

QUARTERLY STATEMENT

AS OF SEPTEMBER 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**
 Internet Website Address: **www.travelers.com**
 Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
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 (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN....	Chairman, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
4. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Executive Officer, Business & International Insurance	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
5. # DOREEN SPADORCIA.....	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Specialty Insurance	SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
6. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	RENÉE HELOU DAVIS.....	Vice President & Chief Corporate Actuary
7. BRUCE RICHARD JONES.....	Executive Vice President & Chief Risk Officer	# WENDY CONSTANCE SKJERVEN.....	Vice President, Corporate Secretary & Associate Group General Counsel
8. MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer		

DIRECTORS

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

<i>Brian W. MacLean</i> _____	<i>Wendy C. Skjerven</i> _____	<i>Douglas K. Russell</i> _____
Brian W. MacLean	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

20th day of October, 2015
Renee Kay Ranta
 _____ Notary Public
 My Commission Expires January 31, 2016



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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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.....	10,217,618,572	0	10,217,618,572	10,403,353,378
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	3,705,072,373	11,733,423	3,693,338,950	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).....	29,807,238	0	29,807,238	74,086,043
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	755,324,906	0	755,324,906	690,192,475
4.3 Properties held for sale (less \$.....0 encumbrances).....	15,787,465	0	15,787,465	0
5. Cash (\$.....29,438,729), cash equivalents (\$.....47,082,671) and short-term investments (\$.....570,941,567).....	647,462,967	0	647,462,967	521,054,034
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	872,602,528	42,623,072	829,979,456	839,533,696
9. Receivables for securities.....	312,269	0	312,269	(41,237)
10. Securities lending reinvested collateral assets.....	125,399,144	0	125,399,144	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).....	16,412,417,678	54,356,495	16,358,061,183	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.....	100,261,421	0	100,261,421	115,888,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	697,718,123	44,653,703	653,064,420	632,108,579
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,618,037 earned but unbilled premiums).....	1,103,147,186	6,528,300	1,096,618,887	1,021,388,391
15.3 Accrued retrospective premiums.....	19,223,157	1,637,529	17,585,628	20,790,245
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	30,696,157	0	30,696,157	88,004,296
16.2 Funds held by or deposited with reinsured companies.....	8,176,788	0	8,176,788	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.....	0	0	0	0
18.2 Net deferred tax asset.....	414,405,739	93,059,955	321,345,784	327,937,940
19. Guaranty funds receivable or on deposit.....	(61,336)	0	(61,336)	26,764
20. Electronic data processing equipment and software.....	300	0	300	413
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,816,314	4,816,314	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	91,439,106	4,216,032	87,223,074	88,911,571
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,882,240,632	209,268,327	18,672,972,305	18,917,210,617
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,882,240,632	209,268,327	18,672,972,305	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.....	22,477,817	1,910,568	20,567,249	22,025,895
2502. COLI supplemental benefits trust.....	19,877,587	0	19,877,587	20,238,999
2503. Amounts receivable under high deductible policies.....	16,173,322	1,833,948	14,339,374	15,923,704
2598. Summary of remaining write-ins for Line 25 from overflow page.....	32,910,380	471,516	32,438,864	30,722,972
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	91,439,106	4,216,032	87,223,074	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 \$....1,282,830,594).....	7,471,271,987	7,493,585,203
2. Reinsurance payable on paid losses and loss adjustment expenses.....	238,581,532	277,503,506
3. Loss adjustment expenses.....	1,762,485,764	1,852,640,576
4. Commissions payable, contingent commissions and other similar charges.....	137,909,122	156,796,952
5. Other expenses (excluding taxes, licenses and fees).....	157,295,444	165,460,495
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	77,247,633	84,933,575
7.1 Current federal and foreign income taxes (including \$....(37,092,448) on realized capital gains (losses)).....	496,704	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 \$....237,481,595 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.....	2,420,580,671	2,317,727,202
10. Advance premium.....	59,589	5,946
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,260,429	11,529,201
12. Ceded reinsurance premiums payable (net of ceding commissions).....	93,824,650	71,065,977
13. Funds held by company under reinsurance treaties.....	861,757	1,586,007
14. Amounts withheld or retained by company for account of others.....	31,272,778	31,445,337
15. Remittances and items not allocated.....	15,446,894	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.....	105,111,974	73,190,892
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	70,718,446	78,829,059
20. Derivatives.....	0	0
21. Payable for securities.....	83,219,842	47,898,489
22. Payable for securities lending.....	125,399,144	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.....	46,911,926	42,131,487
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,881,200,684	12,923,140,386
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,881,200,684	12,923,140,386
29. Aggregate write-ins for special surplus funds.....	19,778,731	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).....	2,513,610,357	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).....	5,791,771,621	5,994,070,231
38. Totals (Page 2, Line 28, Col. 3).....	18,672,972,305	18,917,210,617

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	22,961,071	19,908,102
2503. Interest deposit liability.....	411,794	411,794
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(19,580,939)	(21,308,408)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	46,911,926	42,131,487
2901. Special surplus from retroactive reinsurance.....	18,778,731	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).....	19,778,731	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....433,065,491).....	505,206,044	650,250,126	846,162,523
1.2 Assumed..... (written \$.....3,920,352,563).....	3,807,282,790	3,716,473,197	4,981,957,850
1.3 Ceded..... (written \$.....381,654,456).....	440,818,730	575,725,028	748,555,287
1.4 Net..... (written \$.....3,971,763,599).....	3,871,670,104	3,790,998,295	5,079,565,087
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,991,778,237):			
2.1 Direct.....	143,990,944	219,714,872	231,757,854
2.2 Assumed.....	1,793,923,795	1,639,562,244	2,193,322,822
2.3 Ceded.....	96,940,274	88,783,597	80,668,263
2.4 Net.....	1,840,974,465	1,770,493,519	2,344,412,412
3. Loss adjustment expenses incurred.....	472,870,355	583,649,474	718,317,659
4. Other underwriting expenses incurred.....	1,206,979,572	1,158,617,674	1,553,207,380
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,520,824,392	3,512,760,667	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).....	350,845,713	278,237,628	463,627,636
INVESTMENT INCOME			
9. Net investment income earned.....	407,505,948	424,854,601	659,983,264
10. Net realized capital gains (losses) less capital gains tax of \$.....7,147,559.....	(6,021,607)	69,479,596	65,514,778
11. Net investment gain (loss) (Lines 9 + 10).....	401,484,341	494,334,198	725,498,043
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....2,106,184 amount charged off \$.....9,685,414).....	(7,579,230)	(8,852,429)	(11,236,267)
13. Finance and service charges not included in premiums.....	13,886,685	14,557,495	19,283,232
14. Aggregate write-ins for miscellaneous income.....	1,093,493	(2,942,960)	(2,855,323)
15. Total other income (Lines 12 through 14).....	7,400,948	2,762,107	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).....	759,731,002	775,333,932	1,194,317,321
17. Dividends to policyholders.....	6,033,822	5,472,156	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).....	753,697,180	769,861,776	1,186,517,001
19. Federal and foreign income taxes incurred.....	180,149,774	161,305,130	252,839,473
20. Net income (Line 18 minus Line 19) (to Line 22).....	573,547,406	608,556,647	933,677,528
CAPITAL AND SURPLUS ACCOUNT			
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).....	573,547,406	608,556,647	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 \$.....(52,296,846).....	124,872,235	290,510,469	283,461,008
25. Change in net unrealized foreign exchange capital gain (loss).....	(51,749,206)	(32,166,763)	(53,937,431)
26. Change in net deferred income tax.....	(29,242,312)	(33,488,209)	(32,140,036)
27. Change in nonadmitted assets.....	(29,726,733)	51,411,693	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.....	(790,000,000)	(788,800,000)	(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).....	(202,298,610)	96,163,703	79,372,948
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,791,771,621	6,010,860,986	5,994,070,231
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,812,642	(2,641,679)	(2,178,138)
1402. Other assets tri-party/tax credit bond income.....	79,669	3,460	25,536
1403. Change in COLI cash values.....	(107,192)	817,377	917,711
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(691,625)	(1,122,118)	(1,620,432)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,093,493	(2,942,960)	(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
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,899,686,588	3,794,542,457	5,019,861,357
2. Net investment income.....	483,793,396	499,091,438	751,662,886
3. Miscellaneous income.....	7,400,948	2,762,107	5,191,642
4. Total (Lines 1 through 3).....	4,390,880,932	4,296,396,002	5,776,715,885
5. Benefit and loss related payments.....	1,841,607,505	1,903,701,126	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.....	1,802,869,912	1,648,018,144	2,140,968,161
8. Dividends paid to policyholders.....	5,302,595	5,493,786	7,917,500
9. Federal and foreign income taxes paid (recovered) net of \$.....9,119,258 tax on capital gains (losses).....	223,355,713	167,670,678	269,094,352
10. Total (Lines 5 through 9).....	3,873,135,725	3,724,883,734	4,937,651,329
11. Net cash from operations (Line 4 minus Line 10).....	517,745,207	571,512,268	839,064,556
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,067,670,576	2,197,563,201	3,024,344,109
12.2 Stocks.....	308,957,303	35,880,900	292,119,786
12.3 Mortgage loans.....	0	1,000,000	1,000,000
12.4 Real estate.....	51,372,673	3,255,256	12,998,864
12.5 Other invested assets.....	81,216,145	208,141,569	253,944,999
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(59,045)	(28,931)	(35,889)
12.7 Miscellaneous proceeds.....	37,299,452	56,330,557	48,116,593
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,546,457,104	2,502,142,552	3,632,488,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,921,820,533	1,941,041,076	2,984,783,898
13.2 Stocks.....	35,904,044	42,130,240	79,450,007
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	112,469,467	15,361,803	19,200,730
13.5 Other invested assets.....	74,829,560	114,172,829	145,290,932
13.6 Miscellaneous applications.....	353,506	66,044,119	95,354,291
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,145,377,109	2,178,750,068	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).....	401,079,994	323,392,484	308,408,604
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	790,000,000	788,800,000	1,085,800,000
16.6 Other cash provided (applied).....	(2,416,268)	158,178,848	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).....	(792,416,268)	(630,621,152)	(945,183,695)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	126,408,933	264,283,600	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).....	647,462,967	583,048,170	521,054,034

