	.0	1,610
58090. LUX Luxembourg.....	XXX	.0	.0	.0	.0	.0	1,323
58091. BGD Bangladesh.....	XXX	.0	.0	.0	.0	.0	1,168
58092. BLZ Belize.....	XXX	.0	.0	.0	.0	.0	1,145
58093. VGB British Virgin Islands.....	XXX	.0	.0	.0	.0	.0	1,119
58094. HTI Haiti.....	XXX	.0	.0	.0	.0	.0	1,054
58095. MUS Mauritius.....	XXX	.0	.0	.0	.0	.0	986
58096. BHR Bahrain.....	XXX	.0	.0	.0	.0	.0	963
58097. ZWE Zimbabwe.....	XXX	.0	.0	.0	.0	.0	951
58098. PRT Portugal.....	XXX	.0	.0	.0	.0	.0	867
58099. MAC Macao, Special Administrati.....	XXX	.0	.0	.0	.0	.0	748
58100. URY Uruguay.....	XXX	.0	.0	.0	.0	.0	719

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY

## Overflow Page for Write-Ins

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58101. MRT Mauritania.....	XXX	0	0	0	0	0	646
58102. SEN Senegal.....	XXX	0	0	0	0	0	622
58103. GHA Ghana.....	XXX	0	0	0	0	0	616
58104. MHL Marshall Islands.....	XXX	0	0	0	0	0	531
58105. LKA Sri Lanka.....	XXX	0	0	0	0	0	496
58106. FJI Fiji.....	XXX	0	0	0	0	0	421
58107. SVN Slovenia.....	XXX	0	0	0	0	0	414
58108. MTQ Martinique.....	XXX	0	0	0	0	0	380
58109. LBN Lebanon.....	XXX	0	0	0	0	0	322
58110. SWZ Swaziland.....	XXX	0	0	0	0	0	315
58111. LVA Latvia.....	XXX	0	0	0	0	0	302
58112. CYP Cyprus.....	XXX	0	0	0	0	0	301
58113. ARM Armenia.....	XXX	0	0	0	0	0	188
58114. PRY Paraguay.....	XXX	0	0	0	0	0	185
58115. KEN Kenya.....	XXX	0	0	0	0	0	184
58116. MKD Macedonia, Republic of.....	XXX	0	0	0	0	0	183
58117. LTU Lithuania.....	XXX	0	0	0	0	0	154
58118. HRV Croatia.....	XXX	0	0	0	0	0	152
58119. ZMB Zambia.....	XXX	0	0	0	0	0	146
58120. JOR Jordan.....	XXX	0	0	0	0	0	132
58121. ATG Antigua and Barbuda.....	XXX	0	0	0	0	0	107
58122. KWT Kuwait.....	XXX	0	0	0	0	0	99
58123. GLP Guadeloupe.....	XXX	0	0	0	0	0	97
58124. EST Estonia.....	XXX	0	0	0	0	0	91
58125. LAO Lao PDR.....	XXX	0	0	0	0	0	84
58126. BRN Brunei Darussalam.....	XXX	0	0	0	0	0	83
58127. LCA Saint Lucia.....	XXX	0	0	0	0	0	82
58128. ALA Aland Islands.....	XXX	0	0	0	0	0	80
58129. KHM Cambodia.....	XXX	0	0	0	0	0	77
58130. GRL Greenland.....	XXX	0	0	0	0	0	76
58131. SVK Slovakia.....	XXX	0	0	0	0	0	73
58132. VCT Saint Vincent and Grenadine.....	XXX	0	0	0	0	0	73
58133. UZB Uzbekistan.....	XXX	0	0	0	0	0	71
58134. DZA Algeria.....	XXX	0	0	0	0	0	64
58135. GAB Gabon.....	XXX	0	0	0	0	0	64
58136. VAT Holy See (Vatican City State).....	XXX	0	0	0	0	0	58
58137. COD Congo, Democratic Republic.....	XXX	0	0	0	0	0	57
58138. NPL Nepal.....	XXX	0	0	0	0	0	43
58139. SUR Suriname.....	XXX	0	0	0	0	0	41
58140. TKM Turkmenistan.....	XXX	0	0	0	0	0	29
58141. AIA Anguilla.....	XXX	0	0	0	0	0	20
58142. BLR Belarus.....	XXX	0	0	0	0	0	15
58143. ISL Iceland.....	XXX	0	0	0	0	0	13
58144. MLI Mali.....	XXX	0	0	0	0	0	13
58145. RWA Rwanda.....	XXX	0	0	0	0	0	12
58146. KGZ Kyrgyzstan.....	XXX	0	0	0	0	0	9
58147. AZE Azerbaijan.....	XXX	0	0	0	0	0	8
58148. GRD Grenada.....	XXX	0	0	0	0	0	3
58149. ETH Ethiopia.....	XXX	0	0	0	0	0	2
58150. MSR Montserrat.....	XXX	0	0	0	0	0	2
58151. MWI Malawi.....	XXX	0	0	0	0	0	2
58152. NCL New Caledonia.....	XXX	0	0	0	0	0	2
58153. UGA Uganda.....	XXX	0	0	0	0	0	(1)
58154. SPM Saint Pierre and Miquelon.....	XXX	0	0	0	0	0	(2)
58155. CAF Central African Republic.....	XXX	0	0	0	0	0	(4)
58156. MDA Moldova.....	XXX	0	0	0	0	0	(4)
58157. LBR Liberia.....	XXX	0	0	0	0	0	(6)
58158. PLW Palau.....	XXX	0	0	0	0	0	(8)
58159. GEO Georgia.....	XXX	0	0	0	0	0	(12)
58160. FSM Micronesia, Federated State.....	XXX	0	0	0	0	0	(16)
58161. PYF French Polynesia.....	XXX	0	0	0	0	0	(16)
58162. BIH Bosnia and Herzegovina.....	XXX	0	0	0	0	0	(19)
58163. BWA Botswana.....	XXX	0	0	0	0	0	(21)
58164. AGO Angola.....	XXX	0	0	0	0	0	(35)
58165. OMN Oman.....	XXX	0	0	0	0	0	(79)
58166. MCO Monaco.....	XXX	0	0	0	0	0	(139)
58167. ANT Netherlands Antilles.....	XXX	0	0	0	0	0	(316)
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	102,635	323,928	2,136,213	575,628	3,911,546	10,707,001

# ST. PAUL FIRE AND MARINE INSURANCE COMPANY SCHEDULE A - VERIFICATION

## Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	764,278,518	787,342,924
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	57,958,556	0
2.2 Additional investment made after acquisition.....	7,925,562	19,200,730
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	3,990,426	3,704,867
5. Deduct amounts received on disposals.....	9,770,411	12,998,864
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	16,160,421	32,971,139
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	808,222,230	764,278,518
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	808,222,230	764,278,518

## 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.....	41,900,000	42,900,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	1,000,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	41,900,000	41,900,000
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	41,900,000	41,900,000
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	41,900,000	41,900,000

## 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.....	877,496,524	855,899,141
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,120,982	9,146,170
2.2 Additional investment made after acquisition.....	45,884,881	136,144,762
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,111	18,706
5. Unrealized valuation increase (decrease).....	(10,999,865)	43,172,843
6. Total gain (loss) on disposals.....	110,249	91,096,940
7. Deduct amounts received on disposals.....	56,238,805	253,944,999
8. Deduct amortization of premium and depreciation.....	11,529	20,038
9. Total foreign exchange change in book/adjusted carrying value.....	(2,138,505)	(3,797,446)
10. Deduct current year's other than temporary impairment recognized.....	664,914	219,555
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	857,563,130	877,496,524
12. Deduct total nonadmitted amounts.....	39,344,806	37,962,828
13. Statement value at end of current period (Line 11 minus Line 12).....	818,218,324	839,533,696

## 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.....	14,328,279,659	14,347,181,239
2. Cost of bonds and stocks acquired.....	1,107,628,274	3,064,233,906
3. Accrual of discount.....	4,107,100	10,197,120
4. Unrealized valuation increase (decrease).....	78,317,661	296,482,797
5. Total gain (loss) on disposals.....	6,531,698	27,230,259
6. Deduct consideration for bonds and stocks disposed of.....	1,400,115,045	3,347,351,416
7. Deduct amortization of premium.....	30,853,802	61,421,267
8. Total foreign exchange change in book/adjusted carrying value.....	(18,208,384)	(2,064,519)
9. Deduct current year's other than temporary impairment recognized.....	2,452,115	6,208,461
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,073,235,046	14,328,279,659
11. Deduct total nonadmitted amounts.....	11,765,222	11,633,655
12. Statement value at end of current period (Line 10 minus Line 11).....	14,061,469,824	14,316,646,003

### SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	8,996,263,416	1,326,920,712	1,479,134,344	(28,678,024)	8,996,263,416	8,815,371,759	0	9,239,887,240
2. NAIC 2 (a).....	1,141,622,415	41,587,006	30,292,757	40,870,654	1,141,622,415	1,193,787,318	0	1,120,294,863
3. NAIC 3 (a).....	384,098,491	0	18,280,749	(16,314,838)	384,098,491	349,502,903	0	365,459,669
4. NAIC 4 (a).....	134,072,630	0	13,026,643	(2,954,614)	134,072,630	118,091,373	0	146,074,099
5. NAIC 5 (a).....	22,126,053	0	1,407,389	(6,617,550)	22,126,053	14,101,114	0	15,343,937
6. NAIC 6 (a).....	5,633,115	0	685,556	176,810	5,633,115	5,124,368	0	6,182,715
7. Total Bonds.....	10,683,816,118	1,368,507,718	1,542,827,438	(13,517,563)	10,683,816,118	10,495,978,835	0	10,893,242,521
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock.....	10,685,011,118	1,368,507,718	1,542,827,438	(13,517,563)	10,685,011,118	10,497,173,835	0	10,894,437,521

QSI02

(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.....	.....270,133,616	.....XXX.....	.....270,135,496	.....22,274	.....2,253

**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.....	.....468,790,440	.....249,649,920
2. Cost of short-term investments acquired.....	.....2,137,441,453	.....4,454,549,348
3. Accrual of discount.....	.....14,240	.....37,749
4. Unrealized valuation increase (decrease).....	.....30	.....(37)
5. Total gain (loss) on disposals.....	.....2,681	.....(446)
6. Deduct consideration received on disposals.....	.....2,336,109,957	.....4,235,446,094
7. Deduct amortization of premium.....	.....5,270	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....270,133,616	.....468,790,440
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....270,133,616	.....468,790,440

**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.....	21,098,703	38,344,738
2. Cost of cash equivalents acquired.....	125,727,734	317,173,373
3. Accrual of discount.....	146,520	269,629
4. Unrealized valuation increase (decrease).....	(17,101)	147,585
5. Total gain (loss) on disposals.....	(123)	(589)
6. Deduct consideration received on disposals.....	109,777,312	334,836,032
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	37,178,422	21,098,703
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	37,178,422	21,098,703

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Office building located at .....					.....0	.....0	.....0	.....0
385 Washington Street.....	Saint Paul.....	MN.....	12/30/1983	Various.....	.....0	.....0	.....0	22,615
Other real estate prooerties:.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties:.....					.....0	.....0	.....0	.....0
21 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO.....	05/26/1993	Various.....	.....0	.....0	.....0	304,942
37 warehouses and land located at .....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	.....0	.....0	.....0	846,078
6 warehouses and land located at.....					.....0	.....0	.....0	.....0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	.....0	.....0	.....0	48,886
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at.....					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN.....	04/01/1992	Various.....	.....0	.....0	.....0	(181,445)
9 warehouses and land located at .....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	.....0	.....0	.....0	(66,670)
8 warehouses and land located at .....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	.....0	.....0	.....0	274,194
14 warehouses and land located at.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	.....0	.....0	.....0	232,964
9 warehouses and land located at .....					.....0	.....0	.....0	.....0
4601 South Pinemount.....	Houston.....	TX.....	02/20/1997	Various.....	.....0	.....0	.....0	347,822
12 warehouses and land located at.....					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	.....0	.....0	.....0	2
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	.....0	.....0	.....0	23,021
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	.....0	.....0	.....0	364,647
Commercial Office Properties:.....					.....0	.....0	.....0	.....0
buildings and land located at .....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Avenue and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN.....	12/31/1991	Various.....	.....0	.....0	.....0	174,203
55 North Arizona Place.....	Chandler.....	AZ.....	11/1/2011	Various.....	.....0	.....0	.....0	176,505

QE01

### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	0	0	0	77,434
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	680,840
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	127,627
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	171,954
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	87,491
10303 & 10333 East Dry Creek Road.....	Englewood.....	CO.....	10/10/2013	Various.....	0	0	0	19,290
101 Lincoln Center Drive.....	Foster City.....	CA.....	04/7/2015	The Realty Associates Fund IX, L.P.....	57,958,556	0	57,958,556	0
Commercial Retail Properties.....					0	0	0	0
buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993	Various.....	0	0	0	23,880
0199999. Totals.....					57,958,556	0	57,958,556	3,756,280
0399999. Totals.....					57,958,556	0	57,958,556	3,756,280

QE01.1

### SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
1 warehouse and land located at .....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2579-2605 Fairview Avenue North.....	Roseville.....	MN.....	04/17/2015	New Hope Distribution Center, LLC.....	1,626,180	0	1,539,466	2,236	0	0	(2,236)	0	1,537,230	2,888,955	0	1,351,725	1,351,725	120,243	62,761
1 warehouse and land located at .....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9420 83rd Ave North.....	Brooklyn Park.....	MN.....	03/19/2015	7000 Shady Oak LLC.....	0	0	0	0	0	0	0	0	0	(385)	0	(385)	(385)	0	0
0199999. Totals.....					1,626,180	0	1,539,466	2,236	0	0	(2,236)	0	1,537,230	2,888,570	0	1,351,340	1,351,340	120,243	62,761
0399999. Totals.....					1,626,180	0	1,539,466	2,236	0	0	(2,236)	0	1,537,230	2,888,570	0	1,351,340	1,351,340	120,243	62,761

### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

QE02

### SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					

**NONE**

## SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13						
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership						
		City	State															
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																		
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	2	0	46,569	0	1,133,851	8.9						
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		11/29/2012....	2	0	1,764,075	0	7,531,622	4.8						
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											0	1,810,644	0	8,665,473	XXX.....		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																		
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	The Carlyle Group.....		02/01/2007....	3	0	275,644	0	1,863,364	0.2						
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/31/2004....	3	0	7,966	0	2,401,394	0.3						
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	3	0	160,180	0	4,030,172	0.1						
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/21/2012....	3	0	421,494	0	13,334,016	0.2						
	Carlyle PES Coinvestment, L.P.....	Washington.....	DC.....	The Carlyle Group.....		09/25/2012....	3	0	9,532	0	70,300	7.0						
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	The Carlyle Group.....		11/06/2012....	3	0	106,417	0	4,341,945	1.2						
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	3	0	18,988	0	2,068,358	7.4						
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	3	0	390,043	0	548,745	12.1						
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	3	0	95,215	0	2,637,502	0.2						
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	3	0	2,747,090	0	7,621,022	5.2						
	One Rock Capital Partners, LP.....	New York.....	NY.....	One Rock Capital Partners.....		02/07/2014....	3	0	367,331	0	8,619,539	3.4						
	Onex Partners III LP.....	Toronto.....	CAN.....	Onex Partners.....		09/30/2009....	3	0	35,448	0	1,045,518	0.3						
	Rally Ventures I, LP.....	Merlo Park.....	CA.....	Icon Venture Partners.....		03/15/2013....	1	0	1,300,000	0	5,200,000	13.0						
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	1	0	291,667	0	3,581,249	8.1						
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	1	0	522,500	0	3,059,000	19.0						
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	3	0	39,161	0	2,044,498	0.8						
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											0	6,788,676	0	62,466,622	XXX.....		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																		
	Fog City Fund LLC.....	Eden Prairie.....	MN.....	Fog City Fund LLC.....		10/25/2000....	0	0	297,000	0	1,316,683	98.9						
	Vesbridge Partners, LP.....	Minnetonka.....	MN.....	Vesbridge.....		03/08/2006....	0	0	892,500	0	5,369,141	73.0						
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....											0	1,189,500	0	6,685,824	XXX.....		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																		
	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	0	0	539,950	0	0	50.0						
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	0	0	314,063	0	0	49.5						
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	0	0	1,781,763	0	0	50.0						
	Carlyle Realty VII, L.L.C.....	Wilmington.....	DE.....	Carlyle Realty VII, L.....		05/01/2015....	0	2,925,982	0	0	22,150,231	0.6						
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											0	2,925,982	0	2,635,776	0	22,150,231	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																		
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/19/2012....	0	0	1,201,830	0	12,433,063	0.5						
	EnCap Energy Capital Fund VI, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/31/2009....	0	0	24,335	0	0	1.2						
	EnCap Energy Capital Fund VII, L.P.....	Houston.....	TX.....	EnCap Investments.....		07/31/2007....	0	0	119,168	0	1,231,453	0.6						
	EnCap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	0	0	177,371	0	2,279,726	0.3						
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments.....		03/05/2015....	0	0	(265,941)	0	24,070,941	0.7						
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012....	0	0	1,834,560	0	10,963,920	1.1						
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		04/09/2014....	0	0	207,760	0	19,102,973	0.7						
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	0	0	144,448	0	1,966,647	2.6						
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	2	0	160,363	0	4,606,279	3.1						
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	3	0	71,030	0	6,489,101	2.8						
	K1 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		12/21/2012....	0	0	400,000	0	2,254,545	9.1						
	KKR Energy Income and Growth Fund I LP.....	Houston.....	TX.....	Kohlberg Kravis Roberts & Co.....		03/03/2014....	0	0	(53,505)	0	15,445,474	1.8						

QE03

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City											
	Natural Gas Partners IX, L.P.....	Irving.....		TX.....	Natural Gas Partners.....		12/31/2009....	.....0	.....0	.....48,730	.....0	.....644,925	.....0.5
	NGP Natural Resources X, L.P.....	Irving.....		TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....0	.....1,261,187	.....0	.....5,766,884	.....0.8
	SFC Energy Partners I-A, L.P.....	Denver.....		CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....96,386	.....0	.....636,535	.....4.8
	SFC Energy Partners II, L.P.....	Denver.....		CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....224,479	.....0	.....11,319,046	.....3.4
	The Energy & Minerals Group Fund II, L.P.....	Houston.....		TX.....	The Energy & Minerals Group.....		12/03/2012....	.....0	.....0	.....347,306	.....0	.....2,981,269	.....0.8
	TPF II, L.P.....	Omaha.....		NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....71,644	.....0	.....2,713,566	.....1.1
	TPH Partners II, L.P.....	Houston.....		TX.....	TPH Partners.....		12/18/2013....	.....0	.....0	.....221,995	.....0	.....6,835,282	.....5.1
	Yorktown Energy Partners X, L.P.....	New York.....		NY.....	Yorktown Partners.....		05/17/2013....	.....0	.....0	.....1,639,515	.....0	.....6,638,497	.....1.2
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....0	.....7,932,662	.....0	.....138,380,127	.....XXX.....
4499999. Subtotal - Unaffiliated.....									.....2,925,982	.....19,167,757	.....0	.....231,662,452	.....XXX.....
4599999. Subtotal - Affiliated.....									.....0	.....1,189,500	.....0	.....6,685,824	.....XXX.....
4699999. Totals.....									.....2,925,982	.....20,357,257	.....0	.....238,348,276	.....XXX.....

### SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City							9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	Hancock Capital Partners V, L.P.....	Boston.....		MA...	Distribution.....	11/29/2012	04/10/2015	.....919,372	.....0	.....0	.....0	.....0	.....0	.....919,372	.....919,372	.....0	.....0	.....0	.....0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....919,372	.....0	.....0	.....0	.....0	.....919,372	.....919,372	.....0	.....0	.....0	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	CapGen Financial Group LP.....	New York.....		NY...	Distribution.....	03/27/2008	06/22/2015	.....4,544,665	.....0	.....0	.....0	.....0	.....0	.....4,544,665	.....4,544,665	.....0	.....0	.....0	.....0	
	Carlyle Europe Partners II, L.P.....	London.....		GBR	Distribution.....	12/13/2004	06/30/2015	.....264,769	.....0	.....0	.....0	.....0	.....0	.....264,769	.....264,769	.....0	.....0	.....0	.....0	
	Carlyle Europe Partners III, L.P.....	London.....		GBR	Distribution.....	02/01/2007	06/30/2015	.....112,357	.....0	.....0	.....0	.....0	.....0	.....112,357	.....112,357	.....0	.....0	.....0	.....0	
	Carlyle Partners V, L.P.....	Washington.....		DC...	Distribution.....	05/30/2007	06/26/2015	.....1,145,967	.....0	.....0	.....0	.....0	.....0	.....1,145,967	.....1,145,967	.....0	.....0	.....0	.....0	
	Eton Park Fund, L.P.....	New York.....		NY...	Distribution.....	11/01/2004	05/26/2015	.....7,822	.....0	.....0	.....0	.....0	.....0	.....7,822	.....7,822	.....0	.....0	.....0	.....0	
	Eureka II, L.P.....	Philadelphia.....		PA...	Distribution.....	02/28/2007	06/25/2015	.....1,043,889	.....0	.....0	.....0	.....0	.....0	.....1,043,889	.....1,043,889	.....0	.....0	.....0	.....0	
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....		CA...	Distribution.....	07/21/2009	06/30/2015	.....258,455	.....0	.....0	.....0	.....0	.....0	.....258,455	.....258,455	.....0	.....0	.....0	.....0	
	NB Secondary Opportunities Fund II L.P.....	New York.....		NY...	Distribution.....	04/30/2008	06/15/2015	.....452,392	.....0	.....0	.....0	.....0	.....0	.....452,392	.....452,392	.....0	.....0	.....0	.....0	
	Trilantic Capital Partners IV L.P.....	New York.....		NY...	Distribution.....	05/09/2007	06/23/2015	.....1,892,824	.....0	.....0	.....0	.....0	.....0	.....1,892,824	.....1,892,824	.....0	.....0	.....0	.....0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....9,723,139	.....0	.....0	.....0	.....0	.....9,723,139	.....9,723,139	.....0	.....0	.....0	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated</b>																				
	Upper Lake Growth Capital LLC.....	Eden Prairie.....		MN...	Distribution.....	01/19/1999	06/30/2015	.....1,035,922	.....0	.....0	.....0	.....0	.....0	.....1,035,922	.....1,035,922	.....0	.....0	.....0	.....0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									.....1,035,922	.....0	.....0	.....0	.....0	.....1,035,922	.....1,035,922	.....0	.....0	.....0	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	777 Third LLC.....	New York.....		NY...	Distribution.....	02/08/1995	06/24/2015	.....1,024,683	.....0	.....0	.....0	.....0	.....0	.....1,024,683	.....1,024,683	.....0	.....0	.....0	.....0	
	BPG Investment Partnership VIII.....	Philadelphia.....		PA...	Distribution.....	08/18/2007	06/30/2015	.....29,412	.....0	.....0	.....0	.....0	.....0	.....29,412	.....29,412	.....0	.....0	.....0	.....0	
	CT Large Loan 2006, Inc.....	New York.....		NY...	Distribution.....	07/25/2006	05/27/2015	.....320,705	.....0	.....0	.....0	.....0	.....0	.....320,705	.....320,705	.....0	.....0	.....0	.....0	



## SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	06/24/2015	.....224,984	.....0	.....0	.....0	.....0	.....0	.....0	.....224,984	.....224,984	.....0	.....0	.....0	.....0
	Miller Global Fund VI LLC.....	Denver.....	CO...	Distribution.....	02/29/2008	06/30/2015	.....715,191	.....0	.....0	.....0	.....0	.....0	.....0	.....715,191	.....715,191	.....0	.....0	.....0	.....0
	RockBridge Hospitality Fund IV, L.P.....	Columbus.....	OH...	Distribution.....	03/31/2008	06/30/2015	.....5,033,734	.....0	.....0	.....0	.....0	.....0	.....0	.....5,033,734	.....5,033,734	.....0	.....0	.....0	.....0
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA...	Distribution.....	03/30/2007	06/30/2015	.....13,213	.....0	.....0	.....0	.....0	.....0	.....0	.....13,213	.....13,213	.....0	.....0	.....0	.....0
	Thayer Hotel Investors Trust IV.....	Annapolis.....	MD...	Distribution.....	10/01/2004	06/24/2015	.....2,072,983	.....0	.....0	.....0	.....0	.....0	.....0	.....2,072,983	.....2,072,983	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY...	Distribution.....	12/23/2004	04/22/2015	.....703,050	.....0	.....0	.....0	.....0	.....0	.....0	.....703,050	.....703,050	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....10,137,955	.....0	.....0	.....0	.....0	.....0	.....0	.....10,137,955	.....10,137,955	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
QE03.2	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA...	Distribution.....	07/29/2011	06/08/2015	.....368,299	.....0	.....0	.....0	.....0	.....0	.....0	.....368,299	.....368,299	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	06/17/2015	.....276,980	.....0	.....0	.....0	.....0	.....0	.....0	.....276,980	.....276,980	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	Distribution.....	07/31/2007	05/28/2015	.....131,325	.....0	.....0	.....0	.....0	.....0	.....0	.....131,325	.....131,325	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	Distribution.....	01/31/2011	05/29/2015	.....95,382	.....0	.....0	.....0	.....0	.....0	.....0	.....95,382	.....95,382	.....0	.....0	.....0	.....0
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX...	Distribution.....	12/15/2004	04/30/2015	.....26,724	.....0	.....0	.....0	.....0	.....0	.....0	.....26,724	.....26,724	.....0	.....0	.....0	.....0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT...	Distribution.....	09/27/2007	05/15/2015	.....1,567,334	.....0	.....0	.....0	.....0	.....0	.....0	.....1,567,334	.....1,567,334	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	06/30/2015	.....562,008	.....0	.....0	.....0	.....0	.....0	.....0	.....562,008	.....562,008	.....0	.....0	.....0	.....0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Distribution.....	03/03/2014	06/15/2015	.....76,247	.....0	.....0	.....0	.....0	.....0	.....0	.....76,247	.....76,247	.....0	.....0	.....0	.....0
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA...	Distribution.....	05/15/2007	06/17/2015	.....1,927,507	.....0	.....0	.....0	.....0	.....0	.....0	.....1,927,507	.....1,927,507	.....0	.....0	.....0	.....0
	Natural Gas Partners IX, L.P.....	Irving.....	TX...	Distribution.....	12/31/2009	06/30/2015	.....1,523,194	.....0	.....0	.....0	.....0	.....0	.....0	.....1,523,194	.....1,523,194	.....0	.....0	.....0	.....0
	Natural Gas Partners VIII, L.P.....	Irving.....	TX...	Distribution.....	12/31/2009	06/30/2015	.....336,071	.....0	.....0	.....0	.....0	.....0	.....0	.....336,071	.....336,071	.....0	.....0	.....0	.....0
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Distribution.....	10/12/2011	05/26/2015	.....610,925	.....0	.....0	.....0	.....0	.....0	.....0	.....610,925	.....610,925	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	06/30/2015	.....657,532	.....0	.....0	.....0	.....0	.....0	.....0	.....657,532	.....657,532	.....0	.....0	.....0	.....0
White Deer Energy L.P. II.....	Houston.....	TX...	Distribution.....	02/15/2013	06/15/2015	.....21,215	.....0	.....0	.....0	.....0	.....0	.....0	.....21,215	.....21,215	.....0	.....0	.....0	.....0	
White Deer Energy LP.....	Houston.....	TX...	Distribution.....	02/25/2010	06/11/2015	.....993,926	.....0	.....0	.....0	.....0	.....0	.....0	.....993,926	.....993,926	.....0	.....0	.....0	.....0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....9,174,669	.....0	.....0	.....0	.....0	.....0	.....0	.....9,174,669	.....9,174,669	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							.....29,955,135	.....0	.....0	.....0	.....0	.....0	.....0	.....29,955,135	.....29,955,135	.....0	.....0	.....0	.....0
4599999. Subtotal - Affiliated.....							.....1,035,922	.....0	.....0	.....0	.....0	.....0	.....0	.....1,035,922	.....1,035,922	.....0	.....0	.....0	.....0
4699999. Totals.....							.....30,991,057	.....0	.....0	.....0	.....0	.....0	.....0	.....30,991,057	.....30,991,057	.....0	.....0	.....0	.....0

## SCHEDULE D - PART 3

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

1 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)
<b>Bonds - U.S. Government</b>									
912828	H4 5 TSY INFL IX N/B 250 2025 01.....		06/12/2015	BAS-MERRILL LYNCH.....		9,732,098	9,978,400	10,406	1.....
912828	K6 6 U S TREASURY NOTES 500 2017 04.....		06/03/2015	DEUTSCHE BANC.....		14,957,863	15,000,000	7,133	1.....
38375B	ZA 3 GNR 2012-H27 HA CMO 2.000 2062 11.....		06/20/2015	PAR WRITE-UP.....		123,089	123,089	0	1.....
38375B	C9 1 GNR 2012-H31 HA CMO 1.650 2062 10.....		06/20/2015	PAR WRITE-UP.....		79,578	79,578	0	1.....
38375B	G2 2 GNR 2013-H03 HA 1.750 2062 12.....		06/20/2015	PAR WRITE-UP.....		19,795	19,795	0	1.....
38375B	R5 3 GNR 2013-H07 LA 1.650 2063 03.....		06/20/2015	PAR WRITE-UP.....		40,497	40,497	0	1.....
38375U	JP 6 GNR 2014-H12 KA 2.750 2064 05.....		06/20/2015	PAR WRITE-UP.....		62,904	62,904	0	1.....
36230S	DW 1 G2 757317 4.317 2061 02.....		06/20/2015	PAR WRITE-UP.....		48,313	48,313	0	1.....
0599999. Total Bonds - U.S Government.....						25,064,136	25,352,575	17,539	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
68609B	NN 3 OREGON GENERAL OBLIGATIO 5.000 2036 08.....		06/03/2015	CITIGROUP GLOBAL MARKETS.....		4,007,227	3,485,000	0	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....						4,007,227	3,485,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
041431	PR 2 ARLINGTON CO GENERAL OBL 3.500 2030 08.....		06/02/2015	MORGAN STANLEY.....		4,052,349	3,965,000	0	1FE.....
041826	T2 4 ARLINGTON ISD GO S2015 ( 4.000 2036 02.....		06/24/2015	RAYMOND JAMES & ASSOC.....		3,928,896	3,840,000	0	1FE.....
05914F	XT 2 BALTIMORE CO GENERAL OBL 3.500 2028 08.....		06/16/2015	BARCLAYS CAPITAL INC.....		10,005,779	9,575,000	0	1FE.....
091212	DU 1 BIRMINGHAM PUBLIC SCHOOL 3.875 2035 05.....		06/09/2015	STIFEL NICOLAUS & CO INC.....		4,811,815	4,775,000	0	1FE.....
181216	ED 0 CLARK CO SD#112-6 WASHOU 5.000 2034 12.....		05/20/2015	PIPER JAFFRAY.....		1,608,155	1,425,000	0	1FE.....
184540	7B 2 CLEAR CREEK ISD GO REF S 5.000 2034 02.....		03/16/2015	WELLS FARGO SECURITIES.....		0	0	3,009	1FE.....
280659	TY 9 EDINA ISD #273 GENERAL O 4.000 2035 02.....		06/24/2015	J P MORGAN CHASE SECURITIES INC.....		9,419,576	8,970,000	0	1FE.....
289425	UE 8 ELMHURST GENERAL OBLIGAT 4.000 2030 03.....		06/15/2015	J P MORGAN CHASE SECURITIES INC.....		1,072,571	1,035,000	0	1FE.....
366155	F2 0 GARLAND ISD GO REF S2015 4.000 2030 02.....		05/19/2015	CITIGROUP GLOBAL MARKETS.....		3,186,671	3,050,000	0	1FE.....
478740	SB 0 JOHNSON CO USD #512 GO R 5.000 2034 10.....		05/27/2015	GEORGE K BAUM & CO.....		3,470,070	3,000,000	0	1FE.....
494656	P8 8 KING & SNOHOMISH CO SD # 5.000 2033 12.....		06/23/2015	PIPER JAFFRAY.....		1,530,057	1,335,000	0	1FE.....
498531	FS 6 KLEIN ISD GEN OBLIG REF 4.000 2035 08.....		06/25/2015	RAYMOND JAMES & ASSOC.....		2,302,139	2,235,000	0	1FE.....
526030	U6 6 LENEXA GENERAL OBLIGATIO 3.500 2028 09.....		06/16/2015	PIPER JAFFRAY.....		947,538	910,000	0	1FE.....
55844P	QX 9 MADISON AREA TECH COLL D 4.000 2033 03.....		06/10/2015	PIPER JAFFRAY.....		800,095	775,000	0	1FE.....
567137	E4 2 MARICOPA CO ELEM SD #28 4.000 2032 07.....		05/27/2015	STIFEL NICOLAUS & CO INC.....		1,852,596	1,800,000	0	1FE.....
581646	6R 2 MCKINNEY GENERAL OBLIGAT 5.000 2034 08.....		06/24/2015	COASTAL SECURITIES CORP.....		3,177,429	2,780,000	0	1FE.....
590760	HD 9 MESQUITE ISD GO REF S201 4.000 2032 08.....		05/04/2015	OPPENHEIMER AND CO.....		2,923,334	2,790,000	0	1FE.....
681181	UN 1 OLMSTED CO GENERAL OBLIG 4.000 2033 02.....		06/23/2015	BAS-MERRILL LYNCH.....		2,670,125	2,515,000	0	1FE.....
731197	N3 9 POLK CO GO REF S2015B 3.500 2031 06.....		04/27/2015	CITIGROUP GLOBAL MARKETS.....		3,845,923	3,825,000	0	1FE.....
771588	TF 7 ROCHESTER GENERAL OBLIGA 3.750 2035 02.....		05/18/2015	PIPER JAFFRAY.....		3,324,048	3,245,000	0	1FE.....
798189	LW 4 SAN JOSE EVERGREEN CCD G 4.000 2026 09.....		06/09/2015	PIPER JAFFRAY.....		3,443,695	3,115,000	0	1FE.....
812626	5C 9 SEATTLE GENERAL OBLIGATI 4.000 2034 12.....		05/06/2015	BAS-MERRILL LYNCH.....		6,850,504	6,580,000	0	1FE.....
833209	LB 3 SNOHOMISH CO SD #103 GO 5.000 2031 12.....		06/23/2015	DA DAVIDSON.....		1,397,043	1,215,000	0	1FE.....
848797	NV 4 SPOKANE CO SD #356 CENTR 5.000 2032 12.....		05/06/2015	DA DAVIDSON.....		3,204,449	2,785,000	0	1FE.....
967245	AW 1 WICHITA GENERAL OBLIGATI 4.000 2036 12.....		05/13/2015	PIPER JAFFRAY.....		751,426	740,000	0	1FE.....
969887	2E 7 WILLIAMSON CO GO S2015 4.000 2034 02.....		05/06/2015	J P MORGAN CHASE SECURITIES INC.....		4,776,632	4,630,000	0	1FE.....
973024	E9 9 WINCHESTER GENERAL OBLIG 4.000 2032 07.....		06/24/2015	FIDELITY CAPITAL MARKETS SERVICES.....		2,313,719	2,170,000	0	1FE.....

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### 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
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)
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....							87,666,633	83,080,000	3,009	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
115117	LX	9		06/16/2015	SIEBERT BRANDFORD SHANK & CO.....		29,222,719	28,125,000	0	1FE.....
20775Y	CE	4		04/22/2015	GOLDMAN SACHS & CO.....		18,263,628	17,230,000	0	1FE.....
395468	JE	2		05/21/2015	WELLS FARGO SECURITIES.....		2,769,989	2,550,000	0	1FE.....
45203H	2B	7		05/12/2015	BAS-MERRILL LYNCH.....		14,760,611	14,875,000	0	1FE.....
56045R	QW	2		04/28/2015	WELLS FARGO SECURITIES.....		1,685,625	1,640,000	0	1FE.....
594712	TX	9		06/25/2015	BAS-MERRILL LYNCH.....		1,156,460	1,000,000	0	1FE.....
646066	JP	6		05/05/2015	BAS-MERRILL LYNCH.....		21,161,000	20,000,000	0	1FE.....
64711N	YN	9		05/28/2015	MORGAN STANLEY.....		1,478,611	1,410,000	0	1FE.....
709235	WG	6		05/06/2015	BARCLAYS CAPITAL INC.....		3,926,068	3,435,000	0	1FE.....
851018	KP	5		05/20/2015	BAS-MERRILL LYNCH.....		24,199,515	20,340,000	0	1FE.....
882117	2Q	6		04/02/2015	J P MORGAN CHASE SECURITIES INC.....		8,864,536	8,285,000	0	1FE.....
31393N	TB	5		05/08/2015	PRIOR PERIOD ADJUSTMENT (FACTOR CHANGED).....		2,083	2,083	0	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							127,490,843	118,892,083	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
00287Y	AT	6		05/05/2015	DEUTSCHE BANC.....		995,900	1,000,000	0	2FE.....
00846U	AH	4		06/03/2015	J P MORGAN CHASE SECURITIES INC.....		970,430	1,000,000	5,956	2FE.....
00846U	AJ	0		06/11/2015	J P MORGAN CHASE SECURITIES INC.....		1,000,870	1,000,000	16,253	2FE.....
03027X	AG	5		05/04/2015	BARCLAYS CAPITAL INC.....		992,280	1,000,000	0	2FE.....
031162	BW	9		04/28/2015	CREDIT SUISSE FIRST BOSTON.....		999,250	1,000,000	0	2FE.....
037833	BG	4		05/06/2015	GOLDMAN SACHS & CO.....		996,520	1,000,000	0	1FE.....
052769	AD	8		06/02/2015	J P MORGAN CHASE SECURITIES INC.....		996,370	1,000,000	0	2FE.....
053332	AR	3		04/20/2015	J P MORGAN CHASE SECURITIES INC.....		997,310	1,000,000	0	2FE.....
07177M	AA	1		06/18/2015	CITIGROUP GLOBAL MARKETS.....		993,240	1,000,000	0	2FE.....
07177M	AK	9		06/18/2015	J P MORGAN CHASE SECURITIES INC.....		999,140	1,000,000	0	2FE.....
075887	BJ	7		04/23/2015	EXCHANGED.....		1,165,030	1,000,000	14,698	2FE.....
075887	BK	4		04/23/2015	EXCHANGED.....		1,006,180	1,000,000	4,858	2FE.....
101137	AR	8		05/07/2015	BARCLAYS CAPITAL INC.....		998,600	1,000,000	0	2FE.....
14149Y	BE	7		06/18/2015	VARIOUS.....		1,999,240	2,000,000	0	2FE.....
17275R	AW	2		06/10/2015	WELLS FARGO SECURITIES.....		997,330	1,000,000	0	1FE.....
172967	JP	7		04/22/2015	CITIGROUP GLOBAL MARKETS.....		998,140	1,000,000	0	1FE.....
198280	AE	9		05/20/2015	VARIOUS.....		2,007,770	2,000,000	500	2FE.....
12626P	AM	5	R	06/09/2015	VARIOUS.....		1,987,700	2,000,000	2,583	2FE.....
126659	AA	9		05/07/2015	SUNTRUST.....		38,599	28,806	13	2FE.....
532457	BH	0		05/27/2015	U S BANCORP.....		982,620	1,000,000	0	1FE.....
291011	BG	8		05/18/2015	J P MORGAN CHASE SECURITIES INC.....		1,993,680	2,000,000	0	1FE.....
29336U	AE	7		05/07/2015	BAS-MERRILL LYNCH.....		998,270	1,000,000	0	2FE.....
30231G	AF	9		05/14/2015	U S BANCORP.....		987,740	1,000,000	5,493	1FE.....
337738	AN	8		05/19/2015	BAS-MERRILL LYNCH.....		998,320	1,000,000	0	2FE.....

QE04.1

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
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)
337738 AP 3	FISERV INC	3.850 2025 06		05/19/2015	BAS-MERRILL LYNCH		999,330	1,000,000	.0	2FE
38148L AE 6	GOLDMAN SACHS GROUP	3.750 2025 05		05/19/2015	GOLDMAN SACHS & CO		996,780	1,000,000	.0	1FE
413875 AR 6	HARRIS CORP	3.832 2025 04		06/05/2015	VARIOUS		1,980,120	2,000,000	4,577	2FE
423074 AX 1	HJ HEINZ CO (144A)	3.950 2025 07		06/24/2015	VARIOUS		2,999,700	3,000,000	.0	2FE
437076 BG 6	HOME DEPOT INC	2.625 2022 06		05/28/2015	J P MORGAN CHASE SECURITIES INC		996,320	1,000,000	.0	1FE
44107T AV 8	HOST HOTELS & RESORTS	4.000 2025 06		05/06/2015	GOLDMAN SACHS & CO		998,380	1,000,000	.0	2FE
460146 CL 5	INTERNATIONAL PAPER CO	3.800 2026 01		05/14/2015	MIZUHO INTERNATIONAL PLC		995,690	1,000,000	.0	2FE
445658 CC 9	JB HUNT TRANSPORT	2.400 2019 03		05/08/2015	MESIROW FINANCIAL		354,844	350,000	1,353	2FE
49327M 2K 9	KEY BANK NA	3.300 2025 06		05/27/2015	KEYBANC CAPITAL MARK		997,630	1,000,000	.0	1FE
565849 AL 0	MARATHON OIL	3.850 2025 06		06/01/2015	J P MORGAN CHASE SECURITIES INC		997,710	1,000,000	.0	2FE
592179 JQ 9	MET LIFE GLOBAL FUNDING	2.682 2019 04	C	04/20/2015	TD SECURITIES		1,038,700	1,000,000	.514	1FE
592179 JS 5	MET LIFE GLOBAL FUNDING	1.875 2020 04	C	04/09/2015	CIBC WORLD MARKETS		999,340	1,000,000	.0	1FE
60856B AC 8	MOLEX ELECTRONIC TECHNOL	3.900 2025 04		04/02/2015	J P MORGAN CHASE SECURITIES INC		2,008,180	2,000,000	.108	2FE
67103H AD 9	O'REILLY AUTOMOTIVE	3.850 2023 06		06/01/2015	CANTOR FITZGERALD		51,383	50,000	.904	2FE
674599 CG 8	OCCIDENTAL PETROLEUM	3.500 2025 06		06/18/2015	J P MORGAN CHASE SECURITIES INC		997,420	1,000,000	.0	1FE
68389X BC 8	ORACLE CORP	2.950 2025 05		04/28/2015	J P MORGAN CHASE SECURITIES INC		995,430	1,000,000	.0	1FE
695114 CS 5	PACIFICORP	3.350 2025 07		06/16/2015	NETSCOUT SYSTEMS INC		998,720	1,000,000	.0	1FE
713448 CT 3	PEPSICO INC	2.750 2025 04		04/27/2015	BAS-MERRILL LYNCH		995,840	1,000,000	.0	1FE
69353R EQ 7	PNC BANK NA	3.250 2025 06		05/27/2015	CITIGROUP GLOBAL MARKETS		997,880	1,000,000	.0	1FE
740189 AM 7	PRECISION CAST	3.250 2025 06		06/01/2015	CITIGROUP GLOBAL MARKETS		997,960	1,000,000	.0	1FE
74251V AK 8	PRINCIPAL FINANCIAL	3.400 2025 05		05/04/2015	BAS-MERRILL LYNCH		996,880	1,000,000	.0	2FE
74456Q BL 9	PUBLIC SERVICE ELECTRIC	3.000 2025 05		05/06/2015	MIZUHO INTERNATIONAL PLC		998,970	1,000,000	.0	1FE
747525 AF 0	QUALCOMM INC	3.450 2025 05		05/13/2015	GOLDMAN SACHS & CO		996,400	1,000,000	.0	1FE
761713 BE 5	REYNOLDS AMERICAN	3.250 2020 06		06/09/2015	J P MORGAN CHASE SECURITIES INC		999,820	1,000,000	.0	2FE
761713 BG 0	REYNOLDS AMERICAN	4.450 2025 06		06/09/2015	J P MORGAN CHASE SECURITIES INC		996,970	1,000,000	.0	2FE
80282K AD 8	SANTANDER HOLDINGS USA	2.650 2020 04	R	04/14/2015	BARCLAYS CAPITAL INC		996,010	1,000,000	.0	2FE
811065 AG 6	SCRIPPS NETWORKS	3.950 2025 06		05/18/2015	WELLS FARGO SECURITIES		998,100	1,000,000	.0	2FE
842400 FY 4	SOUTHERN CALIFORNIA EDIS	3.500 2023 10		06/05/2015	BROWNSTONE INVESTMENTS		128,974	125,000	.839	1FE
842434 CP 5	SOUTHERN CALIFORNIA GAS	3.200 2025 06		06/15/2015	MIZUHO INTERNATIONAL PLC		997,630	1,000,000	.0	1FE
855244 AG 4	STARBUCKS CORP	2.700 2022 06		06/01/2015	MORGAN STANLEY		999,810	1,000,000	.0	1FE
88732J AX 6	TIME WARNER CABLE	4.125 2021 02		06/24/2015	RBC CAPITAL MARKETS		1,030,800	1,000,000	15,354	2FE
958254 AE 4	WESTERN GAS PARTNERS	3.950 2025 06		05/26/2015	MORGAN STANLEY		987,890	1,000,000	.0	2FE
40427H SW 4	HSBC BANK CANADA	1.816 2020 07	C	04/01/2015	HSBC		999,960	1,000,000	.0	1FE
47787Z AW 2	JOHN DEERE CANADA	2.050 2022 05	C	04/08/2015	TD SECURITIES		999,200	1,000,000	.0	1FE
59162N AA 7	METRO INC	3.200 2021 12	C	04/13/2015	CIBC WORLD MARKETS		1,052,990	1,000,000	11,923	2FE
046353 AF 5	ASTRAZENECA PLC	1.950 2019 09	F	06/10/2015	NETSCOUT SYSTEMS INC		249,338	250,000	1,178	1FE
06738E AG 0	BARCLAYS PLC	2.875 2020 06	F	06/01/2015	BARCLAYS CAPITAL INC		995,750	1,000,000	.0	2FE
05530Q AK 6	BAT INTL FINANCE (144A)	3.950 2025 06	F	06/10/2015	J P MORGAN CHASE SECURITIES INC		996,970	1,000,000	.0	1FE
47215T AA 6	JB Y CO SA DE CV (144A)	3.750 2025 05	F	05/29/2015	J P MORGAN CHASE SECURITIES INC		1,001,960	1,000,000	2,083	2FE
822582 BD 3	SHELL INTERNATIONAL FIN	3.250 2025 05	F	05/20/2015	BNP PARIBAS		1,003,210	1,000,000	1,354	1FE
83051G AD 0	SKANDINAVISKA ENSKILDA B	2.450 2020 05	F	05/19/2015	DEUTSCHE BANC		998,460	1,000,000	.0	1FE

QE04.2

## 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
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)
36228F CL 8	GSMPS 1999-3 A CMO (144A 8.000 2029 08.....)		04/29/2015	PRIOR PERIOD ADJUSTMENT (FACTOR CHANGED).....		469	469	0	1FM.....
92890P AD 6	WFRBS 2013-C14 A4 3.073 2046 06.....		05/18/2015	CITIGROUP GLOBAL MARKETS.....		1,206,734	1,180,000	2,015	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						70,131,181	69,984,275	92,558	XXX
8399997. Total Bonds - Part 3.....						314,360,020	300,793,933	113,106	XXX
8399999. Total Bonds.....						314,360,020	300,793,933	113,106	XXX

**Common Stocks - Industrial and Miscellaneous**

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....		04/20/2015	VARIOUS.....	1,600.000	148,662	XXX	0	L.....
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES.....		05/08/2015	CREDIT SUISSE ALGO.....	3,200.000	61,955	XXX	0	L.....
03674X 10 6	ANTERO RESOURCES CORP.....		05/07/2015	DIST FROM PARTNERSHIP.....	5,429.000	236,596	XXX	0	L.....
09063H 10 7	BIOMED REALTY TRUST INC.....		05/08/2015	CREDIT SUISSE ALGO.....	1,700.000	35,904	XXX	0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		05/08/2015	VARIOUS.....	700.000	97,913	XXX	0	L.....
16208T 10 2	CHATHAM LODGING TRUST.....		05/08/2015	CREDIT SUISSE ALGO.....	200.000	5,640	XXX	0	L.....
233153 20 4	DCT INDUSTRIAL TRUST.....		05/08/2015	CREDIT SUISSE ALGO.....	1,000.000	33,999	XXX	0	L.....
23317H 10 2	DDR CORP.....		06/25/2015	VARIOUS.....	10,700.000	182,555	XXX	0	L.....
26884U 10 9	EPR PROPERTIES.....		04/20/2015	VARIOUS.....	2,600.000	153,768	XXX	0	L.....
29444U 70 0	EQUINIX INC.....		05/20/2015	VARIOUS.....	6,040.000	1,554,969	XXX	0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		06/11/2015	VARIOUS.....	1,300.000	94,978	XXX	0	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		06/11/2015	VARIOUS.....	3,500.000	96,737	XXX	0	L.....
40414L 10 9	HCP INC.....		04/02/2015	CITIGROUP ALGO.....	9,800.000	432,369	XXX	0	L.....
40609P 10 5	HALLADOR ENERGY CO.....		05/27/2015	DIST FROM PARTNERSHIP.....	2,471.000	23,153	XXX	0	L.....
42217K 10 6	HEALTH CARE REIT INC.....		05/08/2015	VARIOUS.....	4,300.000	333,353	XXX	0	L.....
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT.....		05/08/2015	CREDIT SUISSE ALGO.....	2,000.000	51,346	XXX	0	L.....
437306 10 3	HOME PROPERTIES INC.....		05/01/2015	VARIOUS.....	12,000.000	887,290	XXX	0	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		05/08/2015	CREDIT SUISSE ALGO.....	2,800.000	56,781	XXX	0	L.....
49803T 30 0	KITE REALTY GROUP TRUST.....		04/10/2015	JP MORGAN ALGO.....	4,200.000	117,761	XXX	0	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		05/08/2015	CREDIT SUISSE ALGO.....	1,400.000	49,379	XXX	0	L.....
554382 10 1	MACERICH CO.....		04/17/2015	CITIGROUP ALGO.....	4,000.000	330,873	XXX	0	L.....
570759 10 0	MARKWEST ENERGY PARTNERS LP.....		06/17/2015	RBC CAPITAL MARKETS.....	79,911.000	5,000,048	XXX	0	L.....
62913F 50 8	NII HOLDINGS INC CL B.....		06/30/2015	CONVERSION FROM BOND.....	17,292.735	281,007	XXX	0	U.....
69924R 10 8	PARAMOUNT GROUP INC.....		05/08/2015	CREDIT SUISSE ALGO.....	1,200.000	22,439	XXX	0	L.....
709102 10 7	PENNSYLVANIA REAL ESTATE.....		05/13/2015	VARIOUS.....	28,400.000	647,701	XXX	0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		06/19/2015	VARIOUS.....	5,000.000	958,709	XXX	0	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....		06/02/2015	VARIOUS.....	6,700.000	247,939	XXX	0	L.....
74965L 10 1	RLJ LODGING TRUST.....		05/08/2015	CREDIT SUISSE ALGO.....	900.000	27,359	XXX	0	L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES.....		04/10/2015	ROBERT BAIRD ALGO.....	6,200.000	114,187	XXX	0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		04/07/2015	BMO CAP MKTS (045) ALGO 1.....	1,400.000	183,133	XXX	0	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....		05/08/2015	CREDIT SUISSE ALGO.....	1,100.000	22,339	XXX	0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		04/08/2015	VARIOUS.....	1,160.000	232,705	XXX	0	L.....
84860W 10 2	SPIRIT REALTY CAPITAL INC.....		06/11/2015	VARIOUS.....	33,800.000	380,665	XXX	0	L.....
86272T 10 6	STRATEGIC HOTELS & RESORTS INC.....		05/08/2015	CREDIT SUISSE ALGO.....	6,000.000	72,838	XXX	0	L.....

QE04.3

### 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
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)
929042 10 9	VORNADO REALTY TRUST.....		.....05/08/2015	CREDIT SUISSE ALGO.....	.....1,000,000	.....103,472	XXX	.....0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					.....13,280,522	XXX	.....0	XXX
9799997	Total Common Stocks - Part 3.....					.....13,280,522	XXX	.....0	XXX
9799999	Total Common Stocks.....					.....13,280,522	XXX	.....0	XXX
9899999	Total Preferred and Common Stocks.....					.....13,280,522	XXX	.....0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					.....327,640,542	XXX	.....113,106	XXX

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

QE04.4

### 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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
217194 AA 7	COP I LLC 3.613		06/05/2015	REDEEMED		60,885	60,885	60,885	60,885	0	0	0	0	0	60,885	0	0	0	1,100	12/05/2021	1
29356J AA 5	ENSCO OFFSHORE 4.650		04/15/2015	REDEEMED		765,043	698,000	698,000	698,000	0	67,043	0	67,043	0	765,043	0	0	0	16,229	10/15/2020	2FE
71646Y AA 4	PETRODRILL FIVE LTD 4.390		04/15/2015	REDEEMED		127,536	125,036	125,036	125,036	0	2,500	0	2,500	0	127,536	0	0	0	2,745	04/15/2016	1
89152T AC 9	TOTEM OCEAN 4.514		06/18/2015	REDEEMED		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
92538T AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2015	REDEEMED		68,000	68,000	68,000	68,000	0	0	0	0	0	68,000	0	0	0	1,989	05/01/2027	1
71375Q AB 6	PERFORADORA CENTRAL 5.240	E	06/15/2015	REDEEMED		166,953	166,953	166,953	166,953	0	0	0	0	0	166,953	0	0	0	4,374	12/15/2018	1
36202F 2L 9	GNMA II PASS #00005279 3.500		06/20/2015	PAID ON PRINCIPAL		964,548	964,548	1,004,486	1,001,786	0	(37,238)	0	(37,238)	0	964,548	0	0	0	14,005	01/20/2042	1
36202C HM 8	GNMA II PASS #2036 8.000		06/20/2015	PAID ON PRINCIPAL		238	238	242	242	0	(3)	0	(3)	0	238	0	0	0	8	07/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		06/20/2015	PAID ON PRINCIPAL		5,024	5,024	5,109	5,082	0	(58)	0	(58)	0	5,024	0	0	0	149	11/20/2025	1
36202C PS 6	GNMA II PASS #2233 7.500		06/20/2015	PAID ON PRINCIPAL		9,592	9,592	9,442	9,459	0	134	0	134	0	9,592	0	0	0	343	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		06/20/2015	PAID ON PRINCIPAL		1,896	1,896	1,941	1,958	0	(62)	0	(62)	0	1,896	0	0	0	69	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		06/20/2015	PAID ON PRINCIPAL		3,314	3,314	3,371	3,398	0	(84)	0	(84)	0	3,314	0	0	0	110	09/20/2026	1
36202D HK 0	GNMA II PASS #2934 7.500		06/20/2015	PAID ON PRINCIPAL		2,458	2,458	2,416	2,393	0	65	0	65	0	2,458	0	0	0	80	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		06/20/2015	PAID ON PRINCIPAL		43,273	43,273	41,461	41,559	0	1,714	0	1,714	0	43,273	0	0	0	895	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		06/20/2015	PAID ON PRINCIPAL		18,873	18,873	18,004	18,173	0	700	0	700	0	18,873	0	0	0	501	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		06/20/2015	PAID ON PRINCIPAL		6,108	6,108	6,097	6,095	0	13	0	13	0	6,108	0	0	0	141	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		06/20/2015	PAID ON PRINCIPAL		78,481	78,481	78,333	78,316	0	164	0	164	0	78,481	0	0	0	1,735	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		06/20/2015	PAID ON PRINCIPAL		89,395	89,395	89,967	89,927	0	(532)	0	(532)	0	89,395	0	0	0	1,985	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		06/20/2015	PAID ON PRINCIPAL		393,162	393,162	367,527	374,953	0	18,210	0	18,210	0	393,162	0	0	0	6,956	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		06/20/2015	PAID ON PRINCIPAL		65,857	65,857	60,979	62,106	0	3,751	0	3,751	0	65,857	0	0	0	1,205	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		06/20/2015	PAID ON PRINCIPAL		241,593	241,593	230,910	233,378	0	8,215	0	8,215	0	241,593	0	0	0	5,120	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		06/20/2015	PAID ON PRINCIPAL		111,363	111,363	103,115	105,690	0	5,673	0	5,673	0	111,363	0	0	0	2,014	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2015	PAID ON PRINCIPAL		692,654	692,654	674,904	679,752	0	12,901	0	12,901	0	692,654	0	0	0	14,821	11/20/2035	1
36202E XT 1	GNMA II PASS #4290 5.500		06/20/2015	PAID ON PRINCIPAL		172,837	172,837	172,117	172,061	0	776	0	776	0	172,837	0	0	0	3,904	11/20/2038	1
36176S SV 3	GNMA PASS TH #0074832 3.500		06/15/2015	PAID ON PRINCIPAL		17,543	17,543	18,335	18,348	0	(806)	0	(806)	0	17,543	0	0	0	256	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		06/15/2015	PAID ON PRINCIPAL		346,140	346,140	361,770	363,123	0	(16,983)	0	(16,983)	0	346,140	0	0	0	4,690	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		06/15/2015	PAID ON PRINCIPAL		946,505	946,505	993,682	1,010,405	0	(63,900)	0	(63,900)	0	946,505	0	0	0	13,738	03/15/2042	1
36206Y CH 2	GNMA PASS TH #424972 4.000		06/15/2015	PAID ON PRINCIPAL		158,996	158,996	155,170	157,615	0	1,381	0	1,381	0	158,996	0	0	0	2,575	10/15/2018	1
36207H YL 5	GNMA PASS TH #432815 8.500		06/15/2015	PAID ON PRINCIPAL		731	731	756	760	0	(29)	0	(29)	0	731	0	0	0	26	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		06/15/2015	PAID ON PRINCIPAL		4,057	4,057	4,160	4,168	0	(111)	0	(111)	0	4,057	0	0	0	127	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		06/15/2015	PAID ON PRINCIPAL		20,751	20,751	20,271	20,342	0	409	0	409	0	20,751	0	0	0	439	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		06/15/2015	PAID ON PRINCIPAL		11,162	11,162	11,127	11,126	0	36	0	36	0	11,162	0	0	0	283	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		06/15/2015	PAID ON PRINCIPAL		2,457	2,457	2,406	2,401	0	56	0	56	0	2,457	0	0	0	61	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		06/15/2015	PAID ON PRINCIPAL		8,940	8,940	8,828	8,821	0	119	0	119	0	8,940	0	0	0	224	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		06/15/2015	PAID ON PRINCIPAL		3,122	3,122	3,091	3,091	0	31	0	31	0	3,122	0	0	0	79	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		06/15/2015	PAID ON PRINCIPAL		31,781	31,781	31,414	31,457	0	324	0	324	0	31,781	0	0	0	611	08/15/2035	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36213C	YY 0		06/15/2015	PAID ON PRINCIPAL		234,524	234,524	230,812	231,691	0	2,834	0	2,834	0	234,524	0	0	0	4,940	11/15/2035	1
36213D	Z4 3		06/15/2015	PAID ON PRINCIPAL		30,336	30,336	30,242	30,237	0	99	0	99	0	30,336	0	0	0	759	09/15/2031	1
36213E	B9 6		06/15/2015	PAID ON PRINCIPAL		2,551	2,551	2,505	2,504	0	47	0	47	0	2,551	0	0	0	65	11/15/2031	1
36213E	PU 4		06/15/2015	PAID ON PRINCIPAL		9,852	9,852	9,620	9,612	0	240	0	240	0	9,852	0	0	0	247	12/15/2031	1
36213E	PY 6		06/15/2015	PAID ON PRINCIPAL		2,727	2,727	2,671	2,668	0	59	0	59	0	2,727	0	0	0	68	12/15/2031	1
36213E	UH 7		06/15/2015	PAID ON PRINCIPAL		823	823	798	791	0	32	0	32	0	823	0	0	0	21	02/15/2032	1
36213E	UL 8		06/15/2015	PAID ON PRINCIPAL		6,125	6,125	6,474	6,500	0	(376)	0	(376)	0	6,125	0	0	0	173	02/15/2032	1
36213E	YG 5		06/15/2015	PAID ON PRINCIPAL		3,967	3,967	4,194	4,229	0	(262)	0	(262)	0	3,967	0	0	0	108	04/15/2032	1
36213F	HD 8		06/15/2015	PAID ON PRINCIPAL		10,777	10,777	10,962	10,809	0	(32)	0	(32)	0	10,777	0	0	0	225	12/15/2017	1
36213F	HE 6		06/15/2015	PAID ON PRINCIPAL		54,478	54,478	55,253	54,611	0	(133)	0	(133)	0	54,478	0	0	0	1,142	12/15/2017	1
36213F	QS 5		06/15/2015	PAID ON PRINCIPAL		58,201	58,201	61,129	60,426	0	(2,225)	0	(2,225)	0	58,201	0	0	0	1,450	04/15/2033	1
36213F	WW 9		06/15/2015	PAID ON PRINCIPAL		43,773	43,773	43,438	43,508	0	265	0	265	0	43,773	0	0	0	1,111	07/15/2033	1
36213G	U5 8		06/15/2015	PAID ON PRINCIPAL		661	661	649	647	0	13	0	13	0	661	0	0	0	17	12/15/2031	1
36213R	5P 8		06/15/2015	PAID ON PRINCIPAL		4,151	4,151	4,110	4,105	0	46	0	46	0	4,151	0	0	0	104	01/15/2032	1
36213T	EC 3		06/15/2015	PAID ON PRINCIPAL		15,956	15,956	16,150	15,962	0	(6)	0	(6)	0	15,956	0	0	0	332	09/15/2017	1
36213U	YC 8		06/15/2015	PAID ON PRINCIPAL		59,491	59,491	60,644	60,327	0	(836)	0	(836)	0	59,491	0	0	0	1,485	10/15/2032	1
36213X	2H 6		06/15/2015	PAID ON PRINCIPAL		2,952	2,952	2,993	2,995	0	(43)	0	(43)	0	2,952	0	0	0	74	10/15/2032	1
36213X	4T 8		06/15/2015	PAID ON PRINCIPAL		18,594	18,594	18,859	18,656	0	(61)	0	(61)	0	18,594	0	0	0	433	12/15/2017	1
36200Q	LQ 5		06/15/2015	PAID ON PRINCIPAL		30,071	30,071	30,654	30,882	0	(811)	0	(811)	0	30,071	0	0	0	732	03/15/2032	1
36200Q	WM 2		06/15/2015	PAID ON PRINCIPAL		29,160	29,160	29,128	29,127	0	33	0	33	0	29,160	0	0	0	774	01/15/2032	1
36200Q	W6 7		06/15/2015	PAID ON PRINCIPAL		54,582	54,582	53,081	53,064	0	1,519	0	1,519	0	54,582	0	0	0	1,318	01/15/2032	1
36200R	WR 9		06/15/2015	PAID ON PRINCIPAL		5,179	5,179	5,198	5,196	0	(17)	0	(17)	0	5,179	0	0	0	130	11/15/2031	1
36200S	AG 5		06/15/2015	PAID ON PRINCIPAL		2,531	2,531	2,494	2,498	0	33	0	33	0	2,531	0	0	0	63	12/15/2031	1
36200S	A2 6		06/15/2015	PAID ON PRINCIPAL		1,094	1,094	1,082	1,081	0	14	0	14	0	1,094	0	0	0	27	01/15/2032	1
36200S	A6 7		06/15/2015	PAID ON PRINCIPAL		10,414	10,414	10,301	10,316	0	98	0	98	0	10,414	0	0	0	232	01/15/2032	1
36200S	BH 2		06/15/2015	PAID ON PRINCIPAL		4,468	4,468	4,386	4,395	0	74	0	74	0	4,468	0	0	0	111	01/15/2032	1
36200S	WM 8		06/15/2015	PAID ON PRINCIPAL		848	848	828	827	0	21	0	21	0	848	0	0	0	21	12/15/2031	1
36200W	BU 4		06/15/2015	PAID ON PRINCIPAL		34,870	34,870	34,417	34,424	0	446	0	446	0	34,870	0	0	0	1,029	01/15/2032	1
36200W	T6 8		06/15/2015	PAID ON PRINCIPAL		17,491	17,491	17,248	17,249	0	242	0	242	0	17,491	0	0	0	422	12/15/2031	1
36200X	E6 2		06/15/2015	PAID ON PRINCIPAL		218,633	218,633	217,540	217,434	0	1,199	0	1,199	0	218,633	0	0	0	6,505	12/15/2031	1
36200X	JQ 3		06/15/2015	PAID ON PRINCIPAL		1,119	1,119	1,085	1,076	0	43	0	43	0	1,119	0	0	0	28	01/15/2032	1
36200X	XP 9		06/15/2015	PAID ON PRINCIPAL		5,599	5,599	5,517	5,517	0	82	0	82	0	5,599	0	0	0	141	12/15/2031	1
36200X	YB 9		06/15/2015	PAID ON PRINCIPAL		1,892	1,892	1,867	1,864	0	28	0	28	0	1,892	0	0	0	47	01/15/2032	1
36201A	NV 6		06/15/2015	PAID ON PRINCIPAL		83,145	83,145	82,037	82,068	0	1,078	0	1,078	0	83,145	0	0	0	1,723	12/15/2031	1
36201A	PS 1		06/15/2015	PAID ON PRINCIPAL		8,814	8,814	8,780	8,778	0	35	0	35	0	8,814	0	0	0	221	02/15/2032	1
36201A	SW 9		06/15/2015	PAID ON PRINCIPAL		4,406	4,406	4,348	4,335	0	71	0	71	0	4,406	0	0	0	112	01/15/2032	1