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

20.0001	Exchange of stock.....	9,247,587	971,471	34,820,811
20.0002	Exchange of bonds.....	4,303,850	2,180,000	2,180,000
20.0003	Interest payment received in securities.....	1,121,380	1,014,567	1,399,388
20.0004	Bonds exchanged for stock.....	281,007	0	0
20.0005	Stock distributions from limited partnerships.....	278,479	364,138	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>September 30, 2015</u>	<u>December 31, 2014</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 573,547,406	\$ 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>\$ 573,547,406</u>	<u>\$ 933,677,528</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,791,771,621	\$ 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>\$ 5,791,771,621</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:

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 (SVO) are not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- (2) The following table provides 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

NOTES TO FINANCIAL STATEMENTS

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

Present value of cash flows is less than amortized cost	\$	-	\$	-	\$	-
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(OTTI recognized in the quarter ending September 30, 2015)

Present value of cash flows is less than amortized cost	\$	-	\$	-	\$	-
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Annual Aggregate Total: \$ 460

(3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

CUSIP	Amortized cost basis before other-than-temporary impairment	Present value of projected cash flows	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair Value	Impairment Quarter
36228FCL8	\$ 62,297	\$ 61,837	\$ 460	\$ 61,837	\$ 61,742	Q1 - 2015
Total:			<u>\$ 460</u>			

(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	\$ 356,723
	2. 12 Months or Longer	\$ 450,963
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 169,554,161
	2. 12 Months or Longer	\$ 28,540,647

(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:

- On August 4, 2015, the Company sold the North Building of its property located at 385 Washington Street, Saint Paul, MN. The real estate was sold to Ecolab Inc., resulting in a loss of \$6,212,341.
- During the quarter ending September 30, 2015, the Company has classified its property located at 55 North Arizona Place, Chandler, AZ as held for sale.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

- No significant change.
- Not applicable.
- 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.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

In June and September 2015, the Company received a return of capital in the amount of \$100 million and \$175 million, respectively, 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 September 30, 2015, the Company paid dividends totaling \$790 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
September 21, 2015	76	154	230

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 September 30, 2015:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 270,843,999	\$ -	\$ 270,843,999
Common stock				
Industrial and miscellaneous	351,025,939	-	1,567,427	352,593,366
Total securities at fair value	\$ 351,025,939	\$ 270,843,999	\$ 1,567,427	\$ 623,437,365

At September 30, 2015, the Company also holds Level 3 industrial and miscellaneous bonds and Level 3 non-redeemable preferred stock measured and reported at their 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):

Description	Beginning Balance at 6/30/2015	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2015
Bonds	\$ 700	\$ -	\$ (694)	\$ (23)	\$ 17	\$ -	\$ -	\$ -	\$ -	\$ -
Common stock	1,567,427	-	(112,571)	-	112,571	-	-	-	-	1,567,427
Total	\$ 1,568,127	\$ -	\$ (113,265)	\$ (23)	\$ 112,588	\$ -	\$ -	\$ -	\$ -	1,567,427

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

Also during the quarter, common stock previously held at Level 3 transferred out of Level 3 as observable market data became available.

- (3) Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of Level 3. Additionally, securities transfer between levels based on the availability of observable market data. In both cases, the Company recognizes these transfers at the end of the period.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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.

NOTES TO FINANCIAL STATEMENTS

(At September 30, 2015)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Cash equivalents	\$ 47,082,671	\$ 47,082,671	\$ -	\$ 47,082,671	\$ -	\$ -
Short term bonds	570,941,567	570,941,567	208,144,858	362,796,709	-	-
Long term bonds	10,526,156,317	10,217,618,572	641,149,142	9,859,686,724	25,320,451	-
Preferred stock	1,681,572	1,195,000	1,681,572	-	-	-
Common stock	352,593,366	352,593,366	351,025,939	-	1,567,427	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

(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 September 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

The Company's wholly-owned subsidiary, St. Paul Fire and Casualty Insurance Company (Fire and Casualty), is expected to merge into the Company effective January 1, 2016. Regulatory approval has been received from both the Company and Fire and Casualty's respective domiciliary state insurance department.

Note 22 – Events Subsequent

The Company had no material subsequent events through November 5, 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 September 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$97,736,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence (excluding asbestos and environmental), special property, homeowners, workers' compensation and private passenger auto liability lines. This favorable development was partially offset by unfavorable development for asbestos and environmental loss and loss adjustment expense reserves in the other liability – occurrence and products liability – occurrence lines.

The improvement in the other liability – occurrence line was driven primarily by better than expected loss experience in both primary and excess coverages for accident years 2005 through 2013 reflecting a more favorable legal environment than the Company previously expected. The improvement in the special property line was driven primarily by better than expected loss experience related to catastrophe losses for accident years 2011, 2012 and 2014 and non-catastrophe losses for accident years 2013 and 2014. The improvement in the homeowners line was driven primarily by better than expected loss experience for liability coverages and better than expected non-catastrophe losses for accident years 2011 through 2014. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2010 through 2014. These improvements were partially offset by unfavorable development in asbestos and environmental reserves in the other liability – occurrence and products liability – occurrence lines for "Prior" accident years.