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2015	PAID ON PRINCIPAL		15,002	15,002	15,293	15,385	0	(383)	0	(383)	0	15,002	0	0	0	377	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2015	PAID ON PRINCIPAL		31,015	31,015	30,443	30,444	0	570	0	570	0	31,015	0	0	0	714	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2015	PAID ON PRINCIPAL		3,192	3,192	3,237	3,255	0	(63)	0	(63)	0	3,192	0	0	0	82	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		06/15/2015	PAID ON PRINCIPAL		2,887	2,887	2,943	2,963	0	(76)	0	(76)	0	2,887	0	0	0	72	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		06/15/2015	PAID ON PRINCIPAL		40,375	40,375	39,782	39,759	0	616	0	616	0	40,375	0	0	0	929	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		06/15/2015	PAID ON PRINCIPAL		39,845	39,845	39,260	39,215	0	631	0	631	0	39,845	0	0	0	807	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		06/15/2015	PAID ON PRINCIPAL		69,821	69,821	68,847	68,861	0	960	0	960	0	69,821	0	0	0	1,914	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		06/15/2015	PAID ON PRINCIPAL		27,700	27,700	26,921	26,791	0	909	0	909	0	27,700	0	0	0	562	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		06/15/2015	PAID ON PRINCIPAL		7,430	7,430	7,206	7,199	0	231	0	231	0	7,430	0	0	0	187	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		06/15/2015	PAID ON PRINCIPAL		7,236	7,236	7,092	7,183	0	54	0	54	0	7,236	0	0	0	136	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		06/15/2015	PAID ON PRINCIPAL		8,005	8,005	7,886	7,897	0	108	0	108	0	8,005	0	0	0	201	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		06/15/2015	PAID ON PRINCIPAL		9,578	9,578	9,633	9,581	0	(3)	0	(3)	0	9,578	0	0	0	200	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		06/15/2015	PAID ON PRINCIPAL		2,031	2,031	2,009	2,008	0	23	0	23	0	2,031	0	0	0	51	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		06/15/2015	PAID ON PRINCIPAL		9,347	9,347	9,478	9,529	0	(182)	0	(182)	0	9,347	0	0	0	227	10/15/2032	1
36201F SU 7	GNMA PASS TH #582359 6.000		06/15/2015	PAID ON PRINCIPAL		239,899	239,899	243,260	243,561	0	(3,662)	0	(3,662)	0	239,899	0	0	0	4,846	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		06/15/2015	PAID ON PRINCIPAL		83,549	83,549	83,125	83,095	0	455	0	455	0	83,549	0	0	0	1,847	01/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		06/15/2015	PAID ON PRINCIPAL		1,766	1,766	1,800	1,811	0	(46)	0	(46)	0	1,766	0	0	0	44	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		06/15/2015	PAID ON PRINCIPAL		2,963	2,963	3,020	3,018	0	(56)	0	(56)	0	2,963	0	0	0	73	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		06/15/2015	PAID ON PRINCIPAL		826	826	831	831	0	(5)	0	(5)	0	826	0	0	0	16	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		06/15/2015	PAID ON PRINCIPAL		6,623	6,623	6,577	6,575	0	47	0	47	0	6,623	0	0	0	166	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		06/15/2015	PAID ON PRINCIPAL		50,474	50,474	51,033	50,549	0	(76)	0	(76)	0	50,474	0	0	0	1,088	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		06/15/2015	PAID ON PRINCIPAL		19,542	19,542	19,820	19,579	0	(37)	0	(37)	0	19,542	0	0	0	408	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		06/15/2015	PAID ON PRINCIPAL		10,264	10,264	10,679	10,631	0	(367)	0	(367)	0	10,264	0	0	0	257	01/15/2033	1
36201P SN 1	GNMA PASS TH #589553 5.000		06/15/2015	PAID ON PRINCIPAL		100,399	100,399	102,188	100,746	0	(347)	0	(347)	0	100,399	0	0	0	2,147	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		06/15/2015	PAID ON PRINCIPAL		41,345	41,345	41,313	41,296	0	49	0	49	0	41,345	0	0	0	771	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		06/15/2015	PAID ON PRINCIPAL		249,543	249,543	236,300	240,453	0	9,090	0	9,090	0	249,543	0	0	0	4,612	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2015	PAID ON PRINCIPAL		23,542	23,542	22,314	22,594	0	948	0	948	0	23,542	0	0	0	442	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		06/15/2015	PAID ON PRINCIPAL		44,206	44,206	43,142	43,848	0	358	0	358	0	44,206	0	0	0	737	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		06/15/2015	PAID ON PRINCIPAL		45,767	45,767	44,665	45,382	0	385	0	385	0	45,767	0	0	0	763	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2015	PAID ON PRINCIPAL		7,183	7,183	7,239	7,216	0	(33)	0	(33)	0	7,183	0	0	0	135	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2015	PAID ON PRINCIPAL		3,360	3,360	3,425	3,455	0	(95)	0	(95)	0	3,360	0	0	0	84	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		06/15/2015	PAID ON PRINCIPAL		7,345	7,345	7,471	7,373	0	(28)	0	(28)	0	7,345	0	0	0	153	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		06/15/2015	PAID ON PRINCIPAL		111,771	111,771	113,692	112,184	0	(413)	0	(413)	0	111,771	0	0	0	2,315	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		06/15/2015	PAID ON PRINCIPAL		11,237	11,237	11,430	11,278	0	(41)	0	(41)	0	11,237	0	0	0	234	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		06/15/2015	PAID ON PRINCIPAL		24,476	24,476	24,824	24,540	0	(64)	0	(64)	0	24,476	0	0	0	509	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		06/15/2015	PAID ON PRINCIPAL		75,373	75,373	77,075	77,135	0	(1,761)	0	(1,761)	0	75,373	0	0	0	1,730	04/15/2033	1

QE05.2

**SCHEDULE D - PART 4**

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

QE05.3

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)
36200E B6 7	GNMA PASS TH #598661 5.000		06/15/2015	PAID ON PRINCIPAL		114,515	114,515	116,489	115,625	0	(1,110)	0	(1,110)	0	114,515	0	0	0	2,750	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		06/15/2015	PAID ON PRINCIPAL		10,187	10,187	10,435	10,399	0	(212)	0	(212)	0	10,187	0	0	0	265	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		06/15/2015	PAID ON PRINCIPAL		6,558	6,558	6,564	6,557	0	1	0	1	0	6,558	0	0	0	137	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		06/15/2015	PAID ON PRINCIPAL		45,476	45,476	48,109	46,725	0	(1,249)	0	(1,249)	0	45,476	0	0	0	861	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		06/15/2015	PAID ON PRINCIPAL		15,319	15,319	15,437	15,391	0	(72)	0	(72)	0	15,319	0	0	0	287	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		06/15/2015	PAID ON PRINCIPAL		89,317	89,317	82,423	84,137	0	5,180	0	5,180	0	89,317	0	0	0	1,779	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		06/15/2015	PAID ON PRINCIPAL		48,702	48,702	48,908	48,829	0	(126)	0	(126)	0	48,702	0	0	0	860	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		06/15/2015	PAID ON PRINCIPAL		7,618	7,618	7,466	7,558	0	60	0	60	0	7,618	0	0	0	144	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		06/15/2015	PAID ON PRINCIPAL		104,051	104,051	101,483	103,107	0	944	0	944	0	104,051	0	0	0	1,703	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		06/15/2015	PAID ON PRINCIPAL		319,213	319,213	319,472	318,881	0	332	0	332	0	319,213	0	0	0	6,153	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		06/15/2015	PAID ON PRINCIPAL		133,494	133,494	132,744	132,856	0	639	0	639	0	133,494	0	0	0	2,526	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		06/15/2015	PAID ON PRINCIPAL		122,103	122,103	115,478	117,064	0	5,039	0	5,039	0	122,103	0	0	0	2,280	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		06/15/2015	PAID ON PRINCIPAL		44,382	44,382	41,792	42,340	0	2,042	0	2,042	0	44,382	0	0	0	844	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		06/15/2015	PAID ON PRINCIPAL		10,387	10,387	9,837	9,970	0	417	0	417	0	10,387	0	0	0	190	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		06/15/2015	PAID ON PRINCIPAL		102,201	102,201	100,971	101,158	0	1,042	0	1,042	0	102,201	0	0	0	2,272	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		06/15/2015	PAID ON PRINCIPAL		68,517	68,517	68,838	68,529	0	(12)	0	(12)	0	68,517	0	0	0	1,304	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		06/15/2015	PAID ON PRINCIPAL		54,252	54,252	53,574	53,984	0	268	0	268	0	54,252	0	0	0	1,013	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		06/15/2015	PAID ON PRINCIPAL		42,809	42,809	43,057	42,953	0	(144)	0	(144)	0	42,809	0	0	0	646	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		06/15/2015	PAID ON PRINCIPAL		43,362	43,362	43,565	43,386	0	(25)	0	(25)	0	43,362	0	0	0	719	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		06/15/2015	PAID ON PRINCIPAL		87,673	87,673	87,180	87,403	0	270	0	270	0	87,673	0	0	0	1,606	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		06/15/2015	PAID ON PRINCIPAL		8,852	8,852	9,365	9,038	0	(185)	0	(185)	0	8,852	0	0	0	165	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		06/15/2015	PAID ON PRINCIPAL		15,225	15,225	16,106	15,513	0	(289)	0	(289)	0	15,225	0	0	0	283	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		06/15/2015	PAID ON PRINCIPAL		38,102	38,102	40,308	39,046	0	(944)	0	(944)	0	38,102	0	0	0	668	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		06/15/2015	PAID ON PRINCIPAL		12,834	12,834	12,931	12,889	0	(55)	0	(55)	0	12,834	0	0	0	240	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		06/15/2015	PAID ON PRINCIPAL		76,221	76,221	76,792	76,613	0	(392)	0	(392)	0	76,221	0	0	0	1,660	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		06/15/2015	PAID ON PRINCIPAL		49,542	49,542	48,923	49,289	0	253	0	253	0	49,542	0	0	0	932	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		06/15/2015	PAID ON PRINCIPAL		45,137	45,137	45,398	45,295	0	(159)	0	(159)	0	45,137	0	0	0	867	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		06/15/2015	PAID ON PRINCIPAL		61,265	61,265	56,622	57,802	0	3,462	0	3,462	0	61,265	0	0	0	1,250	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		06/15/2015	PAID ON PRINCIPAL		43,897	43,897	41,565	42,202	0	1,695	0	1,695	0	43,897	0	0	0	740	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		06/15/2015	PAID ON PRINCIPAL		75,819	75,819	70,901	71,787	0	4,032	0	4,032	0	75,819	0	0	0	1,300	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		06/15/2015	PAID ON PRINCIPAL		21,694	21,694	20,509	20,790	0	903	0	903	0	21,694	0	0	0	405	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		06/15/2015	PAID ON PRINCIPAL		65,954	65,954	60,999	62,307	0	3,647	0	3,647	0	65,954	0	0	0	1,236	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		06/15/2015	PAID ON PRINCIPAL		47,325	47,325	46,379	46,967	0	359	0	359	0	47,325	0	0	0	881	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2015	PAID ON PRINCIPAL		35,174	35,174	33,393	33,894	0	1,280	0	1,280	0	35,174	0	0	0	543	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2015	PAID ON PRINCIPAL		13,680	13,680	12,987	13,199	0	481	0	481	0	13,680	0	0	0	255	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		06/15/2015	PAID ON PRINCIPAL		6,256	6,256	5,924	6,010	0	246	0	246	0	6,256	0	0	0	117	09/15/2033	1

## 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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36290X 4B 3	GNMA PASS TH #621018 4.500		06/15/2015	PAID ON PRINCIPAL		82,304	82,304	82,922	82,392	0	(88)	0	(88)	0	82,304	0	0	0	1,508	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		06/15/2015	PAID ON PRINCIPAL		78,929	78,929	79,497	79,006	0	(77)	0	(77)	0	78,929	0	0	0	1,486	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2015	PAID ON PRINCIPAL		140,735	140,735	143,034	142,258	0	(1,523)	0	(1,523)	0	140,735	0	0	0	2,929	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2015	PAID ON PRINCIPAL		8,734	8,734	8,877	8,817	0	(83)	0	(83)	0	8,734	0	0	0	184	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2015	PAID ON PRINCIPAL		4,952	4,952	4,892	4,912	0	40	0	40	0	4,952	0	0	0	103	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2015	PAID ON PRINCIPAL		144,276	144,276	146,633	145,892	0	(1,617)	0	(1,617)	0	144,276	0	0	0	2,486	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2015	PAID ON PRINCIPAL		6,089	6,089	6,019	6,030	0	59	0	59	0	6,089	0	0	0	127	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2015	PAID ON PRINCIPAL		8,554	8,554	8,455	8,479	0	74	0	74	0	8,554	0	0	0	178	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		06/15/2015	PAID ON PRINCIPAL		9,869	9,869	10,303	10,515	0	(645)	0	(645)	0	9,869	0	0	0	144	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		06/15/2015	PAID ON PRINCIPAL		119,984	119,984	125,252	126,416	0	(6,433)	0	(6,433)	0	119,984	0	0	0	1,446	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		06/15/2015	PAID ON PRINCIPAL		17,625	17,625	18,399	18,827	0	(1,201)	0	(1,201)	0	17,625	0	0	0	256	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		06/15/2015	PAID ON PRINCIPAL		269,501	269,501	281,334	286,162	0	(16,661)	0	(16,661)	0	269,501	0	0	0	3,929	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		06/15/2015	PAID ON PRINCIPAL		258,497	258,497	269,847	272,633	0	(14,135)	0	(14,135)	0	258,497	0	0	0	3,769	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2015	PAID ON PRINCIPAL		1,467	1,467	1,503	1,520	0	(53)	0	(53)	0	1,467	0	0	0	44	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2015	PAID ON PRINCIPAL		2,347	2,347	2,406	2,440	0	(93)	0	(93)	0	2,347	0	0	0	73	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2015	PAID ON PRINCIPAL		129,031	129,031	125,926	127,831	0	1,199	0	1,199	0	129,031	0	0	0	2,252	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2015	PAID ON PRINCIPAL		67,877	67,877	74,059	73,692	0	(5,815)	0	(5,815)	0	67,877	0	0	0	2,371	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2015	PAID ON PRINCIPAL		41,336	41,336	44,745	43,897	0	(2,560)	0	(2,560)	0	41,336	0	0	0	1,352	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2015	PAID ON PRINCIPAL		45,312	45,312	47,792	47,078	0	(1,766)	0	(1,766)	0	45,312	0	0	0	1,186	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2015	PAID ON PRINCIPAL		274,537	274,537	289,058	287,701	0	(13,164)	0	(13,164)	0	274,537	0	0	0	7,566	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2015	PAID ON PRINCIPAL		71,567	71,567	76,664	76,057	0	(4,490)	0	(4,490)	0	71,567	0	0	0	2,458	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2015	PAID ON PRINCIPAL		35,024	35,024	37,512	37,246	0	(2,222)	0	(2,222)	0	35,024	0	0	0	1,112	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2015	PAID ON PRINCIPAL		45,611	45,611	48,865	48,600	0	(2,989)	0	(2,989)	0	45,611	0	0	0	1,472	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2015	PAID ON PRINCIPAL		289,851	289,851	285,263	286,277	0	3,574	0	3,574	0	289,851	0	0	0	6,061	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		06/20/2015	PAID ON PRINCIPAL		343,814	343,814	352,436	349,606	0	(5,793)	0	(5,793)	0	343,814	0	0	0	3,484	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		06/20/2015	PAID ON PRINCIPAL		622,411	622,411	629,486	626,892	0	(4,481)	0	(4,481)	0	622,411	0	0	0	4,523	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		06/20/2015	PAID ON PRINCIPAL		146,470	146,470	146,424	146,395	0	75	0	75	0	146,470	0	0	0	1,210	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		06/20/2015	PAID ON PRINCIPAL		151,146	151,146	149,966	150,224	0	923	0	923	0	151,146	0	0	0	1,064	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		06/20/2015	PAID ON PRINCIPAL		487,595	487,595	489,842	489,730	0	(2,135)	0	(2,135)	0	487,595	0	0	0	5,595	05/20/2064	1
36225C PC 4	G2 (ARM) #80418 2.000		06/20/2015	PAID ON PRINCIPAL		955	955	957	947	0	8	0	8	0	955	0	0	0	8	06/20/2030	1
36202K GZ 3	G2 (ARM) #8988 1.625		06/20/2015	PAID ON PRINCIPAL		3,585	3,585	3,593	3,573	0	12	0	12	0	3,585	0	0	0	24	10/20/2026	1
36230S DW 1	G2 757317 4.317		06/20/2015	PAID ON PRINCIPAL		4,664	4,664	4,799	4,713	0	(49)	0	(49)	0	4,664	0	0	0	83	02/20/2061	1
38376G AB 6	GNR 2009-60 B (PROJECT 4.660		06/16/2015	PAID ON PRINCIPAL		7,524,790	7,524,790	7,332,261	7,473,366	0	51,424	0	51,424	0	7,524,790	0	0	0	174,448	10/16/2037	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		06/16/2015	PAID ON PRINCIPAL		63,450	63,450	62,677	62,810	0	641	0	641	0	63,450	0	0	0	844	09/16/2046	1
38378X P6 2	GNR 2014-166 PL 2.500		06/16/2015	PAID ON PRINCIPAL		336,594	336,594	336,699	336,671	0	(77)	0	(77)	0	336,594	0	0	0	3,227	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		06/16/2015	PAID ON PRINCIPAL		59,391	59,391	59,629	59,623	0	(233)	0	(233)	0	59,391	0	0	0	612	09/16/2053	1

QE05.4

## 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)
83162C	VY	6 SBAP 2013-20L 1 3.380		06/01/2015	PAID ON PRINCIPAL		280,287	280,287	280,287	280,406	0	(119)	0	(119)	0	280,287	0	0	0	5,201	12/01/2033	1
0599999. Total Bonds - U.S Government							22,463,587	22,394,044	22,265,157	22,450,484	0	13,103	0	13,103	0	22,463,587	0	0	0	445,563	XXX	XXX

**Bonds - All Other Government**

01285P	AA	6 ALBERTA CAP FINANCE AU 4.900	C.	06/01/2015	MATURED		8,000,000	8,000,000	8,335,590	8,016,520	0	(16,520)	0	(16,520)	0	8,000,000	0	0	0	196,000	06/01/2015	1FE
01285P	DS	4 ALBERTA CAP FINANCE AU 3.050	C.	06/15/2015	MATURED		2,000,000	2,000,000	1,995,400	1,999,513	0	487	0	487	0	2,000,000	0	0	0	30,500	06/15/2015	1FE
13509P	CJ	0 CANADA HOUSING TRUST 3.150	C.	06/15/2015	MATURED		5,000,000	5,000,000	4,993,400	4,999,249	0	751	0	751	0	5,000,000	0	0	0	78,750	06/15/2015	1FE
135087	XX	7 CANADA TREASURY BONDS 4.500	C.	06/01/2015	MATURED		18,000,000	18,000,000	19,146,800	18,082,064	0	(82,064)	0	(82,064)	0	18,000,000	0	0	0	405,000	06/01/2015	1FE
135087	ZC	1 CANADA TREASURY BONDS 2.500	C.	06/01/2015	MATURED		2,000,000	2,000,000	2,036,000	2,003,891	0	(3,891)	0	(3,891)	0	2,000,000	0	0	0	25,000	06/01/2015	1FE
D20659	X5	8 BUNDESobligation .750	D.	04/07/2015	CITIGROUP GLOBAL MARK		1,657,717	1,626,600	2,041,317	1,844,000	0	(3,271)	0	(3,271)	191,891	2,032,620	(384,142)	9,239	(374,903)	13,670	02/24/2017	1FE
D20659	ZW	7 BUNDESobligation 2.000	D.	04/07/2015	DANSKE BANK		1,493,336	1,463,940	1,885,378	1,668,132	0	(7,330)	0	(7,330)	172,122	1,832,923	(345,883)	6,295	(339,587)	32,648	02/26/2016	1FE
62935Z	MX	7 CANADA NHA PASS THRU P 1.750	C.	06/15/2015	PAID ON PRINCIPAL		52,343	52,343	51,500	51,658	0	685	0	685	0	52,343	0	0	0	423	10/01/2018	1FE
62935Z	4Z	2 CANADA NHA PASS THRU P 1.800	C.	06/15/2015	PAID ON PRINCIPAL		16,781	16,781	16,845	16,843	0	(62)	0	(62)	0	16,781	0	0	0	134	12/01/2018	1FE
1099999. Total Bonds - All Other Government							38,220,177	38,159,664	40,502,230	38,681,870	0	(111,216)	0	(111,216)	364,013	38,934,667	(730,025)	15,534	(714,490)	782,125	XXX	XXX