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.

NOTES TO FINANCIAL STATEMENTS

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

In 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).

FINANCIAL10.1 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: \$ 19,793,03413. Amount of real estate and mortgages held in short-term investments: \$ 014.1 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	3,352,479,007
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,439,397	52,491,838
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,489,165,525	\$ 3,404,970,845
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: \$ 125,399,14416.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 125,399,14416.3 Total payable for securities lending reported on the liability page: \$ 125,399,14417. 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 & 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	38,598,774	38,598,774	0	0	219,144	219,144
Total	XXX	XXX	0	0	38,598,774	38,598,774	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
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
All Other Insurers						
00000.....	AA-3191190.....	HAMILTON RE LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
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.....	.....

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.....	764,884	2,057,194	6,558,730	3,396,033	44,171,966	55,779,313
2. Alaska.....	AK.....L.....	593,231	2,277,559	518,510	2,607,813	6,529,117	7,239,553
3. Arizona.....	AZ.....L.....	751,139	1,734,384	776,265	7,177,416	33,608,144	36,725,769
4. Arkansas.....	AR.....L.....	1,147,792	1,547,919	866,646	570,317	13,367,739	16,171,377
5. California.....	CA.....L.....	27,769,159	48,036,089	45,550,399	22,165,873	216,563,657	262,125,109
6. Colorado.....	CO.....L.....	11,047,223	12,717,919	2,874,113	7,697,943	59,829,049	64,789,168
7. Connecticut.....	CT.....L.....	1,039,215	4,055,697	1,067,274	1,618,635	37,093,759	41,689,823
8. Delaware.....	DE.....L.....	679,051	935,982	301,427	(74,551)	5,862,138	6,823,416
9. District of Columbia.....	DC.....L.....	480,078	840,656	800,769	745,096	10,344,012	13,045,099
10. Florida.....	FL.....L.....	17,171,255	25,859,160	12,426,552	12,690,520	78,866,818	84,034,505
11. Georgia.....	GA.....L.....	1,185,904	4,014,854	4,260,343	1,461,495	38,249,466	44,730,736
12. Hawaii.....	HI.....L.....	174,722	604,472	238,434	323,833	6,636,124	6,253,290
13. Idaho.....	ID.....L.....	138,745	291,888	80,928	108,709	2,479,970	2,997,576
14. Illinois.....	IL.....L.....	3,125,584	13,311,399	11,956,684	14,444,408	144,745,927	159,271,816
15. Indiana.....	IN.....L.....	1,300,064	3,473,397	830,461	913,600	22,948,316	26,806,131
16. Iowa.....	IA.....L.....	756,511	2,712,371	767,968	2,090,834	26,436,339	26,023,467
17. Kansas.....	KS.....L.....	9,278,017	11,427,673	1,641,014	1,064,801	33,986,980	36,702,991
18. Kentucky.....	KY.....L.....	1,795,069	1,804,198	581,915	570,885	19,211,341	22,982,722
19. Louisiana.....	LA.....L.....	14,490,654	17,828,553	10,168,738	12,025,840	59,211,130	67,849,747
20. Maine.....	ME.....L.....	63,031	238,243	661,614	169,785	2,924,271	4,295,338
21. Maryland.....	MD.....L.....	1,525,758	3,356,536	3,131,317	3,950,109	45,206,556	47,994,882
22. Massachusetts.....	MA.....L.....	1,293,762	3,523,112	2,782,867	2,615,758	96,264,464	100,959,626
23. Michigan.....	MI.....L.....	2,666,859	5,401,713	2,986,296	2,497,454	50,958,454	76,050,518
24. Minnesota.....	MN.....L.....	1,305,030	4,108,940	2,568,851	5,630,550	74,074,534	81,776,585
25. Mississippi.....	MS.....L.....	2,615,241	4,098,223	18,175,590	20,888,152	19,018,058	24,099,633
26. Missouri.....	MO.....L.....	693,293	2,270,272	5,933,345	3,928,998	41,561,981	52,482,163
27. Montana.....	MT.....L.....	4,270,848	3,823,617	3,163,901	3,267,129	8,487,892	10,660,285
28. Nebraska.....	NE.....L.....	377,838	1,109,852	2,705,701	1,517,962	17,292,993	20,131,086
29. Nevada.....	NV.....L.....	998,438	1,874,238	1,486,389	3,914,921	20,625,929	31,032,314
30. New Hampshire.....	NH.....L.....	753,784	743,885	181,231	318,420	11,009,962	12,156,146
31. New Jersey.....	NJ.....L.....	1,853,737	6,912,488	30,004,643	9,761,048	76,595,176	109,026,149
32. New Mexico.....	NM.....L.....	19,915,525	21,329,746	12,866,173	15,307,275	45,840,536	40,437,275
33. New York.....	NY.....L.....	33,527,668	40,057,131	37,042,456	34,267,496	251,416,680	282,487,836
34. North Carolina.....	NC.....L.....	526,499	1,957,325	2,479,732	3,537,354	27,736,247	33,621,949
35. North Dakota.....	ND.....L.....	15,709,208	15,064,299	3,522,104	6,501,542	26,190,863	18,318,768
36. Ohio.....	OH.....L.....	7,520,202	8,613,075	7,615,673	2,381,494	44,520,317	56,544,414
37. Oklahoma.....	OK.....L.....	13,343,445	14,381,569	5,103,442	8,302,926	40,920,301	40,421,331
38. Oregon.....	OR.....L.....	632,770	1,179,078	738,413	9,272,997	10,217,256	10,955,591
39. Pennsylvania.....	PA.....L.....	13,509,809	18,876,283	7,961,282	11,611,316	104,638,843	138,232,310
40. Rhode Island.....	RI.....L.....	266,326	984,065	626,609	87,057	16,144,511	16,763,839
41. South Carolina.....	SC.....L.....	378,939	1,302,991	1,361,564	170,339	16,176,112	18,396,009
42. South Dakota.....	SD.....L.....	427,381	614,451	409,486	396,835	10,380,238	12,983,907
43. Tennessee.....	TN.....L.....	1,520,599	2,495,565	1,232,258	1,146,911	37,187,001	41,077,770
44. Texas.....	TX.....L.....	100,034,676	120,101,288	52,673,189	60,436,171	311,908,018	368,791,312
45. Utah.....	UT.....L.....	2,062,882	3,170,189	1,922,703	2,175,199	13,729,999	18,050,470
46. Vermont.....	VT.....L.....	161,366	574,763	666,859	187,280	4,383,863	4,740,024
47. Virginia.....	VA.....L.....	4,648,127	5,852,761	2,488,644	1,852,828	35,785,514	40,765,296
48. Washington.....	WA.....L.....	976,027	2,222,147	2,210,308	6,616,506	31,517,530	36,826,254
49. West Virginia.....	WV.....L.....	9,976,692	9,126,542	2,323,985	1,103,003	19,522,439	21,584,002
50. Wisconsin.....	WI.....L.....	1,168,879	4,006,812	16,880,447	6,594,691	45,661,759	51,939,503
51. Wyoming.....	WY.....L.....	11,957,527	13,162,071	3,997,454	1,755,086	23,041,594	24,179,624
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	1,450	1,400	0	0	8,157	7,810
54. Puerto Rico.....	PR.....L.....	90,157	102,080	126,000	356,250	1,335,163	2,074,106
55. US Virgin Islands.....	VI.....L.....	34,919	5,083	686,481	58,427	279,295	471,078
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....L.....	80,931,037	99,805,467	58,910,801	77,978,527	258,991,490	280,464,552
58. Aggregate Other Alien.....	OT.....XXX.....	1,637,466	2,790,962	3,583,009	4,639,951	16,037,739	19,826,739
59. Totals.....	(a).....54.....	433,065,491	580,769,627	403,477,985	406,797,248	2,717,733,727	3,132,668,101