QE05.5

**Bonds - U.S. States, Territories and Possessions**

13063A	LW	2 CALIFORNIA GENERAL OBL 5.500		04/01/2015	MATURED		390,000	390,000	379,127	389,688	0	312	0	312	0	390,000	0	0	0	10,725	04/01/2015	1FE
341535	B2	7 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		3,928,900	3,890,000	4,122,739	3,933,644	0	(4,744)	0	(4,744)	0	3,928,900	0	0	0	97,250	06/01/2022	1FE
341535	B6	8 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		4,736,900	4,690,000	4,922,390	4,735,932	0	968	0	968	0	4,736,900	0	0	0	117,250	06/01/2026	1FE
341426	SG	0 FLORIDA STATE BD OF ED 4.000		06/01/2015	REDEEMED		5,050,000	5,000,000	4,902,000	4,949,252	0	2,595	0	2,595	0	4,951,847	0	98,153	98,153	100,000	06/01/2022	1FE
341535	VB	5 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		4,545,000	4,500,000	4,841,190	4,556,149	0	(16,070)	0	(16,070)	0	4,540,079	0	4,921	4,921	112,500	06/01/2019	1FE
575827	KH	2 MASSACHUSETTS GENERAL .040		04/17/2015	GOLDMAN SACHS & CO.		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	285	08/01/2015	1FE
68607L	XN	2 OREGON GO (TAXABLE) PE 5.305		06/01/2015	REDEEMED		1,659,192	1,659,192	1,708,801	1,666,428	0	(7,236)	0	(7,236)	0	1,659,192	0	0	0	44,010	06/01/2016	1FE
882723	GY	9 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		130,000	130,000	135,550	130,175	0	(175)	0	(175)	0	130,000	0	0	0	3,250	04/01/2025	1
882723	HA	0 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		315,000	315,000	330,835	315,510	0	(510)	0	(510)	0	315,000	0	0	0	7,875	04/01/2027	1
882723	HR	3 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		5,665,000	5,665,000	5,906,839	5,672,635	0	(7,635)	0	(7,635)	0	5,665,000	0	0	0	141,625	04/01/2025	1FE
882723	HT	9 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		13,385,000	13,385,000	14,057,864	13,406,664	0	(21,664)	0	(21,664)	0	13,385,000	0	0	0	334,625	04/01/2027	1FE
97705L	GB	7 WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		2,000,000	2,000,000	2,009,380	2,009,380	0	(5,714)	0	(5,714)	0	2,003,666	0	(3,666)	(3,666)	50,000	05/01/2020	1FE
97705L	PT	8 WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		11,345,000	11,345,000	11,761,248	11,364,490	0	(19,490)	0	(19,490)	0	11,345,000	0	0	0	283,625	05/01/2027	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							57,449,992	57,269,192	59,377,962	57,429,945	0	(79,362)	0	(79,362)	0	57,350,583	0	99,409	99,409	1,303,020	XXX	XXX

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

152239	HF	9 CENTERVILLE CITY SCH D 5.000		06/01/2015	REDEEMED		1,700,000	1,700,000	1,831,019	1,706,500	0	(6,500)	0	(6,500)	0	1,700,000	0	0	0	42,500	12/01/2021	1FE
152239	HG	7 CENTERVILLE CITY SCH D 5.000		06/01/2015	REDEEMED		1,860,000	1,860,000	1,997,045	1,866,804	0	(6,804)	0	(6,804)	0	1,860,000	0	0	0	46,500	12/01/2022	1FE
152239	HH	5 CENTERVILLE CITY SCH D 5.000		06/01/2015	REDEEMED		2,025,000	2,025,000	2,169,059	2,032,149	0	(7,149)	0	(7,149)	0	2,025,000	0	0	0	50,625	12/01/2023	1FE
157432	GS	8 CHAFFEY CCD GO S2005B 5.000		06/01/2015	REDEEMED		2,195,000	2,195,000	2,371,412	2,203,937	0	(8,937)	0	(8,937)	0	2,195,000	0	0	0	54,875	06/01/2020	1FE
157432	GT	6 CHAFFEY CCD GO S2005B 5.000		06/01/2015	REDEEMED		2,445,000	2,445,000	2,640,722	2,454,853	0	(9,853)	0	(9,853)	0	2,445,000	0	0	0	61,125	06/01/2021	1FE
157432	HE	8 CHAFFEY CCD GO S2005B 5.000		06/01/2015	REDEEMED		715,000	715,000	772,465	717,911	0	(2,911)	0	(2,911)	0	715,000	0	0	0	17,875	06/01/2020	1FE
157432	HF	5 CHAFFEY CCD GO S2005B 5.000		06/01/2015	REDEEMED		795,000	795,000	858,640	798,204	0	(3,204)	0	(3,204)	0	795,000	0	0	0	19,875	06/01/2021	1FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
161034 7Q 0	CHARLOTTE GENERAL OBLI 5.000		06/01/2015	REDEEMED		4,080,000	4,080,000	4,166,659	4,158,302	0	(70,364)	0	(70,364)	0	4,087,938	0	(7,938)	(7,938)	102,000	06/01/2021	1FE
161034 7R 8	CHARLOTTE GENERAL OBLI 5.000		06/01/2015	REDEEMED		4,255,000	4,255,000	4,576,040	4,271,269	0	(14,776)	0	(14,776)	0	4,256,493	0	(1,493)	(1,493)	106,375	06/01/2022	1FE
182252 RN 8	CLARKSTON COM SCH GO Q 5.000		05/01/2015	REDEEMED		3,475,000	3,475,000	3,537,967	3,530,556	0	(55,556)	0	(55,556)	0	3,475,000	0	0	0	86,875	05/01/2019	1FE
349460 L9 4	FORT WORTH ISD Q-SBLF 5.000		05/25/2015	REDEEMED		1,475,000	1,475,000	1,486,638	1,483,534	0	(8,269)	0	(8,269)	0	1,475,265	0	(265)	(265)	57,361	02/15/2016	1FE
510336 NJ 5	LAKE ORION CSD Q-SBLF 5.000		05/01/2015	REDEEMED		2,000,000	2,000,000	2,036,240	2,031,974	0	(28,120)	0	(28,120)	0	2,003,855	0	(3,855)	(3,855)	50,000	05/01/2020	1FE
591852 EU 8	MINNEAPOLIS ST PAUL WA 5.000		05/01/2015	REDEEMED		5,940,000	5,940,000	5,511,725	5,962,844	0	(22,844)	0	(22,844)	0	5,940,000	0	0	0	148,500	05/01/2018	1FE
591852 EY 0	MINNEAPOLIS ST PAUL WA 5.000		05/01/2015	REDEEMED		7,185,000	7,185,000	7,511,199	7,201,827	0	(16,827)	0	(16,827)	0	7,185,000	0	0	0	179,625	05/01/2022	1FE
613664 R8 6	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		1,000,000	1,000,000	1,093,900	1,002,628	0	(2,628)	0	(2,628)	0	1,000,000	0	0	0	25,000	04/01/2016	1FE
613664 R9 4	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		1,300,000	1,300,000	1,412,814	1,303,152	0	(3,152)	0	(3,152)	0	1,300,000	0	0	0	32,500	04/01/2017	1FE
613664 S2 8	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		1,400,000	1,400,000	1,511,608	1,403,116	0	(3,116)	0	(3,116)	0	1,400,000	0	0	0	35,000	04/01/2018	1FE
613664 S3 6	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		1,500,000	1,500,000	1,609,065	1,503,038	0	(3,038)	0	(3,038)	0	1,500,000	0	0	0	37,500	04/01/2019	1FE
613664 S4 4	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		2,600,000	2,600,000	2,768,714	2,604,671	0	(4,671)	0	(4,671)	0	2,600,000	0	0	0	65,000	04/01/2020	1FE
613664 S5 1	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		2,600,000	2,600,000	2,750,800	2,604,143	0	(4,143)	0	(4,143)	0	2,600,000	0	0	0	65,000	04/01/2021	1FE
613664 S6 9	MONTGOMERY CO GENERAL 5.000		04/01/2015	REDEEMED		2,600,000	2,600,000	2,733,016	2,603,628	0	(3,628)	0	(3,628)	0	2,600,000	0	0	0	65,000	04/01/2022	1FE
720424 WR 7	PIERCE CO SCH #10 TACO 5.000		06/01/2015	REDEEMED		2,400,000	2,400,000	2,519,688	2,406,206	0	(6,206)	0	(6,206)	0	2,400,000	0	0	0	60,000	06/01/2020	1FE
720424 WS 5	PIERCE CO SCH #10 TACO 5.000		06/01/2015	REDEEMED		2,550,000	2,550,000	2,669,136	2,556,174	0	(6,174)	0	(6,174)	0	2,550,000	0	0	0	63,750	06/01/2021	1FE
720526 PP 1	PIERCE CO SCH#320 SUMN 5.000		06/01/2015	REDEEMED		4,915,000	4,915,000	5,363,248	4,936,636	0	(19,612)	0	(19,612)	0	4,917,024	0	(2,024)	(2,024)	122,875	12/01/2019	1FE
735371 KV 7	PORT SEATTLE LT GO REF 5.000		06/01/2015	REDEEMED		3,545,000	3,545,000	3,723,952	3,554,313	0	(8,775)	0	(8,775)	0	3,545,538	0	(538)	(538)	88,625	06/01/2020	1FE
735371 KW 5	PORT SEATTLE LT GO REF 5.000		06/01/2015	REDEEMED		3,725,000	3,725,000	3,904,247	3,734,326	0	(8,792)	0	(8,792)	0	3,725,534	0	(534)	(534)	93,125	06/01/2021	1FE
735371 KX 3	PORT SEATTLE LT GO REF 5.000		06/01/2015	REDEEMED		3,920,000	3,920,000	4,096,322	3,929,168	0	(8,651)	0	(8,651)	0	3,920,517	0	(517)	(517)	98,000	06/01/2022	1FE
735371 KY 1	PORT SEATTLE LT GO REF 5.000		06/01/2015	REDEEMED		4,120,000	4,120,000	4,292,422	4,128,940	0	(8,446)	0	(8,446)	0	4,120,494	0	(494)	(494)	103,000	06/01/2023	1FE
736688 GA 4	PORTLAND COMM COLL DIS 5.000		06/15/2015	REDEEMED		6,175,000	6,175,000	6,678,263	6,205,442	0	(27,815)	0	(27,815)	0	6,177,627	0	(2,627)	(2,627)	154,375	06/15/2017	1FE
773318 PM 6	ROCKFORD PUB SCH Q-SBL 5.000		05/01/2015	REDEEMED		2,655,000	2,655,000	2,836,124	2,662,197	0	(7,197)	0	(7,197)	0	2,655,000	0	0	0	66,375	05/01/2021	1FE
773318 PN 4	ROCKFORD PUB SCH Q-SBL 5.000		05/01/2015	REDEEMED		2,640,000	2,640,000	2,888,530	2,649,537	0	(9,537)	0	(9,537)	0	2,640,000	0	0	0	66,000	05/01/2022	1FE
773318 PP 9	ROCKFORD PUB SCH Q-SBL 5.000		05/01/2015	REDEEMED		2,630,000	2,630,000	2,868,331	2,639,142	0	(9,142)	0	(9,142)	0	2,630,000	0	0	0	65,750	05/01/2023	1FE
773318 PQ 7	ROCKFORD PUB SCH Q-SBL 5.000		05/01/2015	REDEEMED		2,615,000	2,615,000	2,840,544	2,623,663	0	(8,663)	0	(8,663)	0	2,615,000	0	0	0	65,375	05/01/2024	1FE
773318 PR 5	ROCKFORD PUB SCH Q-SBL 5.000		05/01/2015	REDEEMED		2,600,000	2,600,000	2,808,442	2,608,008	0	(8,008)	0	(8,008)	0	2,600,000	0	0	0	65,000	05/01/2025	1FE
802385 ES 9	SANTA MONICA CCD GO S2 4.750		05/01/2015	REDEEMED		2,165,000	2,165,000	2,255,216	2,168,527	0	(3,527)	0	(3,527)	0	2,165,000	0	0	0	51,419	05/01/2020	1FE
821686 A9 3	SHELBY CO GENERAL OBLI 5.000		04/01/2015	REDEEMED		4,945,000	4,945,000	5,463,187	4,959,860	0	(12,383)	0	(12,383)	0	4,947,477	0	(2,477)	(2,477)	123,625	04/01/2018	1FE
821686 B6 8	SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		3,165,000	3,165,000	3,204,499	3,198,539	0	(27,699)	0	(27,699)	0	3,170,840	0	(5,840)	(5,840)	75,169	04/01/2023	1FE
821686 C6 7	SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		5,370,000	5,370,000	5,573,040	5,409,740	0	(32,854)	0	(32,854)	0	5,376,886	0	(6,886)	(6,886)	127,538	04/01/2021	1FE
821686 ZL 9	SHELBY CO GENERAL OBLI 5.000		04/01/2015	REDEEMED		55,000	55,000	60,763	55,165	0	(165)	0	(165)	0	55,000	0	0	0	1,375	04/01/2018	1FE
833136 NV 2	SNOHOMISH CO SD#6 MUKI 5.250		06/01/2015	REDEEMED		5,545,000	5,545,000	6,182,176	5,575,534	0	(27,633)	0	(27,633)	0	5,547,901	0	(2,901)	(2,901)	145,556	12/01/2017	1FE
833136 NW 0	SNOHOMISH CO SD#6 MUKI 5.250		06/01/2015	REDEEMED		5,320,000	5,320,000	5,828,698	5,346,873	0	(24,342)	0	(24,342)	0	5,322,530	0	(2,530)	(2,530)	139,650	12/01/2018	1FE
833136 NX 8	SNOHOMISH CO SD#6 MUKI 5.250		06/01/2015	REDEEMED		5,490,000	5,490,000	6,020,506	5,516,708	0	(24,204)	0	(24,204)	0	5,492,504	0	(2,504)	(2,504)	144,113	12/01/2019	1FE
932423 PW 0	WALLED LAKE SD Q-SBLF 5.000		05/01/2015	REDEEMED		5,825,000	5,825,000	6,219,178	5,840,210	0	(13,562)	0	(13,562)	0	5,826,648	0	(1,648)	(1,648)	145,625	05/01/2018	1FE

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
932423 PY 6	WALLED LAKE SD Q-SBLF 5.000		05/01/2015	REDEEMED		2,425,000	2,425,000	2,570,670	2,430,607	0	(5,010)	0	(5,010)	0	2,425,597	0	(597)	(597)	60,625	05/01/2020	1FE
932423 PZ 3	WALLED LAKE SD Q-SBLF 5.000		05/01/2015	REDEEMED		5,725,000	5,725,000	6,049,665	5,737,495	0	(11,181)	0	(11,181)	0	5,726,315	0	(1,315)	(1,315)	143,125	05/01/2021	1FE
969871 WW 8	WILLIAMSON CO GENERAL 5.000		04/01/2015	MATURED		3,690,000	3,690,000	4,116,195	3,701,924	0	(11,924)	0	(11,924)	0	3,690,000	0	0	0	92,250	04/01/2015	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						147,355,000	147,355,000	157,379,785	148,019,975	0	(617,992)	0	(617,992)	0	147,401,983	0	(46,983)	(46,983)	3,711,430	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

212239 DX 2	CONTRA COSTA CO HOME M 7.900		05/01/2015	REDEEMED		30,000	30,000	31,520	30,274	0	(274)	0	(274)	0	30,000	0	0	0	1,185	05/01/2017	1FE
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2015	REDEEMED		13,000	13,000	12,834	13,000	0	0	0	0	0	13,000	0	0	0	436	06/01/2025	1
452226 4X 8	ILLINOIS SALES TAX REV 5.000		06/15/2015	REDEEMED		3,125,000	3,125,000	3,406,438	3,139,843	0	(14,843)	0	(14,843)	0	3,125,000	0	0	0	78,125	06/15/2021	1FE
452226 4Z 3	ILLINOIS SALES TAX REV 5.000		06/15/2015	REDEEMED		3,125,000	3,125,000	3,378,844	3,138,435	0	(13,435)	0	(13,435)	0	3,125,000	0	0	0	78,125	06/15/2023	1FE
54811G YB 0	LOWER COLORADO RIVER R 5.000		04/21/2015	REDEEMED		3,760,000	3,760,000	4,005,415	3,760,000	0	0	0	0	0	3,760,000	0	0	0	81,467	05/15/2018	1FE
54811G YC 8	LOWER COLORADO RIVER R 5.000		04/21/2015	REDEEMED		5,730,000	5,730,000	6,061,996	5,730,000	0	0	0	0	0	5,730,000	0	0	0	124,150	05/15/2019	1FE
574217 VC 6	MARYLAND H/E JOHNS HOP .040		04/17/2015	GOLDMAN SACHS & CO		5,955,000	5,955,000	5,955,000	5,955,000	0	0	0	0	0	5,955,000	0	0	0	372	07/01/2036	1FE
59334F BH 1	MIAMI DADE CO UTIL STO 5.000		04/01/2015	REDEEMED		225,000	225,000	242,764	225,529	0	(529)	0	(529)	0	225,000	0	0	0	5,625	04/01/2017	1FE
59334F BL 2	MIAMI DADE CO UTIL STO 5.000		04/01/2015	REDEEMED		2,425,000	2,425,000	2,586,408	2,429,479	0	(4,479)	0	(4,479)	0	2,425,000	0	0	0	60,625	04/01/2020	1FE
59334F BM 0	MIAMI DADE CO UTIL STO 5.000		04/01/2015	REDEEMED		2,545,000	2,545,000	2,699,023	2,549,260	0	(4,260)	0	(4,260)	0	2,545,000	0	0	0	63,625	04/01/2021	1FE
59334F BN 8	MIAMI DADE CO UTIL STO 5.000		04/01/2015	REDEEMED		1,000,000	1,000,000	1,054,520	1,001,498	0	(1,498)	0	(1,498)	0	1,000,000	0	0	0	25,000	04/01/2022	1FE
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2015	REDEEMED		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,905	06/15/2017	1
644614 FE 4	NEW HAMPSHIRE H&E FACS .080		04/20/2015	J P MORGAN CHASE SECU		5,170,000	5,170,000	5,170,000	5,170,000	0	0	0	0	0	5,170,000	0	0	0	781	06/01/2032	1FE
649876 KY 4	NEW YORK LOC GOVT ASST 5.250		04/01/2015	REDEEMED		4,735,000	4,735,000	4,919,760	4,913,485	0	(178,485)	0	(178,485)	0	4,735,000	0	0	0	124,294	04/01/2016	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2015	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,420	04/01/2016	1
67766W MU 3	OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		14,760,000	14,760,000	15,648,404	14,804,861	0	(44,861)	0	(44,861)	0	14,760,000	0	0	0	369,000	06/01/2024	1FE
67766W NN 8	OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		3,325,000	3,325,000	3,525,132	3,335,106	0	(10,106)	0	(10,106)	0	3,325,000	0	0	0	83,125	06/01/2024	1FE
686053 DC 0	OREGON SCH BRD(TXBLE)P 4.923		06/30/2015	MATURED		2,480,000	2,480,000	2,480,000	2,480,000	0	0	0	0	0	2,480,000	0	0	0	61,045	06/30/2015	1FE
915217 VH 3	UNIVERSITY OF VIRGINIA 5.000		06/01/2015	REDEEMED		1,630,000	1,630,000	1,816,554	1,639,200	0	(9,200)	0	(9,200)	0	1,630,000	0	0	0	40,750	06/01/2017	1
915217 VJ 9	UNIVERSITY OF VIRGINIA 5.000		06/01/2015	REDEEMED		1,600,000	1,600,000	1,773,312	1,608,566	0	(8,566)	0	(8,566)	0	1,600,000	0	0	0	40,000	06/01/2018	1
915217 VT 7	UNIVERSITY OF VIRGINIA 5.000		06/01/2015	REDEEMED		750,000	750,000	835,838	754,233	0	(3,826)	0	(3,826)	0	750,407	0	(407)	(407)	18,750	06/01/2017	1FE
915217 VU 4	UNIVERSITY OF VIRGINIA 5.000		06/01/2015	REDEEMED		745,000	745,000	825,698	748,989	0	(3,607)	0	(3,607)	0	745,381	0	(381)	(381)	18,625	06/01/2018	1FE
31349G SZ 8	FH (ARM) #755364 2.255		06/15/2015	PAID ON PRINCIPAL		3,349	3,349	3,376	3,339	0	9	0	9	0	3,349	0	0	0	31	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.427		06/15/2015	PAID ON PRINCIPAL		3,951	3,951	3,946	3,938	0	13	0	13	0	3,951	0	0	0	39	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		06/15/2015	PAID ON PRINCIPAL		610	610	612	608	0	2	0	2	0	610	0	0	0	6	02/01/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2015	PAID ON PRINCIPAL		5,405	5,405	5,047	5,202	0	202	0	202	0	5,405	0	0	0	141	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2015	PAID ON PRINCIPAL		203,942	203,942	204,930	205,165	0	(1,223)	0	(1,223)	0	203,942	0	0	0	2,883	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		42,763	42,763	42,984	42,790	0	(26)	0	(26)	0	42,763	0	0	0	893	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		14,334	14,334	14,343	14,320	0	15	0	15	0	14,334	0	0	0	299	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		06/15/2015	PAID ON PRINCIPAL		141,611	141,611	147,673	146,756	0	(5,145)	0	(5,145)	0	141,611	0	0	0	1,484	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2015	PAID ON PRINCIPAL		35,066	35,066	36,428	36,527	0	(1,461)	0	(1,461)	0	35,066	0	0	0	869	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		06/15/2015	PAID ON PRINCIPAL		146,505	146,505	150,191	150,340	0	(3,835)	0	(3,835)	0	146,505	0	0	0	2,016	02/15/2042	1