DETAILS OF WRITE-INS

58001. BMU Bermuda.....	XXX.....	1,129,037	1,185,059	67,552	0	0	4,271,140
58002. Other Alien Combined.....	XXX.....	294,164	1,159,804	1,070,651	1,970,677	12,396,480	10,154,583
58003. CYM Cayman Islands.....	XXX.....	98,435	29,192	0	0	647	647
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	115,829	416,907	2,444,805	2,669,274	3,640,612	5,400,369
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	1,637,466	2,790,962	3,583,009	4,639,951	16,037,739	19,826,739

(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	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. SPFM 101 Lincoln Centre 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

Notes:

* Denotes affiliated insurer

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

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

Travelers Brazil Acquisition LLC	Delaware	47-2215437	TINDY Foreign, Inc	Delaware	20-4403403
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
J. Malucelli Resseguradora S.A. *	Brazil		Travelers Distribution Alliance, Inc.	Delaware	62-1657094
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Seguradora S.A. *	Brazil		Tiercel, LLC	Delaware	06-0566050
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Redstart, LLC	Delaware	06-0566050
J. Malucelli Seguros S.A. *	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Latam, S.A. (49.5%)	Brazil		The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Travelers Seguros S.A. (51%) *	Colombia		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			

Notes:

* Denotes affiliated insurer

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	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.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	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	0	0		SPFM 101 Lincoln Centre LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	0
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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	AA-1121375..				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
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....

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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..					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					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.....	00000..		0.....	0.....		JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	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.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	43117...	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819...	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015...	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987...	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031...	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623...	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666...	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682...	06-0336212..				The Travelers Indemnity Company of Connecticut..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674...	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850...	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188...	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282...	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998...	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262...	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0109.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity													
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers													

Q12.5

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.....	36,107,832	18,864,906	52.2	16.6
2. Allied lines.....	9,000,801	2,015,738	22.4	20.7
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	1,425,287	(773,913)	(54.3)	137.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	17,765,638	(834,281)	(4.7)	28.5
9. Inland marine.....	25,976,128	4,664,077	18.0	48.3
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(103,166)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(2,158,204)	0.0	0.0
12. Earthquake.....	464,152	199,820	43.1	35.6
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.....	14,635	(15,959)	(109.0)	(1,024.8)
16. Workers' compensation.....	333,286	(13,529,927)	(4,059.6)	1,073.2
17.1. Other liability-occurrence.....	241,767,461	61,011,189	25.2	35.4
17.2. Other liability-claims made.....	26,377,912	(5,453,791)	(20.7)	24.4
17.3. Excess workers' compensation.....	0	(381,108)	0.0	0.0
18.1. Products liability-occurrence.....	41,115,568	47,319,631	115.1	37.6
18.2. Products liability-claims made.....	1,252,810	241,283	19.3	(33.3)
19.1, 19.2. Private passenger auto liability.....	0	(146)	0.0	0.0
19.3, 19.4. Commercial auto liability.....	69,537,024	29,741,987	42.8	54.5
21. Auto physical damage.....	21,085,459	14,510,913	68.8	55.8
22. Aircraft (all perils).....	0	(61,166)	0.0	0.0
23. Fidelity.....	8,354,046	(1,863,036)	(22.3)	48.0
24. Surety.....	802,882	(11,210,506)	(1,396.3)	(2,173.6)
26. Burglary and theft.....	315,133	76,752	24.4	(64.4)
27. Boiler and machinery.....	1,494,726	615,666	41.2	23.3
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.....	2,015,265	1,114,188	55.3	35.4
35. Totals.....	505,206,044	143,990,944	28.5	33.8
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	2,015,265	1,114,188	55.3	35.4
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).....	2,015,265	1,114,188	55.3	35.4

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	8,515,965	33,131,554	40,424,014
2. Allied lines.....	2,355,895	8,147,438	9,558,664
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	469,154	1,371,081	1,145,048
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,912,570	10,845,341	25,952,616
9. Inland marine.....	8,822,268	26,861,612	26,018,023
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.....	132,873	429,314	563,158
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	8,749	25,723
16. Workers' compensation.....	(26,341)	331,286	715,070
17.1. Other liability-occurrence.....	60,337,575	203,254,835	305,344,485
17.2. Other liability-claims made.....	5,792,911	19,409,250	23,918,724
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	10,284,929	35,206,519	39,316,865
18.2. Products liability-claims made.....	44,898	867,091	1,729,922
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	22,552,485	66,936,090	69,501,447
21. Auto physical damage.....	6,551,620	20,197,900	22,090,977
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	1,279,458	3,424,000	10,536,945
24. Surety.....	508,039	907,295	1,508,073
26. Burglary and theft.....	39,216	168,302	302,653
27. Boiler and machinery.....	389,607	1,310,496	1,702,719
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	257,339	414,501
35. Totals.....	129,963,121	433,065,491	580,769,627
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	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).....	0	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	603,009	198,801	801,810	2,387,648	40,501	2,858,214	5,286,363	220,751	(262,087)	(41,336)
2. 2013.....	528,282	770,223	1,298,505	230,507	20,358	250,865	430,452	21,001	561,192	1,012,645	132,678	(167,672)	(34,995)
3. Subtotals 2013 + Prior.....	3,298,189	4,129,826	7,428,014	833,517	219,159	1,052,675	2,818,101	61,502	3,419,406	6,299,009	353,428	(429,759)	(76,330)
4. 2014.....	621,769	1,296,442	1,918,211	423,402	78,608	502,010	484,147	54,753	855,896	1,394,796	285,780	(307,185)	(21,406)
5. Subtotals 2014 + Prior.....	3,919,958	5,426,268	9,346,226	1,256,918	297,767	1,554,685	3,302,248	116,255	4,275,302	7,693,805	639,208	(736,944)	(97,736)
6. 2015.....	XXX	XXX	XXX	XXX	871,628	871,628	XXX	493,634	1,046,320	1,539,953	XXX	XXX	XXX
7. Totals.....	3,919,958	5,426,268	9,346,226	1,256,918	1,169,394	2,426,313	3,302,248	609,888	5,321,622	9,233,758	639,208	(736,944)	(97,736)
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. ....16.3 %	2. ....(13.6)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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. Equities and deposits in pools and associations.....	13,976,490	0	13,976,490	19,555,138
2505. State surcharges receivable.....	11,174,852	0	11,174,852	11,746,108
2506. Other assets.....	4,205,007	0	4,205,007	3,655,473
2507. Assumed reinsurance receivable and payable.....	1,540,151	0	1,540,151	(55,647)
2508. Other assets tri-party/tax credit bonds.....	941,263	0	941,263	1,107,157
2509. Suspense, undistributed payments.....	433,608	0	433,608	(5,410,987)
2510. Ceded deposit asset.....	167,493	0	167,493	125,730
2511. Other assets nonadmitted.....	471,516	471,516	0	0
2597. Summary of remaining write-ins for Line 25.....	32,910,380	471,516	32,438,864	30,722,972

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed.....	303,441	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.....	(19,282,615)	(21,670,914)
2597. Summary of remaining write-ins for Line 25.....	(19,580,939)	(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.....	(239,723)	(194,885)	(258,603)
1405. Retroactive reinsurance gain/loss.....	(451,903)	(927,232)	(1,361,830)
1497. Summary of remaining write-ins for Line 14.....	(691,625)	(1,122,118)	(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	45,730	85,584	275,000	(2,449)	.0	267,738
58005. SGP Singapore.....	XXX	32,926	675	53,939	1,796,127	206,916	626,798
58006. NLD Netherlands.....	XXX	14,193	3,832	.0	.0	.0	.0
58007. ISR Israel.....	XXX	8,948	.0	.0	.0	.0	.0
58008. GBR United Kingdom.....	XXX	8,395	22,080	475,454	472,911	1,719,066	2,530,153
58009. MEX Mexico.....	XXX	5,885	55,818	(2,000)	(5,652)	5,320	.0
58010. JPN Japan.....	XXX	5,304	5,520	.0	.0	.0	.0
58011. DEU Germany.....	XXX	3,226	3,883	.0	.0	.0	.0
58012. DNK Denmark.....	XXX	2,300	2,550	30,000	.0	170,000	.0
58013. HKG Hong Kong, Special Adminis	XXX	1,912	4,572	5,820	38,551	.0	.0
58014. IRL Ireland.....	XXX	1,394	1,056	.0	.0	87,032	122,444
58015. TWN Taiwan, Republic of China.	XXX	1,262	2,255	.0	.0	.0	.0
58016. CHL Chile.....	XXX	1,058	687	.0	304,000	396,000	396,000
58017. ECU Ecuador.....	XXX	1,003	.66	.0	.0	.0	.0
58018. BGR Bulgaria.....	XXX	761	801	.0	.0	.0	.0
58019. KOR Korea, Republic of.....	XXX	760	2,007	.0	.0	.0	.0
58020. RUS Russian Federation.....	XXX	405	7,650	.0	.0	.0	.0
58021. PAN Panama.....	XXX	337	226	.0	.0	.0	.0
58022. BRA Brazil.....	XXX	247	3,631	.0	.0	395,000	395,000
58023. MOZ Mozambique.....	XXX	224	3,845	.0	.0	.0	.0
58024. CHE Switzerland.....	XXX	213	.0	.0	.0	.0	.0
58025. BRB Barbados.....	XXX	.0	.0	.0	.0	52,255	150,000
58026. HUN Hungary.....	XXX	.0	.0	.0	.0	50,000	50,000
58027. JAM Jamaica.....	XXX	.0	.0	.0	.0	43,641	54,500
58028. NER Niger.....	XXX	.0	.0	.0	55,000	.1	.0
58029. IND India.....	XXX	.0	18,523	.0	.0	.0	35,266
58030. POL Poland.....	XXX	.0	14,611	.0	.0	.0	.0
58031. ARE United Arab Emirates.....	XXX	.0	13,585	.0	.0	.0	.0
58032. IDN Indonesia.....	XXX	.0	13,560	.0	.0	.0	.0
58033. AUT Austria.....	XXX	.0	12,000	.0	.0	.0	.0
58034. THA Thailand.....	XXX	.0	4,881	.0	.0	.0	.0
58035. NIC Nicaragua.....	XXX	.0	3,614	.0	.0	.0	.0
58036. MYS Malaysia.....	XXX	.0	3,135	.0	.0	.0	.0
58037. TUR Turkey.....	XXX	.0	2,626	.0	.0	.0	.0
58038. IRQ Iraq.....	XXX	.0	1,321	.0	.0	.0	.0
58039. LIE Liechtenstein.....	XXX	.0	869	.0	.0	.0	.0
58040. ROU Romania.....	XXX	.0	732	.0	.0	.0	.0
58041. PHL Philippines.....	XXX	.0	500	.0	.0	.0	.0
58042. NOR Norway.....	XXX	.0	300	.0	.0	.0	.0
58043. ITA Italy.....	XXX	.0	100	.0	.0	.0	.0
58044. PAK Pakistan.....	XXX	.0	.78	.0	.0	.0	.0
58045. ESP Spain.....	XXX	.0	.57	.0	.0	.0	.0
58046. SWE Sweden.....	XXX	.0	.49	.0	.0	.0	.0
58047. BEL Belgium.....	XXX	.0	.43	.0	.0	.0	.0
58048. URY Uruguay.....	XXX	.0	.38	.0	.0	.0	.0
58049. NGA Nigeria.....	XXX	.0	.15	.0	.0	.0	.0
58050. KAZ Kazakhstan.....	XXX	.0	.13	.0	.0	.0	.0
58051. GNQ Equatorial Guinea.....	XXX	.0	.5	.0	.0	.0	.0
58052. TUN Tunisia.....	XXX	.0	.0	.0	.0	.0	63,000
58053. HND Honduras.....	XXX	.0	.0	.0	.0	.0	5,000
58054. TTO Trinidad and Tobago.....	XXX	(27)	.94	3,923	.0	.0	.0
58055. VEN Venezuela (Bolivarian Reput	XXX	(27)	403	.0	.0	.0	.0
58056. TCA Turks and Caicos Islands ...	XXX	(27)	.66	.0	.0	.0	.0
58057. PER Peru.....	XXX	(53)	226	.0	.0	.0	.0
58058. DOM Dominican Republic.....	XXX	(60)	146	.0	.0	.0	.0
58059. AFG Afghanistan.....	XXX	(81)	.0	29,630	183,395	57,500	82,850
58060. COL Colombia.....	XXX	(120)	767	.0	.0	.0	.0
58061. FRA France.....	XXX	(530)	.887	1,026	(195,510)	215,000	269,578
58062. CHN China.....	XXX	(1,864)	110,252	.0	22,901	143,421	229,833
58063. AUS Australia.....	XXX	(17,866)	6,673	1,572,014	.0	99,460	122,209
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	115,829	416,907	2,444,805	2,669,274	3,640,612	5,400,369

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.....	99,960,591	0
2.2 Additional investment made after acquisition.....	12,508,876	19,200,730
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	1,309,692	3,704,867
5. Deduct amounts received on disposals.....	51,372,673	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.....	1,620,870	0
8. Deduct current year's depreciation.....	24,144,524	32,971,139
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	800,919,610	764,278,518
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	800,919,610	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.....	70,708,577	136,144,762
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,111	18,706
5. Unrealized valuation increase (decrease).....	4,147,572	43,172,843
6. Total gain (loss) on disposals.....	110,249	91,096,940
7. Deduct amounts received on disposals.....	81,216,145	253,944,999
8. Deduct amortization of premium and depreciation.....	16,247	20,038
9. Total foreign exchange change in book/adjusted carrying value.....	(2,088,182)	(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).....	872,602,528	877,496,524
12. Deduct total nonadmitted amounts.....	42,623,072	37,962,828
13. Statement value at end of current period (Line 11 minus Line 12).....	829,979,456	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.....	1,957,724,576	3,064,233,906
3. Accrual of discount.....	6,286,306	10,197,120
4. Unrealized valuation increase (decrease).....	68,488,271	296,482,797
5. Total gain (loss) on disposals.....	11,653,019	27,230,259
6. Deduct consideration for bonds and stocks disposed of.....	2,376,627,850	3,347,351,416
7. Deduct amortization of premium.....	44,315,014	61,421,267
8. Total foreign exchange change in book/adjusted carrying value.....	(17,783,763)	(2,064,519)
9. Deduct current year's other than temporary impairment recognized.....	9,819,259	6,208,461
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,923,885,945	14,328,279,659
11. Deduct total nonadmitted amounts.....	11,733,423	11,633,655
12. Statement value at end of current period (Line 10 minus Line 11).....	13,912,152,522	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
BONDS								
1. NAIC 1 (a).....	8,815,371,759	2,080,131,334	1,768,166,774	(19,807,808)	8,996,263,416	8,815,371,759	9,107,528,512	9,239,887,240
2. NAIC 2 (a).....	1,193,787,318	112,904,818	29,658,847	7,600,407	1,141,622,415	1,193,787,318	1,284,633,696	1,120,294,863
3. NAIC 3 (a).....	349,502,903	0	18,320,936	(23,531,555)	384,098,491	349,502,903	307,650,412	365,459,669
4. NAIC 4 (a).....	118,091,373	0	12,813,203	9,685,536	134,072,630	118,091,373	114,963,706	146,074,099
5. NAIC 5 (a).....	14,101,114	0	187,630	1,940,125	22,126,053	14,101,114	15,853,609	15,343,937
6. NAIC 6 (a).....	5,124,368	0	167,972	56,480	5,633,115	5,124,368	5,012,876	6,182,715
7. Total Bonds.....	10,495,978,836	2,193,036,152	1,829,315,361	(24,056,816)	10,683,816,118	10,495,978,836	10,835,642,811	10,893,242,521
PREFERRED STOCK								
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	1,195,000	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	1,195,000	1,195,000
15. Total Bonds and Preferred Stock.....	10,497,173,836	2,193,036,152	1,829,315,361	(24,056,816)	10,685,011,118	10,497,173,836	10,836,837,811	10,894,437,521