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500		06/15/2015	PAID ON PRINCIPAL		349,473	349,473	358,374	357,234	0	(7,760)	0	(7,760)	0	349,473	0	0	0	5,915	03/15/2042	1
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500		06/15/2015	PAID ON PRINCIPAL		200,604	200,604	197,940	198,129	0	2,475	0	2,475	0	200,604	0	0	0	2,893	09/15/2043	1
3133TF	LL 5 FHR 1727 I CMO 6.500		06/15/2015	PAID ON PRINCIPAL		150,557	150,557	150,204	150,149	0	408	0	408	0	150,557	0	0	0	4,198	05/15/2024	1
3133TB	JR 2 FHR 1998 PE CMO 7.500		06/17/2015	PAID ON PRINCIPAL		4,613	4,613	4,786	4,599	0	15	0	15	0	4,613	0	0	0	150	10/17/2027	1
3137BA	HX 3 FHR 4345 AB 3.000		06/15/2015	PAID ON PRINCIPAL		396,073	396,073	403,561	403,120	0	(7,047)	0	(7,047)	0	396,073	0	0	0	5,172	02/15/2040	1
3137BD	GH 3 FHR 4388 TP 3.000		06/15/2015	PAID ON PRINCIPAL		3,175,266	3,175,266	3,257,128	3,255,972	0	(80,707)	0	(80,707)	0	3,175,266	0	0	0	40,429	09/15/2044	1
31385S	B4 9 FN (ARM) #550959 2.853		06/25/2015	PAID ON PRINCIPAL		6,031	6,031	6,126	6,030	0	1	0	1	0	6,031	0	0	0	70	08/01/2029	1
31379X	VF 9 FN (10/1 ARM #432714 2.130		06/25/2015	PAID ON PRINCIPAL		6,614	6,614	6,716	6,572	0	42	0	42	0	6,614	0	0	0	59	12/01/2027	1
31402Q	SN 7 FN (10/1 ARM #735353 2.508		06/25/2015	PAID ON PRINCIPAL		12,218	12,218	12,908	12,278	0	(60)	0	(60)	0	12,218	0	0	0	184	03/25/2035	1
31405T	ZC 9 FN (10/1 ARM #799139 1.788		06/25/2015	PAID ON PRINCIPAL		1,305	1,305	1,311	1,303	0	2	0	2	0	1,305	0	0	0	25	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 2.409		06/25/2015	PAID ON PRINCIPAL		4,015	4,015	4,032	3,999	0	15	0	15	0	4,015	0	0	0	37	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 2.113		06/25/2015	PAID ON PRINCIPAL		27,980	27,980	27,997	27,926	0	54	0	54	0	27,980	0	0	0	242	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 2.296		06/25/2015	PAID ON PRINCIPAL		4,091	4,091	4,058	4,081	0	11	0	11	0	4,091	0	0	0	39	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.409		06/25/2015	PAID ON PRINCIPAL		403	403	406	403	0	0	0	0	0	403	0	0	0	4	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.125		06/25/2015	PAID ON PRINCIPAL		2,915	2,915	2,929	2,911	0	4	0	4	0	2,915	0	0	0	26	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		06/25/2015	PAID ON PRINCIPAL		7,860	7,860	8,116	8,066	0	(206)	0	(206)	0	7,860	0	0	0	240	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		06/19/2015	PAID ON PRINCIPAL		6,187	6,187	6,440	6,413	0	(226)	0	(226)	0	6,187	0	0	0	197	01/19/2039	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		06/25/2015	PAID ON PRINCIPAL		41,754	41,754	41,546	41,554	0	200	0	200	0	41,754	0	0	0	435	07/01/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		06/25/2015	PAID ON PRINCIPAL		2,788	2,788	2,675	2,713	0	75	0	75	0	2,788	0	0	0	75	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		06/25/2015	PAID ON PRINCIPAL		12,770	12,770	12,767	12,751	0	18	0	18	0	12,770	0	0	0	307	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		06/25/2015	PAID ON PRINCIPAL		1,754	1,754	1,725	1,734	0	20	0	20	0	1,754	0	0	0	55	08/25/2024	1
31375F	MB 1 FNMA PASS TH #333454 7.000		06/25/2015	PAID ON PRINCIPAL		1,039	1,039	997	1,009	0	29	0	29	0	1,039	0	0	0	30	02/25/2026	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		06/25/2015	PAID ON PRINCIPAL		1,573	1,573	1,592	1,584	0	(11)	0	(11)	0	1,573	0	0	0	46	03/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		06/25/2015	PAID ON PRINCIPAL		16,112	16,112	16,425	16,188	0	(76)	0	(76)	0	16,112	0	0	0	375	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		06/25/2015	PAID ON PRINCIPAL		49,161	49,161	49,361	49,280	0	(119)	0	(119)	0	49,161	0	0	0	1,188	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		06/25/2015	PAID ON PRINCIPAL		363,862	363,862	347,772	352,167	0	11,694	0	11,694	0	363,862	0	0	0	7,101	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		06/25/2015	PAID ON PRINCIPAL		12,529	12,529	12,482	12,479	0	50	0	50	0	12,529	0	0	0	327	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		06/25/2015	PAID ON PRINCIPAL		115,902	115,902	118,890	119,634	0	(3,732)	0	(3,732)	0	115,902	0	0	0	3,462	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		06/25/2015	PAID ON PRINCIPAL		34,035	34,035	34,381	34,227	0	(191)	0	(191)	0	34,035	0	0	0	740	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		06/25/2015	PAID ON PRINCIPAL		209,448	209,448	218,092	218,978	0	(9,530)	0	(9,530)	0	209,448	0	0	0	4,421	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		06/25/2015	PAID ON PRINCIPAL		776	776	785	783	0	(7)	0	(7)	0	776	0	0	0	19	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		06/25/2015	PAID ON PRINCIPAL		7,084	7,084	7,043	7,045	0	39	0	39	0	7,084	0	0	0	172	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		06/25/2015	PAID ON PRINCIPAL		21,369	21,369	21,014	21,087	0	281	0	281	0	21,369	0	0	0	395	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		06/25/2015	PAID ON PRINCIPAL		10,271	10,271	10,322	10,311	0	(41)	0	(41)	0	10,271	0	0	0	268	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		06/25/2015	PAID ON PRINCIPAL		31,914	31,914	31,500	31,539	0	375	0	375	0	31,914	0	0	0	684	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		06/25/2015	PAID ON PRINCIPAL		6,975	6,975	6,825	6,830	0	145	0	145	0	6,975	0	0	0	161	06/25/2037	1

QE05.8

## SCHEDULE D - PART 4

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										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)
313921	DF 2 FNR 2001-55 PC CMO 6.500		06/25/2015	PAID ON PRINCIPAL		22,573	22,573	22,785	22,830	0	(257)	0	(257)	0	22,573	0	0	0	628	10/25/2031	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		06/25/2015	PAID ON PRINCIPAL		352,618	352,618	352,067	352,028	0	590	0	590	0	352,618	0	0	0	4,580	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		06/25/2015	PAID ON PRINCIPAL		358,324	358,324	355,609	355,680	0	2,644	0	2,644	0	358,324	0	0	0	4,874	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		06/25/2015	PAID ON PRINCIPAL		337,136	337,136	323,650	323,752	0	13,383	0	13,383	0	337,136	0	0	0	2,455	02/25/2043	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		142,582	142,582	137,442	136,382	0	6,200	0	6,200	0	142,582	0	0	0	3,461	02/25/2042	1
3133TL	4S 4 FSPC T-17 A5 7.160		06/25/2015	PAID ON PRINCIPAL		94,284	94,284	94,271	93,820	0	465	0	465	0	94,284	0	0	0	2,771	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		05/25/2015	PAID ON PRINCIPAL		53,001	53,001	52,680	52,661	0	340	0	340	0	53,001	0	0	0	1,273	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		06/25/2015	PAID ON PRINCIPAL		42,871	42,871	42,811	42,723	0	148	0	148	0	42,871	0	0	0	1,190	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		06/25/2015	PAID ON PRINCIPAL		16,248	16,248	17,197	17,184	0	(937)	0	(937)	0	16,248	0	0	0	439	03/25/2043	1
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						70,542,494	70,542,494	73,926,725	70,923,882	0	(380,600)	0	(380,600)	0	70,543,282	0	(788)	(788)	1,388,908	XXX	XXX

**Bonds - Industrial and Miscellaneous**

QE05.9

048312	AG 7 ACETF 2003-1 A3 5.050		04/20/2015	REDEEMED		257,609	257,609	257,599	257,609	0	0	0	0	0	257,609	0	0	0	6,505	10/20/2020	1FE
037735	CP 0 APPALACHIAN POWER CO 7.950		05/28/2015	REDEEMED		1,264,730	1,000,000	1,084,520	1,047,593	0	(3,371)	0	(3,371)	0	1,044,222	0	220,508	220,508	69,121	01/15/2020	2FE
10138M	AD 7 BOTTLING GROUP LLC 4.125		06/15/2015	MATURED		2,000,000	2,000,000	1,995,680	1,999,726	0	274	0	274	0	2,000,000	0	0	0	41,250	06/15/2015	1FE
14170T	AB 7 CAREFUSION CORP 6.375		04/23/2015	EXCHANGED		1,165,030	1,000,000	1,152,060	1,092,830	0	(5,856)	0	(5,856)	0	1,086,974	0	78,056	78,056	49,073	08/01/2019	2FE
14170T	AJ 0 CAREFUSION CORP 3.300		04/23/2015	EXCHANGED		1,006,180	1,000,000	999,080	999,188	0	28	0	28	0	999,217	0	6,963	6,963	23,858	03/01/2023	2FE
125152	AC 2 CE GENERATION LLC 7.416		06/15/2015	REDEEMED		101,400	101,400	101,400	101,400	0	0	0	0	0	101,400	0	0	0	3,760	12/15/2018	4FE
152312	AQ 7 CENTEX CORP 5.250		06/15/2015	MATURED		3,000,000	3,000,000	2,940,000	2,994,015	0	5,985	0	5,985	0	3,000,000	0	0	0	78,750	06/15/2015	3FE
20030N	AJ 0 COMCAST CORP 5.850		06/29/2015	REDEEMED		2,042,140	2,000,000	1,931,900	1,991,737	0	4,358	0	4,358	0	1,996,094	0	46,046	46,046	72,800	11/15/2015	1FE
202795	HH 6 COMMONWEALTH EDISON 4.700		04/15/2015	MATURED		2,000,000	2,000,000	1,993,060	1,999,515	0	485	0	485	0	2,000,000	0	0	0	47,000	04/15/2015	1FE
20451N	AE 1 COMPASS MINERALS INTL 4.875		05/26/2015	CREDIT SUISSE FIRST B.		1,760,938	1,750,000	1,750,000	1,723,750	26,250	0	0	26,250	0	1,750,000	0	10,938	10,938	79,625	07/15/2024	3FE
12665V	AA 0 CVS LEASE PASS THRU CE 4.163		06/10/2015	REDEEMED		14,315	14,315	14,315	14,315	0	0	0	0	0	14,315	0	0	0	248	08/10/2036	2FE
126650	AW 0 CVS LEASE PASS THRU CE 5.298		06/10/2015	REDEEMED		34,673	34,673	35,052	35,082	0	(410)	0	(410)	0	34,673	0	0	0	766	01/11/2027	2FE
126659	AA 9 CVS LEASE PASS THRU CE 8.353		06/10/2015	REDEEMED		52,654	52,654	52,678	52,678	0	(24)	0	(24)	0	52,654	0	0	0	2,003	07/10/2031	2FE
247109	BJ 9 DELMARVA POWER & LIGHT 5.000		06/01/2015	MATURED		5,000,000	5,000,000	5,284,700	5,024,099	0	(24,099)	0	(24,099)	0	5,000,000	0	0	0	125,000	06/01/2015	2FE
532457	AN 8 ELI LILLY 6.570		06/11/2015	REDEEMED		4,219,907	4,075,000	4,775,020	4,149,099	0	(32,666)	0	(32,666)	0	4,116,434	0	103,473	103,473	252,854	01/01/2016	1FE
532457	BF 4 ELI LILLY 1.950		05/27/2015	U S BANCORP		1,006,590	1,000,000	998,270	998,543	0	138	0	138	0	998,681	0	7,909	7,909	13,867	03/15/2019	1FE
26882P	AS 1 ERAC USA FINANCE (144A 5.600		05/01/2015	MATURED		5,000,000	5,000,000	4,992,300	4,998,815	0	1,185	0	1,185	0	5,000,000	0	0	0	140,000	05/01/2015	2FE
30231G	AC 6 EXXON MOBIL CORP 3.176		05/14/2015	U S BANCORP		1,039,860	1,000,000	1,032,370	1,031,917	0	(1,206)	0	(1,206)	0	1,030,711	0	9,149	9,149	21,526	03/15/2024	1FE
337738	AG 3 FISERV INC 6.800		06/18/2015	REDEEMED		1,131,373	1,000,000	1,202,990	1,126,454	0	(19,775)	0	(19,775)	0	1,106,679	0	24,694	24,694	39,289	11/20/2017	2FE
337738	AK 4 FISERV INC 3.125		06/18/2015	REDEEMED		1,427,682	1,395,000	1,425,921	1,409,241	0	(4,495)	0	(4,495)	0	1,404,746	0	22,936	22,936	22,160	06/15/2016	2FE
36720#	AB 5 GAS TRANSMISSION NORTH 5.090		06/01/2015	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	178,150	06/01/2015	1
36155W	AF 3 GCI INC 8.625		05/01/2015	REDEEMED		9,336,014	8,950,000	9,495,219	9,329,772	0	(45,663)	0	(45,663)	0	9,284,108	0	51,905	51,905	355,949	11/15/2019	4FE
372917	AQ 7 GENZYME CORP 3.625	R.	06/15/2015	MATURED		1,000,000	1,000,000	996,840	999,660	0	340	0	340	0	1,000,000	0	0	0	18,125	06/15/2015	1FE
413875	AL 9 HARRIS CORP 6.375		05/27/2015	REDEEMED		2,027,145	1,710,000	1,851,009	1,790,923	0	(6,689)	0	(6,689)	0	1,784,235	0	242,910	242,910	49,056	06/15/2019	2FE
459902	AT 9 INTERNATIONAL GAME TEC 5.350		05/01/2015	TENDERED		5,050,000	5,000,000	4,979,350	4,981,217	0	807	0	807	0	4,982,024	0	67,976	67,976	167,056	10/15/2023	3FE



## 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)
461070	AH 7 INTERSTATE POWER & LIG 3.300		06/15/2015	MATURED		1,000,000	1,000,000	996,940	999,677	0	323	0	323	0	1,000,000	0	0	0	16,500	06/15/2015	1FE
88550*	AA 7 INVITATION HOMES - REV 3.750		04/03/2015	PAID ON PRINCIPAL		1,255,490	1,255,490	1,255,490	1,249,213	6,278	0	0	6,278	0	1,255,490	0	0	0	18,855	04/13/2015	5*
49228R	AE 3 KERN RIVER FUNDING (14 4.893		06/30/2015	REDEEMED		216,808	216,808	215,231	216,608	0	200	0	200	0	216,808	0	0	0	4,420	04/30/2018	1FE
524908	CF 5 LEHMAN BROTHERS HOLDIN 7.875		04/02/2015	PAID ON PRINCIPAL		5,766	5,766	721	191	0	5,574	0	5,574	0	5,766	0	0	0	0	11/01/2009	6
52517P	F6 3 LEHMAN BROTHERS HOLDIN 5.500		04/02/2015	PAID ON PRINCIPAL		65,218	65,218	8,152	2,055	0	63,163	0	63,163	0	65,218	0	0	0	0	04/04/2016	6*
52517P	VV 0 LEHMAN BROTHERS HOLDIN 4.800		04/02/2015	PAID ON PRINCIPAL		65,197	65,197	8,150	2,069	0	63,128	0	63,128	0	65,197	0	0	0	0	03/13/2014	6
526057	AS 3 LENNAR CORP 5.600		05/31/2015	MATURED		3,000,000	3,000,000	2,193,750	2,927,801	0	72,199	0	72,199	0	3,000,000	0	0	0	84,000	05/31/2015	3FE
570506	AP 0 MARKWEST ENERGY 6.250		06/04/2015	TENDERED		397,964	358,000	358,000	358,000	0	0	0	0	0	358,000	0	39,964	39,964	10,504	06/15/2022	3FE
55259P	AE 6 MARSHALL & ILSLEY 4.850		06/16/2015	MATURED		2,000,000	2,000,000	1,659,180	1,964,120	0	35,880	0	35,880	0	2,000,000	0	0	0	48,500	06/16/2015	1FE
629527	AU 6 NABISCO INC 7.550		06/15/2015	MATURED		1,000,000	1,000,000	1,148,924	1,009,102	0	(9,102)	0	(9,102)	0	1,000,000	0	0	0	37,750	06/15/2015	2FE
651290	AN 8 NEWFIELD EXPLORATION 6.875		04/10/2015	REDEEMED		2,327,355	2,250,000	2,348,438	2,295,000	36,798	(7,457)	0	29,341	0	2,324,341	0	3,014	3,014	106,992	02/01/2020	3FE
67021B	AD 1 NII CAPITAL CORP 10.000		06/30/2015	CONVERSION TO STOCK		281,007	826,827	235,646	235,646	0	0	0	0	0	235,646	0	45,361	45,361	0	08/15/2016	6FE
67021B	AD 1 NII CAPITAL CORP 10.000		06/30/2015	REDEEMED		173,173	173,173	49,354	49,354	0	0	0	0	0	49,354	0	123,819	123,819	0	08/15/2016	6FE
665501	AF 9 NORTHERN NATURAL GAS ( 5.125		05/01/2015	MATURED		5,000,000	5,000,000	4,993,250	4,999,002	0	998	0	998	0	5,000,000	0	0	0	128,125	05/01/2015	1FE
668074	AP 2 NORTHWESTERN CORP 6.040		06/24/2015	REDEEMED		1,065,670	1,000,000	999,510	999,806	0	21	0	21	0	999,827	0	65,843	65,843	49,159	09/01/2016	1FE
717081	DH 3 PFIZER INC 3.000		04/15/2015	CREDIT SUISSE FIRST B.		514,930	500,000	512,826	512,826	0	(118)	0	(118)	0	512,708	0	2,222	2,222	5,208	06/15/2023	1FE
72650R	AJ 1 PLAINS ALL AMERICAN PI 5.250		06/15/2015	MATURED		3,000,000	3,000,000	3,174,750	3,016,220	0	(16,220)	0	(16,220)	0	3,000,000	0	0	0	78,750	06/15/2015	2FE
74432Q	AG 0 PRUDENTIAL FINANCIAL I 4.750		06/13/2015	MATURED		3,000,000	3,000,000	3,100,290	3,009,153	0	(9,153)	0	(9,153)	0	3,000,000	0	0	0	71,250	06/13/2015	2FE
749571	AB 1 RHP HOTEL PPTY 5.000		06/01/2015	WELLS FARGO SECURITIE		1,152,828	1,133,000	1,110,550	1,110,637	3	1,300	0	1,303	0	1,111,940	0	40,887	40,887	36,036	04/15/2021	4FE
76882A	AA 8 RIVERS PITTSBURG (144A 9.500		06/26/2015	REDEEMED		601,265	574,000	619,391	608,440	2,643	(9,255)	0	(6,611)	0	601,829	0	(564)	(564)	28,931	06/15/2019	4FE
828807	BM 8 SIMON PROPERTY GROUP 5.100		06/15/2015	MATURED		2,000,000	2,000,000	2,073,800	2,006,864	0	(6,864)	0	(6,864)	0	2,000,000	0	0	0	51,000	06/15/2015	1FE
906548	BZ 4 UNION ELECTRIC CO 4.750		04/01/2015	MATURED		2,000,000	2,000,000	1,996,760	1,999,631	0	369	0	369	0	2,000,000	0	0	0	47,500	04/01/2015	1FE
907825	AA 1 UNION PACIFIC PASS THR 3.227		05/14/2015	REDEEMED		240,785	240,785	240,785	240,785	0	0	0	0	0	240,785	0	0	0	3,885	05/14/2026	1FE
05577@	AN 0 UNION PACIFIC RAILROAD 4.830		04/15/2015	REDEEMED		97,727	97,727	97,727	97,727	0	0	0	0	0	97,727	0	0	0	2,360	10/15/2024	1
908594	AC 8 UNION TANK CAR 4.710		05/15/2015	REDEEMED		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	10,705	05/15/2020	1
90333W	AC 2 US BANK NA 4.800		04/15/2015	MATURED		2,000,000	2,000,000	1,910,200	1,995,885	0	4,115	0	4,115	0	2,000,000	0	0	0	48,000	04/15/2015	1FE
91879Q	AK 5 VAIL RESORTS INC 6.500		05/01/2015	REDEEMED		2,784,653	2,697,000	2,814,866	2,799,687	0	(15,013)	0	(15,013)	0	2,784,675	0	(22)	(22)	87,653	05/01/2019	3FE
063671	DQ 1 BANK OF MONTREAL 4.870	C.	04/22/2015	REDEEMED		1,000,000	1,000,000	999,840	999,838	0	74	0	74	0	999,912	0	88	88	24,350	04/22/2020	1FE
064149	K6 3 BANK OF NOVA SCOTIA 2.250	C.	05/08/2015	MATURED		1,000,000	1,000,000	1,006,540	1,000,819	0	(819)	0	(819)	0	1,000,000	0	0	0	11,250	05/08/2015	1FE
097751	AY 7 BOMBARDIER INC (144A) 5.750	A.	05/20/2015	BARCLAYS CAPITAL INC.		460,000	500,000	501,250	501,061	0	(50)	0	(50)	0	501,010	0	(41,010)	(41,010)	20,045	03/15/2022	4FE
94975Z	AX 4 WELLS FARGO FINANCIAL 4.380	C.	06/30/2015	MATURED		4,000,000	4,000,000	3,998,160	3,999,902	0	98	0	98	0	4,000,000	0	0	0	87,600	06/30/2015	1FE
05567M	AA 3 BNP PARIBAS (144A) 4.800	F.	06/24/2015	MATURED		3,000,000	3,000,000	3,184,920	3,017,886	0	(17,886)	0	(17,886)	0	3,000,000	0	0	0	72,000	06/24/2015	2FE
151191	AN 3 CELULOSA ARAUCO 5.625	F.	04/20/2015	MATURED		2,000,000	2,000,000	1,990,500	1,999,249	0	751	0	751	0	2,000,000	0	0	0	56,250	04/20/2015	2FE
88166C	AA 6 TEVA PHARMACEUTICALS F 3.000	F.	06/15/2015	MATURED		1,000,000	1,000,000	998,760	999,861	0	139	0	139	0	1,000,000	0	0	0	15,000	06/15/2015	1FE
92676X	AA 5 VIKING CRUISES LTD (14 8.500	E.	04/20/2015	BAS-MERRILL LYNCH		1,116,250	1,000,000	1,090,625	1,089,130	1,455	(4,551)	0	(3,096)	0	1,086,034	0	30,216	30,216	44,389	10/15/2022	4FE
004375	CS 8 ACCR 2005-1 A2C .887		06/25/2015	PAID ON PRINCIPAL		847,716	847,716	712,082	781,146	0	66,570	0	66,570	0	847,716	0	0	0	2,019	04/25/2035	1FM