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

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....570,941,567	.....XXX.....	.....570,950,268	.....128,491	.....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.....	.....3,364,445,329	.....4,454,549,348
3. Accrual of discount.....	.....24,191	.....37,749
4. Unrealized valuation increase (decrease).....	.....30	.....(37)
5. Total gain (loss) on disposals.....	.....2,681	.....(446)
6. Deduct consideration received on disposals.....	.....3,262,310,892	.....4,235,446,094
7. Deduct amortization of premium.....	.....10,212	.....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).....	.....570,941,567	.....468,790,440
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....570,941,567	.....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.....	248,980,785	317,173,373
3. Accrual of discount.....	237,950	269,629
4. Unrealized valuation increase (decrease).....	(60,483)	147,585
5. Total gain (loss) on disposals.....	(42)	(589)
6. Deduct consideration received on disposals.....	223,174,242	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).....	47,082,671	21,098,703
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	47,082,671	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 Les Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other real estate prooperties.....					.....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	.....732,145
.....					.....0	.....0	.....0	.....0
37 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN.....	...12/31/1990	Various.....	.....0	.....0	.....0	.....617,321
.....					.....0	.....0	.....0	.....0
6 warehouses and land located at.....					.....0	.....0	.....0	.....0
Hawthorne Business Center.....	Los Angeles.....	CA.....	...12/31/1990	Various.....	.....0	.....0	.....0	.....61,160
.....					.....0	.....0	.....0	.....0
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	.....1,031,779
.....					.....0	.....0	.....0	.....0
9 warehouses and land located at.....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	...03/18/1994	Various.....	.....0	.....0	.....0	.....331,213
.....					.....0	.....0	.....0	.....0
8 warehouses and land located at.....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN.....	...12/10/1996	Various.....	.....0	.....0	.....0	.....24,996
.....					.....0	.....0	.....0	.....0
14 warehouses and land located at.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	...12/20/1996	Various.....	.....0	.....0	.....0	.....79,775
.....					.....0	.....0	.....0	.....0
9 warehouses and land located at.....					.....0	.....0	.....0	.....0
4601 South Plinmount.....	Houston.....	TX.....	...02/20/1997	Various.....	.....0	.....0	.....0	.....67,482
.....					.....0	.....0	.....0	.....0
12 warehouses and land located at.....					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA.....	...06/15/1998	Various.....	.....0	.....0	.....0	.....70,968
.....					.....0	.....0	.....0	.....0
1520 Broadmoor Blvd.....	Buford.....	GA.....	...08/31/1998	Various.....	.....0	.....0	.....0	.....9,093
.....					.....0	.....0	.....0	.....0
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL.....	...03/22/2004	Various.....	.....0	.....0	.....0	.....126,518
.....					.....0	.....0	.....0	.....0
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	.....31,563
.....					.....0	.....0	.....0	.....0
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA.....	...05/30/2013	Varopis.....	.....0	.....0	.....0	.....42,135
.....					.....0	.....0	.....0	.....0
55 North Arizona Place.....	Chandler.....	AZ.....	...11/1/2011	Various.....	.....0	.....0	.....0	.....(3,995)
.....					.....0	.....0	.....0	.....0

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	12,308
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	0	0	0	507,386
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998	Various.....	0	0	0	528,016
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999	Various.....	0	0	0	81,278
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007	Various.....	0	0	0	63,572
10303 & 10333 East Dry Creek Road.....	Englewood.....	CO.....	10/10/2013	Various.....	0	0	0	168,601
7045 College Boulevard.....	Overland Park.....	KS.....	08/05/2015	UUG Office Building LLC.....	42,002,035	0	42,002,035	0
0199999. Totals.....					42,002,035	0	42,002,035	4,583,314
0399999. Totals.....					42,002,035	0	42,002,035	4,583,314

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.							
Office Building Located at:					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
385 Washington Street.....	Saint Paul.....	MN.....	08/04/2015	Ecolab Inc.....	106,178,881	0	43,666,125	1,129,052	0	0	(1,129,052)	0	42,537,073	36,324,732	0	(6,212,341)	(6,212,341)	4,429,161	4,248,621
Commercial Industrial Properties.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Land located at:					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/21/2015	Buford Logistics Center Bldg A & B Venture, LLC.....	1,745,923	0	1,745,923	0	0	0	0	0	1,745,923	5,277,530	0	3,531,607	3,531,607	0	0
Commercial Office Properties.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Buildings and land located at:					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
706 & 730 2nd Avenue South.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
733 Marquette Avenue and.....					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
109 South 7th Street.....	Minneapolis.....	MN.....	09/08/2015	Written Off.....	(214,517)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2401 W. Peoria Ave.....	Phoenix.....	AZ.....	09/30/2015	Written Off.....	(32,723)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals.....					107,677,564	0	45,412,048	1,129,052	0	0	(1,129,052)	0	44,282,996	41,602,262	0	(2,680,734)	(2,680,734)	4,429,161	4,248,621
0399999. Totals.....					107,677,564	0	45,412,048	1,129,052	0	0	(1,129,052)	0	44,282,996	41,602,262	0	(2,680,734)	(2,680,734)	4,429,161	4,248,621

QE01.1

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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	2	0	23,900	0	1,109,950	9.2
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		11/29/2012....	2	0	164,651	0	7,366,971	4.8
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	2	0	2,944	0	304,622	9.2
1399999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	191,496	0	8,781,544	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Bacchus Capital, L.P.....	New York.....	NY.....	Bacchus Capital.....		01/18/2008....	3	0	83,280	0	325,520	11.9
	CapGen Financial Group LP.....	New York.....	NY.....	CapGen Financial Group.....		03/27/2008....	3	0	178,203	0	1,311,041	6.0
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	The Carlyle Group.....		02/01/2007....	3	0	(2,147)	0	1,867,953	0.2
	Carlyle Partners V, L.P.....	Washington.....	DC.....	The Carlyle Group.....		05/30/2007....	3	0	137,719	0	3,893,174	0.1
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	The Carlyle Group.....		12/21/2012....	3	0	616,558	0	12,811,302	0.2
	Element Partners II, L.P.....	Radnor.....	PA.....	Element Venture Partners.....		04/25/2008....	1	0	534,000	0	1,966,381	2.4
	Eureka II, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2007....	3	0	102,757	0	1,965,601	7.3
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA.....	Friedman Fleischer & Lowe.....		08/13/2007....	3	0	83,267	0	3,001,800	2.1
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		02/22/2008....	3	0	138,766	0	800,022	12.1
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA.....	Hellman & Friedman LLC.....		07/21/2009....	3	0	37,376	0	2,600,126	0.2
	JFL Equity Investors III, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		09/30/2010....	3	0	2,447,347	0	5,327,447	5.3
	MTS Health Investors II, L.P.....	New York.....	NY.....	MTS Partners.....		08/17/2007....	3	0	4,685	0	1,028,166	10.2
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Neuberger Berman Investment Management.....		04/30/2008....	3	0	41,807	0	2,441,709	1.0
	Onex Partners III LP.....	Toronto.....	CAN.....	Onex Partners.....		09/30/2009....	3	0	4,831	0	1,040,687	0.3
	Split Rock Partners II, LP.....	Minneapolis.....	MN.....	Split Rock Partners Management, LLC.....		05/01/2008....	1	0	2,016,667	0	1,564,582	8.1
	Trident IV, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		04/12/2007....	3	0	39,956	0	2,084,922	0.8
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		05/29/2007....	3	0	46,154	0	1,041,761	4.2
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	6,511,224	0	45,072,191	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	747 Third LLC.....	New York.....	NY.....	747 Third LLC.....		02/08/1995....	0	0	445,867	0	0	50.0
	777 Third LLC.....	New York.....	NY.....	777 Third LLC.....		02/08/1995....	0	0	152,743	0	0	49.5
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE.....	Carlyle Realty VII, L.L.C.....		05/01/2015....	0	0	2,665,055	0	19,406,239	0.7
	CWSP-I, LLC.....	Phoenix.....	AZ.....	Crown West.....		04/01/2004....	0	0	100,000	0	0	50.0
	Madison Ave LLC.....	New York.....	NY.....	Madison Ave LLC.....		02/08/1995....	0	0	1,240,250	0	0	50.0
1799999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	4,603,915	0	19,406,239	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA.....	ArcLight Capital Partners.....		07/29/2011....	0	0	1,205,692	0	3,344,087	0.4
	Content Partners Fund 3 LP.....	Los Angeles.....	CA.....	Content Partners.....		04/10/2014....	0	0	2,024,462	0	25,994,534	12.7
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX.....	EnCap Investments.....		12/19/2012....	0	0	1,681,495	0	10,751,568	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	114,464	0	1,116,989	0.6
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX.....	EnCap Investments.....		01/31/2011....	0	0	80,094	0	2,199,632	0.3
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments.....		03/05/2015....	0	0	152,962	0	23,917,980	0.4
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		05/07/2012....	0	0	847,840	0	10,116,080	1.1
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX.....	EnCap Investments.....		04/09/2014....	0	0	231,933	0	18,871,040	0.7
	Energy Spectrum Partners V LP.....	Dallas.....	TX.....	Energy Spectrum Capital.....		09/30/2007....	0	0	35,296	0	1,931,351	2.8
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY.....	Goldentree Asset Management.....		07/06/2010....	0	0	150,000	0	1,450,000	11.2
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	0	0	292,378	0	4,212,591	3.1
	JLL Partners Fund VI, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	0	0	461,892	0	6,333,124	2.7

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014	0	0	93,750	0	15,445,474	1.8
	Natural Gas Partners IX, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	143,210	0	501,715	0.5
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011	0	0	1,101,505	0	4,665,379	0.8
	SFC Energy Partners I-A, L.P.	Denver	CO	SFC Energy Partners		09/10/2007	0	0	240,964	0	395,571	4.8
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	526,017	0	10,793,029	3.4
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	458,671	0	2,522,598	0.8
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008	0	0	24,138	0	2,689,428	1.1
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	251,784	0	6,583,498	5.1
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	488,254	0	16,779,108	2.3
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	506,126	0	4,481,688	3.3
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	2,428,469	0	4,210,028	1.2
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	13,517,061	0	179,306,492	XXX
4499999. Subtotal - Unaffiliated								0	24,823,696	0	252,566,466	XXX
4699999. Totals								0	24,823,696	0	252,566,466	XXX

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/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
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	09/30/2015	697,733	0	0	0	0	0	0	697,733	697,733	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Distribution	12/29/2003	07/31/2015	39,950	0	0	0	0	0	0	39,950	39,950	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	0	0	0	0	0	737,683	737,683	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	09/10/2015	1,884,234	0	0	0	0	0	0	1,884,234	1,884,234	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	08/31/2015	546,487	0	0	0	0	0	0	546,487	546,487	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	08/31/2015	742,907	0	0	0	0	0	0	742,907	742,907	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	07/23/2015	93,844	0	0	0	0	0	0	93,844	93,844	0	0	0	0
	Century Capital Partners III, L.P.	Boston	MA	Distribution	09/30/2002	07/29/2015	10,551	0	0	0	0	0	0	10,551	10,551	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	07/29/2015	71,412	0	0	0	0	0	0	71,412	71,412	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	07/23/2015	19,853	0	0	0	0	0	0	19,853	19,853	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	08/11/2015	1,561,047	0	0	0	0	0	0	1,561,047	1,561,047	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	09/22/2015	556,240	0	0	0	0	0	0	556,240	556,240	0	0	0	0
	Split Rock Partners II, L.P.	Minneapolis	MN	Distribution	05/01/2008	09/21/2015	1,123,292	0	0	0	0	0	0	1,123,292	1,123,292	0	0	0	0
	Split Rock Partners, LP	Minneapolis	MN	Distribution	04/28/2005	09/21/2015	61,294	0	0	0	0	0	0	61,294	61,294	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	08/11/2015	611,057	0	0	0	0	0	0	611,057	611,057	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	09/17/2015	4,563,842	0	0	0	0	0	0	4,563,842	4,563,842	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	0	0	0	0	0	11,846,060	11,846,060	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	09/29/2015	.....626,745	......0	......0	......0	......0	......0	......0	.....626,745	.....626,745	......0	......0	......0	......0
	BPG Investment Partnership VIII.....	Philadelphia.....	PA...	Distribution.....	08/18/2007	09/30/2015	.....3,766,490	......0	......0	......0	......0	......0	......0	.....3,766,490	.....3,766,490	......0	......0	......0	......0
	Miller Global Fund VI LLC.....	Denver.....	CO...	Distribution.....	02/29/2008	09/30/2015	.....276,757	......0	......0	......0	......0	......0	......0	.....276,757	.....276,757	......0	......0	......0	......0
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA...	Distribution.....	03/30/2007	09/30/2015	.....1,978,892	......0	......0	......0	......0	......0	......0	.....1,978,892	.....1,978,892	......0	......0	......0	......0
	Thayer Hotel Investors Trust IV.....	Annapolis.....	MD...	Distribution.....	10/01/2004	09/29/2015	.....2,519,586	......0	......0	......0	......0	......0	......0	.....2,519,586	.....2,519,586	......0	......0	......0	......0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....9,168,470	......0	......0	......0	......0	......0	......0	.....9,168,470	.....9,168,470	......0	......0	......0	......0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX...	Distribution.....	12/19/2012	09/04/2015	.....483,999	......0	......0	......0	......0	......0	......0	.....483,999	.....483,999	......0	......0	......0	......0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	07/30/2015	.....(24,335)	......0	......0	......0	......0	......0	......0	.....(24,335)	.....(24,335)	......0	......0	......0	......0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	Distribution.....	07/31/2007	09/16/2015	.....340,799	......0	......0	......0	......0	......0	......0	.....340,799	.....340,799	......0	......0	......0	......0
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	Distribution.....	01/31/2011	09/09/2015	.....286,088	......0	......0	......0	......0	......0	......0	.....286,088	.....286,088	......0	......0	......0	......0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	08/28/2015	.....299,916	......0	......0	......0	......0	......0	......0	.....299,916	.....299,916	......0	......0	......0	......0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Distribution.....	03/03/2014	08/31/2015	.....218,267	......0	......0	......0	......0	......0	......0	.....218,267	.....218,267	......0	......0	......0	......0
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA...	Distribution.....	05/15/2007	09/15/2015	.....942,090	......0	......0	......0	......0	......0	......0	.....942,090	.....942,090	......0	......0	......0	......0
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Distribution.....	10/12/2011	09/30/2015	.....298,162	......0	......0	......0	......0	......0	......0	.....298,162	.....298,162	......0	......0	......0	......0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	09/29/2015	.....332,972	......0	......0	......0	......0	......0	......0	.....332,972	.....332,972	......0	......0	......0	......0
	Yorktown Energy Partners X, L.P.....	New York.....	NY...	Distribution.....	05/17/2013	07/14/2015	.....47,169	......0	......0	......0	......0	......0	......0	.....47,169	.....47,169	......0	......0	......0	......0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,225,127	......0	......0	......0	......0	......0	......0	.....3,225,127	.....3,225,127	......0	......0	......0	......0
4499999. Subtotal - Unaffiliated.....							.....24,977,340	......0	......0	......0	......0	......0	......0	.....24,977,340	.....24,977,340	......0	......0	......0	......0
4699999. Totals.....							.....24,977,340	......0	......0	......0	......0	......0	......0	.....24,977,340	.....24,977,340	......0	......0	......0	......0