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## SCHEDULE D - PART 4

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

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										11	12	13	14	15							
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05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.731		06/25/2015	PAID ON PRINCIPAL		125,423	125,423	84,661	68,139	0	57,284	0	57,284	0	125,423	0	0	0	1,520	10/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.731		06/25/2015	WRITTEN OFF		0	8,506	5,742	4,621	0	(65)	0	(65)	0	4,556	0	(4,556)	(4,556)	82	10/25/2035	1FM
12498N	AB 9 CBASS 2006-CB2 AF2 5.501		06/25/2015	PAID ON PRINCIPAL		13,491	13,491	7,531	6,319	0	7,171	0	7,171	0	13,491	0	0	0	225	12/25/2036	1FM
17323E	AD 5 CMLT1 2014-J2 A1 CMO 3.500		06/25/2015	PAID ON PRINCIPAL		548,765	548,765	553,524	553,760	0	(4,996)	0	(4,996)	0	548,765	0	0	0	7,819	11/25/2044	1FM
172973	W5 4 CMSI 2005-4 1A6 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		58,009	58,009	43,072	48,380	0	9,629	0	9,629	0	58,009	0	0	0	1,353	07/25/2035	1FM
172973	5F 2 CMSI 2006-1 2A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		9,240	9,240	8,801	5,733	0	3,507	0	3,507	0	9,240	0	0	0	193	02/25/2021	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.342		06/28/2015	PAID ON PRINCIPAL		19,011	19,011	18,328	18,323	0	688	0	688	0	19,011	0	0	0	349	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		48,892	48,892	48,723	48,398	(0)	493	0	493	0	48,892	0	0	0	1,019	02/25/2020	1FM
12647P	AJ 7 CSMC 2013-7 A10 (CMO) 3.500		06/25/2015	PAID ON PRINCIPAL		253,869	253,869	245,119	245,321	(0)	8,548	0	8,548	0	253,869	0	0	0	3,715	08/25/2043	1FM
12649K	AC 1 CSMC 2015-WIN1 A2 CMO 3.000		06/25/2015	PAID ON PRINCIPAL		460,751	460,751	470,614	470,614	0	(9,863)	0	(9,863)	0	460,751	0	0	0	4,474	12/25/2044	1FE
12667F	J6 3 CWALT 2004-30CB 3A1 CM 5.000		06/25/2015	PAID ON PRINCIPAL		199,551	199,551	163,631	139,066	0	60,485	0	60,485	0	199,551	0	0	0	4,057	02/25/2020	1FM
12669F	DS 9 CWHL 2003-J10 1A9 CMO 5.250		06/25/2015	PAID ON PRINCIPAL		202,274	202,274	191,529	196,328	0	5,946	0	5,946	0	202,274	0	0	0	5,140	11/25/2033	1FM
12669F	GV 9 CWHL 2003-J13 2A1 CMO 5.250		06/25/2015	PAID ON PRINCIPAL		1,116,259	1,116,259	1,122,538	1,112,378	0	3,881	0	3,881	0	1,116,259	0	0	0	29,187	01/25/2024	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		47,745	47,745	41,374	14,364	0	33,381	0	33,381	0	47,745	0	0	0	1,111	08/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		83,847	83,847	75,043	49,979	0	33,868	0	33,868	0	83,847	0	0	0	1,960	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		06/25/2015	WRITTEN OFF		0	5,845	5,231	3,484	0	(149)	0	(149)	0	3,335	0	(3,335)	(3,335)	131	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		278,500	278,500	215,890	203,599	0	74,901	0	74,901	0	278,500	0	0	0	7,286	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		06/25/2015	WRITTEN OFF		0	45,328	35,137	33,137	0	(384)	0	(384)	0	32,753	0	(32,753)	(32,753)	1,135	07/25/2037	1FM
29977J	AB 2 EVER 2013-1 A2 (CMO) 2.500		06/25/2015	PAID ON PRINCIPAL		377,834	377,834	342,248	342,851	0	34,983	0	34,983	0	377,834	0	0	0	4,090	03/25/2043	1FE
32051G	LD 5 FHASI 2005-2 2A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		14,875	14,875	14,871	14,825	0	51	0	51	0	14,875	0	0	0	308	05/25/2020	1FM
33766W	AH 7 FKMT 2014-1 A8 CMO 3.500		06/25/2015	PAID ON PRINCIPAL		392,947	392,947	396,385	396,378	0	(3,432)	0	(3,432)	0	392,947	0	0	0	5,642	11/25/2044	1FE
337925	ET 4 FPLUS 1998-5 M1 7.420		05/10/2015	PAID ON PRINCIPAL		90	90	0	0	0	90	0	90	0	90	0	0	0	5	12/10/2024	1FM
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		47,317	47,317	46,936	47,069	0	248	0	248	0	47,317	0	0	0	936	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO .487		06/25/2015	PAID ON PRINCIPAL		27,722	27,722	11,401	5,993	0	21,728	0	21,728	0	27,722	0	0	0	56	03/25/2037	1FM
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		06/19/2015	PAID ON PRINCIPAL		8,796	8,796	8,701	8,706	0	90	0	90	0	8,796	0	0	0	279	05/19/2027	1FM
36228F	CL 8 GSMPS 1999-3 A CMO (14 8.000		06/19/2015	PAID ON PRINCIPAL		2,676	2,676	2,568	2,591	0	85	0	85	0	2,676	0	0	0	88	08/19/2029	1FM
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		06/19/2015	PAID ON PRINCIPAL		16,044	16,044	16,597	16,442	0	(397)	0	(397)	0	16,044	0	0	0	438	06/19/2032	3FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 2.257		06/25/2015	PAID ON PRINCIPAL		13,612	13,612	12,306	11,994	0	1,617	0	1,617	0	13,612	0	0	0	121	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		05/25/2015	PAID ON PRINCIPAL		364,035	364,035	310,620	299,868	0	64,167	0	64,167	0	364,035	0	0	0	8,149	07/25/2036	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		06/25/2015	WRITTEN OFF		0	150,002	127,993	123,562	0	1,045	0	1,045	0	124,607	0	(124,607)	(124,607)	3,748	07/25/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO 2.012		06/25/2015	PAID ON PRINCIPAL		392,601	392,601	357,929	343,163	0	49,438	0	49,438	0	392,601	0	0	0	3,281	03/25/2037	1FM
46628M	AE 6 JPMAC 2006-CW1 A4 .337		06/25/2015	PAID ON PRINCIPAL		128,544	128,544	104,763	121,645	0	6,899	0	6,899	0	128,544	0	0	0	190	05/25/2036	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		50,841	50,841	49,316	36,633	0	14,208	0	14,208	0	50,841	0	0	0	1,135	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 (CMO) 2.484		06/25/2015	PAID ON PRINCIPAL		110,588	110,588	97,594	88,918	0	21,670	0	21,670	0	110,588	0	0	0	1,232	07/25/2035	1FM
46641C	AU 5 JPMMT 2014-1 2A1 (CMO) 3.500		06/25/2015	PAID ON PRINCIPAL		1,126,265	1,126,265	1,109,942	1,110,320	(0)	15,945	0	15,945	0	1,126,265	0	0	0	16,726	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		06/25/2015	PAID ON PRINCIPAL		203,888	203,888	205,035	205,012	0	(1,124)	0	(1,124)	0	203,888	0	0	0	1,968	10/25/2029	1FE

QE05.11

## 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)
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2015	PAID ON PRINCIPAL		208,378	208,378	181,848	168,749	0	39,629	0	39,629	0	208,378	0	0	0	5,246	06/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		47,118	47,118	47,197	46,945	0	173	0	173	0	47,118	0	0	0	1,115	06/25/2018	1FM
55265K	NM 7 MASTR 2002-8 1A4 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		4,415	4,415	4,458	4,401	0	13	0	13	0	4,415	0	0	0	101	12/25/2017	1FM
55265K	VB 2 MASTR 2003-4 2A4 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		149,294	149,294	146,919	148,464	0	830	0	830	0	149,294	0	0	0	3,014	05/25/2018	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		106,365	106,365	106,375	106,098	(0)	267	0	267	0	106,365	0	0	0	1,984	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 (CMO) 5.250		06/25/2015	PAID ON PRINCIPAL		271,246	271,246	263,109	237,410	0	33,836	0	33,836	0	271,246	0	0	0	5,860	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		25,955	25,955	26,563	26,911	0	(956)	0	(956)	0	25,955	0	0	0	638	02/25/2034	4FM
76110H	BL 2 RALI 2003-QS7 A2 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		325,377	325,377	329,647	325,342	0	35	0	35	0	325,377	0	0	0	6,477	04/25/2033	1FM
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		89,830	89,830	88,861	89,304	0	526	0	526	0	89,830	0	0	0	1,643	10/25/2018	1FM
76111X	SE 4 RFMSI 2005-S1 2A2 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		61,458	61,458	61,732	61,264	0	194	0	194	0	61,458	0	0	0	1,156	02/25/2020	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		06/25/2015	PAID ON PRINCIPAL		258,998	258,998	230,053	230,397	0	28,600	0	28,600	0	258,998	0	0	0	2,644	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		06/25/2015	PAID ON PRINCIPAL		361,836	361,836	321,194	321,699	0	40,137	0	40,137	0	361,836	0	0	0	3,602	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		06/25/2015	PAID ON PRINCIPAL		527,936	527,936	477,384	478,102	(0)	49,834	0	49,834	0	527,936	0	0	0	5,651	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		06/25/2015	PAID ON PRINCIPAL		542,552	542,552	551,877	551,877	0	(9,325)	0	(9,325)	0	542,552	0	0	0	5,860	01/25/2045	1FE
94983F	AA 8 WFMBS 2006-1 A1 CMO 5.000		05/25/2015	PAID ON PRINCIPAL		653,152	653,152	638,193	644,760	0	8,392	0	8,392	0	653,152	0	0	0	13,404	03/25/2021	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		369,698	369,698	356,574	346,909	0	22,789	0	22,789	0	369,698	0	0	0	9,711	08/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		797,665	797,665	675,606	650,172	0	147,492	0	147,492	0	797,665	0	0	0	19,844	03/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2015	WRITTEN OFF		0	80,713	68,362	65,789	0	(249)	0	(249)	0	65,540	0	(65,540)	(65,540)	1,714	03/25/2036	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		194,347	194,347	163,252	117,891	0	76,456	0	76,456	0	194,347	0	0	0	4,792	09/25/2037	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2015	WRITTEN OFF		0	2,552	2,144	1,548	0	(56)	0	(56)	0	1,492	0	(1,492)	(1,492)	62	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		06/20/2015	PAID ON PRINCIPAL		613,115	613,115	623,652	621,737	2,092	(10,714)	0	(8,622)	0	613,115	0	0	0	8,603	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144) 3.000		06/20/2015	PAID ON PRINCIPAL		762,897	762,897	776,963	776,963	0	(14,066)	0	(14,066)	0	762,897	0	0	0	5,721	01/20/2045	1FE
17319W	AA 7 CGCMT 2013-SMP A 2.110		06/12/2015	PAID ON PRINCIPAL		70,893	70,893	72,377	71,643	414	(1,163)	0	(750)	0	70,893	0	0	0	623	01/12/2030	1FM
23305Y	BB 4 DBUBS 2011-LC3A A2 3.642		06/10/2015	PAID ON PRINCIPAL		102,184	102,184	103,204	102,426	0	(242)	0	(242)	0	102,184	0	0	0	2,452	08/10/2044	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837	C.	06/12/2015	PAID ON PRINCIPAL		8,988	8,988	8,988	8,986	0	2	0	2	0	8,988	0	0	0	106	04/12/2023	1FE
75585R	GC 3 REALT 2006-3 A1 4.449	C.	06/12/2015	PAID ON PRINCIPAL		35,584	35,584	35,583	35,540	0	44	0	44	0	35,584	0	0	0	831	12/12/2038	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		06/15/2015	PAID ON PRINCIPAL		127,949	127,949	121,314	123,673	0	4,275	0	4,275	0	127,949	0	0	0	3,557	08/15/2030	1FE
126342	DZ 4 AMHPT 1996-1 B1 8.000		06/15/2015	PAID ON PRINCIPAL		389,067	389,067	402,633	389,064	0	2	0	2	0	389,067	0	0	0	12,686	03/15/2027	1FE
06606B	AK 6 BAMH 1997-1 M 6.800		06/10/2015	PAID ON PRINCIPAL		138,386	138,386	178,518	137,983	0	404	0	404	0	138,386	0	0	0	3,936	01/10/2028	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		06/01/2015	PAID ON PRINCIPAL		146,048	146,048	146,039	146,016	0	32	0	32	0	146,048	0	0	0	4,204	05/01/2033	5AM
20846Q	JW 9 CNF 2002-2 A2 6.030		06/01/2015	PAID ON PRINCIPAL		68,099	68,099	68,248	68,119	0	(20)	0	(20)	0	68,099	0	0	0	1,729	03/01/2033	1FE
37934E	AD 4 GFT 1998-1 B 6.862		06/10/2015	RECOVERABLE ON BONDS		145,522	145,522	0	0	0	0	0	0	0	0	0	145,522	145,522	0	06/10/2020	6FE
393505	BC 5 GT 1993-2 B 8.000		05/15/2015	PAID ON PRINCIPAL		1,733	1,733	1,611	1,568	0	165	0	165	0	1,733	0	0	0	317	07/15/2018	6FE
393505	BC 5 GT 1993-2 B 8.000		06/15/2015	WRITTEN OFF		0	9,737	9,053	8,810	0	(119)	0	(119)	0	8,691	0	(8,691)	(8,691)	1,760	07/15/2018	6FE
393505	RJ 3 GT 1996-10 M1 7.240		06/15/2015	PAID ON PRINCIPAL		314,367	314,367	323,355	314,351	0	16	0	16	0	314,367	0	0	0	9,273	11/15/2028	4AM
393505	Y2 2 GT 1999-3 M1 6.960		06/01/2015	WRITTEN OFF		0	53,253	17,662	0	0	0	0	0	0	0	0	0	0	1,736	02/01/2031	6FE

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## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
393505 Z4 7	GT 1999-4 A7 7.410		06/01/2015	PAID ON PRINCIPAL		63,718	63,718	53,297	38,047	0	25,671	0	25,671	0	63,718	0	0	0	1,981	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2015	PAID ON PRINCIPAL		93,445	93,445	93,402	64,385	0	29,060	0	29,060	0	93,445	0	0	0	3,059	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		06/15/2015	RECOVER PAR WRITE OFF		0	(10,639)	(663)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2015	PAID ON PRINCIPAL		65,664	65,664	60,061	53,654	0	12,011	0	12,011	0	65,664	0	0	0	1,490	11/15/2032	3AM
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2015	PAID ON PRINCIPAL		126,105	126,105	114,755	122,109	0	3,996	0	3,996	0	126,105	0	0	0	3,282	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						123,076,268	121,960,882	121,904,325	120,805,136	75,933	1,087,373	0	1,163,305	0	121,968,441	0	1,107,827	1,107,827	3,447,785	XXX	XXX
8399997. Total Bonds - Part 4						459,107,517	457,681,275	475,356,183	458,311,293	75,933	(88,696)	0	(12,763)	364,013	458,662,542	(730,025)	1,174,999	444,975	11,078,831	XXX	XXX
8399999. Total Bonds						459,107,517	457,681,275	475,356,183	458,311,293	75,933	(88,696)	0	(12,763)	364,013	458,662,542	(730,025)	1,174,999	444,975	11,078,831	XXX	XXX

**Common Stocks - Industrial and Miscellaneous**

QE05.13

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		05/08/2015	CREDIT SUISSE ALGO	500,000	46,994	XXX	36,875	44,370	(7,495)	0	0	(7,495)	0	36,875	0	10,119	10,119	740	XXX	L
02917T 10 4	AMERICAN REALTY CAPITAL PROP		05/05/2015	JP MORGAN ALGO	3,100,000	27,858	XXX	28,055	28,055	0	0	0	0	0	28,055	0	(197)	(197)	0	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		04/30/2015	GREEN STREET ADVISORS	1,700,000	280,650	XXX	150,346	277,763	(127,417)	0	0	(127,417)	0	150,346	0	130,304	130,304	4,097	XXX	L
09063H 10 7	BIOMED REALTY TRUST INC		06/03/2015	VARIOUS	23,400,000	474,713	XXX	432,046	467,418	(71,276)	0	0	(71,276)	0	432,046	0	42,667	42,667	11,284	XXX	L
101121 10 1	BOSTON PROPERTIES INC		04/28/2015	BAIRD, ROBERT W. & CO. INC.	1,200,000	165,513	XXX	88,278	154,428	(66,150)	0	0	(66,150)	0	88,278	0	77,235	77,235	6,960	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		05/08/2015	VARIOUS	3,400,000	49,523	XXX	44,812	54,332	(9,520)	0	0	(9,520)	0	44,812	0	4,711	4,711	1,020	XXX	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		05/08/2015	VARIOUS	41,800,000	735,966	XXX	802,203	491,326	(31,663)	0	15,840	(47,503)	0	786,363	0	(50,397)	(50,397)	17,782	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST		05/19/2015	VARIOUS	7,200,000	561,315	XXX	493,416	531,648	(38,232)	0	0	(38,232)	0	493,416	0	67,899	67,899	9,792	XXX	L
25960P 10 9	DOUGLAS EMMETT INC		06/11/2015	VARIOUS	2,800,000	81,466	XXX	47,880	79,520	(31,640)	0	0	(31,640)	0	47,880	0	33,586	33,586	1,176	XXX	L
264411 50 5	DUKE REALTY CORPORATION		05/20/2015	VARIOUS	7,100,000	142,301	XXX	98,477	143,420	(44,943)	0	0	(44,943)	0	98,477	0	43,824	43,824	1,207	XXX	L
26884U 10 9	EPR PROPERTIES		05/08/2015	VARIOUS	400,000	23,605	XXX	18,969	23,052	(4,083)	0	0	(4,083)	0	18,969	0	4,636	4,636	598	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		04/14/2015	UBS DMA	2,300,000	174,806	XXX	90,045	165,232	(75,187)	0	0	(75,187)	0	90,045	0	84,761	84,761	2,421	XXX	L
297178 10 5	ESSEX PROPERTY TRUST INC		05/08/2015	VARIOUS	1,770,000	398,681	XXX	254,013	365,682	(111,669)	0	0	(111,669)	0	254,013	0	144,668	144,668	4,850	XXX	L
40414L 10 9	HCP INC		05/05/2015	JP MORGAN ALGO	1,100,000	43,708	XXX	38,566	48,433	(9,867)	0	0	(9,867)	0	38,566	0	5,142	5,142	622	XXX	L
42217K 10 6	HEALTH CARE REIT INC		05/20/2015	UBS DMA	3,200,000	229,134	XXX	149,760	242,144	(92,384)	0	0	(92,384)	0	149,760	0	79,374	79,374	5,280	XXX	L
49427F 10 8	KILROY REALTY CORP		05/08/2015	CREDIT SUISSE ALGO	900,000	63,887	XXX	28,170	62,163	(33,993)	0	0	(33,993)	0	28,170	0	35,717	35,717	630	XXX	L
529043 10 1	LEXINGTON REALTY TRUST		04/20/2015	VARIOUS	39,000,000	370,966	XXX	381,810	428,220	(46,410)	0	0	(46,410)	0	381,810	0	(10,845)	(10,845)	13,260	XXX	L
554382 10 1	MACERICH CO		06/19/2015	VARIOUS	11,000,000	856,450	XXX	394,446	917,510	(523,064)	0	0	(523,064)	0	394,446	0	462,005	462,005	10,660	XXX	L
68268N 10 3	ONEOK PARTNERS LP		06/17/2015	RBC CAPITAL MARKETS	135,951,000	4,999,936	XXX	6,728,860	5,387,738	1,341,122	0	0	1,341,122	0	6,728,860	0	(1,728,924)	(1,728,924)	214,803	XXX	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		05/19/2015	UBS DMA	2,800,000	119,975	XXX	65,685	127,764	(62,079)	0	0	(62,079)	0	65,685	0	54,290	54,290	1,512	XXX	L
74340W 10 3	PROLOGIS INC		04/02/2015	CITIGROUP ALGO	6,200,000	270,085	XXX	150,350	266,786	(116,436)	0	0	(116,436)	0	150,350	0	119,735	119,735	2,232	XXX	L
751452 20 2	RAMCO-GERSHENSON PROPERTIES		05/08/2015	CREDIT SUISSE ALGO	500,000	8,940	XXX	7,705	9,370	(1,665)	0	0	(1,665)	0	7,705	0	1,235	1,235	200	XXX	L
758849 10 3	REGENCY CENTERS CORP		05/19/2015	VARIOUS	3,300,000	215,276	XXX	152,790	210,474	(57,684)	0	0	(57,684)	0	152,790	0	62,486	62,486	3,007	XXX	L
81721M 10 9	SENIOR HOUSING PROP TRUST		06/05/2015	VARIOUS	27,700,000	541,270	XXX	612,859	0	0	266	0	(266)	0	612,593	0	(71,323)	(71,323)	10,374	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC		04/29/2015	CITIGROUP ALGO	1,300,000	238,353	XXX	40,256	236,743	(196,487)	0	0	(196,487)	0	40,256	0	198,096	198,096	1,820	XXX	L
84860W 10 2	SPIRIT REALTY CAPITAL INC		05/19/2015	UBS DMA	4,900,000	55,266	XXX	48,167	58,261	(10,094)	0	0	(10,094)	0	48,167	0	7,099	7,099	1,666	XXX	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		04/07/2015	VARIOUS	9,300,000	330,735	XXX	311,885	214,368	(28,552)	0	2,975	(31,527)	0	308,911	0	21,824	21,824	1,392	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					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)
876664 10 3	TAUBMAN CENTERS INC.....		04/17/2015	VARIOUS.....	3,700,000	273,994	XXX	236,504	282,754	(46,250)	0	0	(46,250)	0	236,504	0	37,490	37,490	2,091	XXX	L.....
902653 10 4	UDR INC.....		05/08/2015	VARIOUS.....	5,800,000	189,456	XXX	47,786	178,756	(130,970)	0	0	(130,970)	0	47,786	0	141,670	141,670	3,118	XXX	L.....
91704F 10 4	URBAN EDGE PROPERTIES.....		05/08/2015	VARIOUS.....	12,984,000	285,711	XXX	170,796	0	0	0	0	0	0	170,796	0	114,915	114,915	2,597	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....						12,256,529	XXX	12,151,809	11,497,730	(634,090)	0	19,081	(653,171)	0	12,132,728	0	123,800	123,800	337,188	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
99C000 18 1	USF&G COMPANY.....		06/22/2015	RETURN OF CAPITAL.....	0.000	100,000,000	XXX	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	0	XXX	K.....
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates.....						100,000,000	XXX	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	0	XXX	XXX
9799997 Total Common Stocks - Part 4.....						112,256,529	XXX	112,151,809	111,497,730	(634,090)	0	19,081	(653,171)	0	112,132,728	0	123,800	123,800	337,188	XXX	XXX
9799999. Total Common Stocks.....						112,256,529	XXX	112,151,809	111,497,730	(634,090)	0	19,081	(653,171)	0	112,132,728	0	123,800	123,800	337,188	XXX	XXX
9899999. Total Preferred and Common Stocks.....						112,256,529	XXX	112,151,809	111,497,730	(634,090)	0	19,081	(653,171)	0	112,132,728	0	123,800	123,800	337,188	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						571,364,045	XXX	587,507,992	569,809,023	(558,158)	(88,696)	19,081	(665,934)	364,013	570,795,270	(730,025)	1,298,799	568,775	11,416,019	XXX	XXX

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

QE05.14

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	27,925,166	27,925,166	07/01/2015...
	REPO - JP A TREASURY.....		1.....	15,763,558	15,763,558	07/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	12,370,942	12,370,942	07/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	27,925,166	27,925,166	07/01/2015...
0199999	U.S. Government - Issuer Obligations.....			83,984,832	83,984,832	XXX
0599999	Total - U.S. Government.....			83,984,832	83,984,832	XXX
6199999	Total - Issuer Obligations.....			83,984,832	83,984,832	XXX
6599999	Subtotal - Bonds.....			83,984,832	83,984,832	XXX
9999999	Totals.....			83,984,832	83,984,832	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(43,392,411) Book/Adjusted Carrying Value \$.....(43,392,411)
- Average balance for the year: Fair Value \$.....114,443,384 Book/Adjusted Carrying Value \$.....114,443,384
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....83,984,832 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

**NONE**



**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....1,115,343	.....320,836	.....593,690	XXX
Bank of America.....	Wilmington, DE.....	.....0.000	.....0	.....0	.....1,856,936	.....914,699	.....1,119,790	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....337,229	.....629,994	.....469,214	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....271,808	.....260,764	.....194,291	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....607,941	.....550,635	.....268,499	XXX
Steele Street Bank and Trust.....	Denver,CO.....	.....0.000	.....0	.....0	.....332,968	.....359,189	.....453,319	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....438,267	.....275,224	.....476,666	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....3,203,455	.....5,747,979	.....2,331,270	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,188,849	.....1,335,960	.....1,479,377	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....125,289	.....154,992	.....333,515	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....136,827	.....199,862	.....83,352	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....10,748	.....534,266	.....294,743	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....616,434	.....572,944	.....700,507	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....18,340,509	.....13,398,495	.....20,281,255	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....29,592,603	.....25,265,839	.....29,089,488	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....29,592,603	.....25,265,839	.....29,089,488	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....29,592,603	.....25,265,839	.....29,089,488	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
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		.....06/04/2015	.....0.000	.....07/30/2015	.....11,194,599	.....0	.....4,679
CANADA TREASURY BILLS (CAN. PAY).....		.....06/15/2015	.....0.000	.....08/27/2015	.....8,691,561	.....0	.....2,175
CANADA TREASURY BILLS (CAN. PAY).....		.....06/02/2015	.....0.000	.....07/16/2015	.....3,299,148	.....0	.....1,491
CANADA TREASURY BILLS (CAN. PAY).....		.....06/01/2015	.....0.000	.....07/16/2015	.....6,998,181	.....0	.....3,291
CANADA TREASURY BILLS (CAN. PAY).....		.....06/01/2015	.....0.000	.....08/13/2015	.....6,994,932	.....0	.....3,332
0699999. All Other Government Bonds - Issuer Obligations.....					.....37,178,422	.....0	.....14,969
1099999. Total - All Other Government Bonds .....					.....37,178,422	.....0	.....14,969
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		.....02/01/2010	.....3.950	.....11/10/2009	.....0	.....0	.....0
LEHMAN BROTHERS HOLDINGS.....		.....02/01/2010	.....3.950	.....11/10/2009	.....0	.....0	.....0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.....37,178,422	.....0	.....14,969
8399999. Subtotals - Bonds.....					.....37,178,422	.....0	.....14,969
8699999. Total - Cash Equivalents.....					.....37,178,422	.....0	.....14,969

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(4,919)	0	0	31,396
2. Alaska.....AK	0	0	0	0	19	0	0	181
3. Arizona.....AZ	0	0	0	0	(569)	0	0	54,148
4. Arkansas.....AR	0	0	0	0	(3,044)	0	0	46,972
5. California.....CA	0	0	0	0	(1,308)	0	0	49,696
6. Colorado.....CO	0	0	0	0	(807)	0	0	45,231
7. Connecticut.....CT	0	0	0	0	(1,610)	7,423,515	0	21,086
8. Delaware.....DE	0	0	0	0	(396)	0	0	12,802
9. District of Columbia.....DC	0	0	0	(1)	248,262	250,000	1	35,233
10. Florida.....FL	0	0	0	0	(2,814)	0	0	87,216
11. Georgia.....GA	0	0	0	0	(664)	0	0	33,211
12. Hawaii.....HI	0	0	0	0	(160)	0	0	2,359
13. Idaho.....ID	0	0	0	0	(16)	0	0	380
14. Illinois.....IL	0	0	0	0	(853,531)	8,150,000	3	114,352
15. Indiana.....IN	0	0	0	0	119	0	0	24,534
16. Iowa.....IA	0	0	0	0	(4,146)	0	0	60,450
17. Kansas.....KS	0	0	0	0	(1,036)	0	0	35,206
18. Kentucky.....KY	0	0	0	0	(1,684)	0	0	24,086
19. Louisiana.....LA	0	0	0	1	(104,656)	100,000	1	69,729
20. Maine.....ME	0	0	0	0	(559)	0	0	12,690
21. Maryland.....MD	0	0	0	0	(143)	0	0	6,632
22. Massachusetts.....MA	0	0	0	0	161	0	0	33,917
23. Michigan.....MI	0	0	0	0	(369)	0	0	24,809
24. Minnesota.....MN	0	0	0	0	(2,859)	0	0	58,767
25. Mississippi.....MS	0	0	0	2	(4,472)	8,000	5	55,849
26. Missouri.....MO	0	0	0	0	(300,283)	200,000	1	45,616
27. Montana.....MT	0	0	0	0	(284)	0	0	19,665
28. Nebraska.....NE	0	0	0	0	(1,582)	0	0	20,574
29. Nevada.....NV	0	0	0	0	(268)	0	0	6,905
30. New Hampshire.....NH	0	0	0	0	(292)	0	0	3,486
31. New Jersey.....NJ	0	0	0	0	(678)	0	0	17,316
32. New Mexico.....NM	0	0	0	0	(91)	0	0	1,175
33. New York.....NY	0	0	923	0	(10,554)	72,443	0	16,025
34. North Carolina.....NC	0	0	0	0	(4,354)	0	0	69,891
35. North Dakota.....ND	0	0	0	0	(941)	0	0	16,724
36. Ohio.....OH	0	0	0	1	(2,491)	0	0	59,077
37. Oklahoma.....OK	0	0	0	0	(139)	0	0	4,544
38. Oregon.....OR	0	0	0	0	(244)	0	0	2,479
39. Pennsylvania.....PA	0	0	0	0	(529)	50,000	1	29,700
40. Rhode Island.....RI	0	0	0	0	(3)	0	0	2,812
41. South Carolina.....SC	0	0	0	0	(669)	500,000	1	18,311
42. South Dakota.....SD	0	0	0	0	(1,306)	0	0	16,742
43. Tennessee.....TN	0	0	0	0	(2,115)	0	0	57,908
44. Texas.....TX	0	0	0	0	(730)	0	0	80,886
45. Utah.....UT	0	0	0	0	(43)	0	0	19,538
46. Vermont.....VT	0	0	0	0	(58)	0	0	1,093
47. Virginia.....VA	0	0	0	0	(6,380)	0	0	112,965
48. Washington.....WA	0	0	0	0	(565)	0	0	14,086
49. West Virginia.....WV	0	0	0	0	1,458	0	0	119,437
50. Wisconsin.....WI	0	0	0	0	1,418	0	0	57,508
51. Wyoming.....WY	0	0	0	0	(115)	0	0	1,870
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(28)	0	0	2,339
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	27,718
58. Aggregate Other Alien.....OT	0	0	0	0	(68)	0	0	162
59. Totals.....	0	0	923	3	(1,073,134)	16,753,958	13	1,787,483

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....	0	0	0	0	(63)	0	0	88
58002. Other Alien Combined.....	0	0	0	0	0	0	0	68
58003. AUS Australia.....	0	0	0	0	(5)	0	0	6
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	(68)	0	0	162



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(7,315)	0	0	46,696
2. Alaska.....AK	0	0	0	0	59	0	0	566
3. Arizona.....AZ	0	0	0	0	(391)	0	0	37,196
4. Arkansas.....AR	0	0	0	0	(2,100)	0	0	32,404
5. California.....CA	0	0	0	0	(3,816)	0	0	144,967
6. Colorado.....CO	0	0	0	0	(1,571)	0	0	88,073
7. Connecticut.....CT	0	0	0	0	(8,364)	0	0	109,567
8. Delaware.....DE	0	0	0	0	(1,994)	0	0	64,427
9. District of Columbia.....DC	0	0	0	0	(1,471)	1,000,000	1	29,834
10. Florida.....FL	0	0	0	0	(7,198)	0	0	223,138
11. Georgia.....GA	0	0	0	0	(1,365)	0	0	68,261
12. Hawaii.....HI	0	0	0	0	(90)	0	0	1,327
13. Idaho.....ID	0	0	0	0	(0)	0	0	6
14. Illinois.....IL	0	0	0	0	993,457	5,600,001	5	211,927
15. Indiana.....IN	0	0	0	0	66	0	0	13,646
16. Iowa.....IA	0	0	0	0	(1,234)	0	0	17,991
17. Kansas.....KS	0	0	0	0	(1,557)	0	0	52,877
18. Kentucky.....KY	0	0	0	0	(1,274)	0	0	18,214
19. Louisiana.....LA	0	0	0	2	(203,011)	0	0	45,096
20. Maine.....ME	0	0	0	0	(783)	0	0	17,789
21. Maryland.....MD	0	0	0	0	(686)	0	0	31,844
22. Massachusetts.....MA	0	0	0	0	56	0	0	11,877
23. Michigan.....MI	0	0	0	0	(535)	0	0	36,015
24. Minnesota.....MN	0	0	0	0	(2,453)	0	0	50,430
25. Mississippi.....MS	0	0	0	0	(82)	0	0	9,642
26. Missouri.....MO	0	0	0	0	(81)	0	0	13,054
27. Montana.....MT	0	0	0	0	(283)	0	0	19,620
28. Nebraska.....NE	0	0	0	0	(1,769)	0	0	23,002
29. Nevada.....NV	0	0	0	0	(280)	0	0	7,205
30. New Hampshire.....NH	0	0	0	0	(915)	0	0	10,922
31. New Jersey.....NJ	0	0	0	0	(948)	0	0	24,208
32. New Mexico.....NM	0	0	0	0	(1,240)	0	0	15,979
33. New York.....NY	0	0	0	0	2,211	0	0	54,554
34. North Carolina.....NC	0	0	0	0	(8,694)	0	0	139,552
35. North Dakota.....ND	0	0	0	0	(717)	0	0	12,742
36. Ohio.....OH	0	0	0	0	(2,155)	0	0	51,117
37. Oklahoma.....OK	0	0	0	0	(804)	0	0	26,240
38. Oregon.....OR	0	0	0	0	(1,573)	0	0	16,011
39. Pennsylvania.....PA	0	0	0	0	(1,671)	200,000	1	93,724
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(1,446)	0	0	39,571
42. South Dakota.....SD	0	0	0	0	(1,005)	0	0	12,878
43. Tennessee.....TN	0	0	0	0	(5,324)	0	0	145,761
44. Texas.....TX	0	0	0	0	(748)	0	0	82,908
45. Utah.....UT	0	0	0	0	(19)	0	0	8,565
46. Vermont.....VT	0	0	0	0	(302)	0	0	5,659
47. Virginia.....VA	0	0	0	0	(1,586)	0	0	28,076
48. Washington.....WA	0	0	0	0	(2,524)	0	0	62,923
49. West Virginia.....WV	0	0	0	0	506	0	0	41,414
50. Wisconsin.....WI	0	0	0	0	592	0	0	23,992
51. Wyoming.....WY	0	0	0	0	(147)	0	0	2,389
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(113)	0	0	9,479
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	96,778
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	2	715,313	6,800,001	7	2,432,134

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(485)	0	0	3,095
2. Alaska.....AK	0	0	0	0	53	0	0	504
3. Arizona.....AZ	0	0	0	0	(25)	0	0	2,422
4. Arkansas.....AR	0	0	0	0	(508)	0	0	7,844
5. California.....CA	0	0	0	0	(386)	0	0	14,677
6. Colorado.....CO	0	0	0	0	(286)	0	0	16,044
7. Connecticut.....CT	0	0	0	0	(200)	0	0	2,619
8. Delaware.....DE	0	0	0	0	(60)	0	0	1,924
9. District of Columbia.....DC	0	0	0	0	(23)	0	0	472
10. Florida.....FL	0	0	0	0	(1,108)	0	0	34,358
11. Georgia.....GA	0	0	0	0	(45)	0	0	2,272
12. Hawaii.....HI	0	0	0	0	(35)	0	0	516
13. Idaho.....ID	0	0	0	0	(96)	0	0	2,334
14. Illinois.....IL	0	0	0	0	(148)	0	0	4,793
15. Indiana.....IN	0	0	0	0	13	0	0	2,758
16. Iowa.....IA	0	0	0	0	(469)	0	0	6,837
17. Kansas.....KS	0	0	0	0	(924)	0	0	31,370
18. Kentucky.....KY	0	0	0	0	(351)	0	0	5,026
19. Louisiana.....LA	0	0	0	0	(548)	0	0	8,211
20. Maine.....ME	0	0	0	0	(102)	0	0	2,307
21. Maryland.....MD	0	0	0	0	(148)	0	0	6,851
22. Massachusetts.....MA	0	0	0	0	28	0	0	5,939
23. Michigan.....MI	0	0	0	0	(84)	0	0	5,642
24. Minnesota.....MN	0	0	0	0	(412)	0	0	8,473
25. Mississippi.....MS	0	0	0	0	(15)	0	0	1,780
26. Missouri.....MO	0	0	0	0	(30)	0	0	4,824
27. Montana.....MT	0	0	0	0	(44)	0	0	3,074
28. Nebraska.....NE	0	0	0	0	(347)	0	0	4,508
29. Nevada.....NV	0	0	0	0	(41)	0	0	1,067
30. New Hampshire.....NH	0	0	0	0	(66)	0	0	784
31. New Jersey.....NJ	0	0	0	0	(344)	0	0	8,772
32. New Mexico.....NM	0	0	0	0	(96)	0	0	1,232
33. New York.....NY	0	0	0	0	1,633	2,550,000	5	40,297
34. North Carolina.....NC	0	0	0	0	(559)	0	0	8,966
35. North Dakota.....ND	0	0	0	0	(34)	0	0	613
36. Ohio.....OH	0	0	0	0	(205)	0	0	4,851
37. Oklahoma.....OK	0	0	0	0	(364)	0	0	11,874
38. Oregon.....OR	0	0	0	0	(74)	0	0	752
39. Pennsylvania.....PA	0	0	150,000	1	(100,167)	50,000	1	9,386
40. Rhode Island.....RI	0	0	0	0	(1)	0	0	505
41. South Carolina.....SC	0	0	0	0	(67)	0	0	1,843
42. South Dakota.....SD	0	0	0	0	(204)	0	0	2,610
43. Tennessee.....TN	0	0	0	0	(193)	0	0	5,284
44. Texas.....TX	0	0	0	0	(206)	0	0	22,850
45. Utah.....UT	0	0	0	0	(2)	0	0	1,097
46. Vermont.....VT	0	0	0	0	(55)	0	0	1,041
47. Virginia.....VA	0	0	0	0	(672)	0	0	11,891
48. Washington.....WA	0	0	0	0	(132)	0	0	3,290
49. West Virginia.....WV	0	0	0	0	24	0	0	1,988
50. Wisconsin.....WI	0	0	0	0	71	0	0	2,875
51. Wyoming.....WY	0	0	0	0	(49)	0	0	793
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(0)	0	0	25
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	209,059
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	150,000	1	(108,587)	2,600,000	6	545,221

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(1,136)	0	0	7,252
2. Alaska.....AK	0	0	0	0	9	0	0	87
3. Arizona.....AZ	0	0	0	0	(33)	0	0	3,100
4. Arkansas.....AR	0	0	0	0	(399)	0	0	6,163
5. California.....CA	0	0	0	0	(1,268)	0	0	48,150
6. Colorado.....CO	0	0	0	0	(381)	0	0	21,335
7. Connecticut.....CT	0	0	0	0	(347)	250,000	1	4,548
8. Delaware.....DE	0	0	0	0	(140)	0	0	4,518
9. District of Columbia.....DC	0	0	0	0	(97)	0	0	1,957
10. Florida.....FL	0	0	0	0	(1,060)	0	0	32,848
11. Georgia.....GA	0	0	0	0	(89)	0	0	4,435
12. Hawaii.....HI	0	0	0	0	(6)	0	0	94
13. Idaho.....ID	0	0	0	0	(148)	0	0	3,605
14. Illinois.....IL	0	0	0	0	(349)	0	0	11,298
15. Indiana.....IN	0	0	0	0	36	25,000	1	7,452
16. Iowa.....IA	0	0	0	0	(321)	0	0	4,678
17. Kansas.....KS	0	0	0	0	(516)	0	0	17,534
18. Kentucky.....KY	0	0	0	0	(171)	0	0	2,438
19. Louisiana.....LA	0	0	0	0	(487)	0	0	7,299
20. Maine.....ME	0	0	0	0	(195)	0	0	4,429
21. Maryland.....MD	0	0	0	0	(204)	0	0	9,482
22. Massachusetts.....MA	0	0	0	0	45	0	0	9,489
23. Michigan.....MI	0	0	0	0	(161)	0	0	10,820
24. Minnesota.....MN	0	0	0	0	(924)	0	0	18,997
25. Mississippi.....MS	0	0	0	0	(58)	0	0	6,898
26. Missouri.....MO	0	0	0	0	(46)	0	0	7,449
27. Montana.....MT	0	0	0	0	(41)	0	0	2,848
28. Nebraska.....NE	0	0	0	0	(747)	0	0	9,709
29. Nevada.....NV	0	0	0	0	(58)	0	0	1,501
30. New Hampshire.....NH	0	0	0	0	(67)	0	0	800
31. New Jersey.....NJ	0	0	0	0	(261)	4,500,000	1	6,664
32. New Mexico.....NM	0	0	0	0	(44)	0	0	569
33. New York.....NY	0	0	0	0	282	0	0	6,952
34. North Carolina.....NC	0	0	0	0	(716)	0	0	11,495
35. North Dakota.....ND	0	0	0	0	(31)	0	0	551
36. Ohio.....OH	0	0	0	0	(393)	0	0	9,328
37. Oklahoma.....OK	0	0	0	0	(190)	0	0	6,206
38. Oregon.....OR	0	0	0	0	(106)	0	0	1,077
39. Pennsylvania.....PA	0	0	0	0	(130)	0	0	7,285
40. Rhode Island.....RI	0	0	0	0	(2)	0	0	1,401
41. South Carolina.....SC	0	0	0	0	(63)	0	0	1,720
42. South Dakota.....SD	0	0	0	0	(201)	0	0	2,576
43. Tennessee.....TN	0	0	0	0	(410)	0	0	11,229
44. Texas.....TX	0	0	0	0	(140)	0	0	15,571
45. Utah.....UT	0	0	0	0	(3)	0	0	1,280
46. Vermont.....VT	0	0	0	0	(51)	0	0	953
47. Virginia.....VA	0	0	0	0	(690)	0	0	12,221
48. Washington.....WA	0	0	0	0	(162)	0	0	4,049
49. West Virginia.....WV	0	0	0	0	34	0	0	2,816
50. Wisconsin.....WI	0	0	0	0	135	0	0	5,481
51. Wyoming.....WY	0	0	0	0	(33)	0	0	530
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(7)	500,000	2	597
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	136,240
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(12,539)	5,275,000	5	518,007

**DETAILS OF WRITE-INS**

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

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended June 30, 2015

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....2,250,346	.....3,412,929	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
  - 2.31 Amount quantified: ..... \$.....0
  - 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0