QE03.2

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)
Bonds - U.S. Government										
912828	A9	1		09/02/2015	DEUTSCHE BANC		10,029,721	10,000,000	10,190	1
912828	D4	9		08/27/2015	BAS-MERRILL LYNCH		25,081,138	25,000,000	7,728	1
912828	G4	6		08/27/2015	NOMURA SECURITIES INTL		24,998,131	25,000,000	30,396	1
912828	MP	2		09/15/2015	J P MORGAN CHASE SECURITIES INC		29,465,950	27,000,000	85,109	1
912828	QT	0		09/02/2015	BAS-MERRILL LYNCH		25,955,162	25,000,000	104,874	1
912828	VB	3		09/29/2015	NOMURA SECURITIES INTL		46,473,938	47,000,000	299,878	1
38375B	ZA	3		09/20/2015	PAR WRITE-UP		122,688	122,688	.0	1
38375B	C9	1		09/20/2015	PAR WRITE-UP		77,043	77,043	.0	1
38375B	G2	2		09/20/2015	PAR WRITE-UP		19,352	19,352	.0	1
38375B	R5	3		09/20/2015	PAR WRITE-UP		39,844	39,844	.0	1
38375U	JP	6		09/20/2015	PAR WRITE-UP		60,174	60,174	.0	1
36230S	DW	1		09/20/2015	PAR WRITE-UP		47,724	47,724	.0	1
38379K	H5	0		09/25/2015	J P MORGAN CHASE SECURITIES INC		23,187,938	22,650,000	.0	1
38379K	PV	4		09/30/2015	OPPENHEIMER AND CO		13,487,179	13,614,818	25,225	1
38379K	RM	2		09/30/2015	CREDIT SUISSE FIRST BOSTON		59,441,141	59,076,529	126,112	1
83162C	WK	5		08/27/2015	KGS-ALPHA CAPITAL MARKETS		6,747,290	6,681,749	31,961	1
83162C	XE	8		09/15/2015	VARIOUS		13,436,884	13,428,000	37,867	1
83162C	XG	3		09/10/2015	VARIOUS		22,960,000	22,960,000	.0	1
831641	FE	0		09/14/2015	GOLDMAN SACHS & CO		25,000,000	25,000,000	.0	1
0599999. Total Bonds - U.S. Government							326,631,295	322,777,919	759,340	XXX
Bonds - All Other Government										
G92450	YY	8	D	09/03/2015	BARCLAYS GLOBAL		2,211,868	2,137,380	.0	1FE
1099999. Total Bonds - All Other Government							2,211,868	2,137,380	.0	XXX
Bonds - U.S. States, Territories and Possessions										
93974D	RN	0		09/30/2015	BAS-MERRILL LYNCH		12,765,120	11,060,000	.0	1FE
97705M	BD	6		09/01/2015	BAS-MERRILL LYNCH		32,123,494	27,950,000	.0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							44,888,614	39,010,000	.0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
052430	KK	0		09/22/2015	RBC CAPITAL MARKETS		1,193,900	1,000,000	3,889	1FE
194740	HR	0		07/07/2015	CITIGROUP GLOBAL MARKETS		2,486,668	2,425,000	.0	1FE
199820	V3	2		08/25/2015	RAYMOND JAMES & ASSOC		5,968,136	5,745,000	33,832	1FE
199820	R5	2		07/13/2015	RAYMOND JAMES & ASSOC		1,194,315	1,145,000	5,216	1FE
236091	6V	1		09/17/2015	PIPER JAFFRAY		1,211,917	1,205,000	.0	1FE
37970P	HF	2		08/27/2015	CITIGROUP GLOBAL MARKETS		3,954,655	3,820,000	.0	1FE
478700	X6	9		09/14/2015	RAYMOND JAMES & ASSOC		4,933,894	4,870,000	.0	1FE
498531	FS	6		06/25/2015	RAYMOND JAMES & ASSOC		.0	.0	3,477	1FE
514014	PN	3		08/12/2015	AMERITAS INVESTMENT CORP		7,554,970	7,420,000	.0	1FE
539158	JG	1		08/27/2015	RBC CAPITAL MARKETS		2,300,900	2,000,000	.0	1FE
581664	ES	4		07/30/2015	RBC CAPITAL MARKETS		4,735,201	4,070,000	.0	1FE
591852	ZG	6		07/08/2015	BAS-MERRILL LYNCH		5,651,470	5,500,000	.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)
598022 GM 7	MIDPENINSULA REGL OPEN S	3.750 2033 09		07/29/2015	RAYMOND JAMES & ASSOC		1,615,075	1,570,000	0	1FE
644800 2H 6	NEW HANOVER CO GENERAL O	3.500 2032 02		08/04/2015	CITIGROUP GLOBAL MARKETS		4,247,152	4,160,000	0	1FE
681181 UN 1	OLMSTED CO GENERAL OBLIG	4.000 2033 02		06/23/2015	BAS-MERRILL LYNCH		0	0	559	1FE
725769 JN 4	PITTSYLVANIA CO GEN OBLI	3.250 2029 02		08/12/2015	FIDELITY CAPITAL MARKETS SERVICES		3,223,884	3,180,000	0	1FE
741751 Y8 8	PRINCE WILLIAM CO GEN OB	3.750 2035 08		07/29/2015	J P MORGAN CHASE SECURITIES INC		3,180,166	3,090,000	0	1FE
752142 FN 4	RANCHO SANTA FE SCH DIST	3.500 2032 08		07/28/2015	PIPER JAFFRAY		3,965,942	3,920,000	0	1FE
763261 L5 1	RICHARDSON ISD GO REG S2	5.000 2027 02		09/09/2015	PIPER JAFFRAY		2,338,064	1,960,000	27,222	1FE
793181 JN 9	SAINT PETER ISD #508 GO	4.000 2037 02		07/14/2015	BAS-MERRILL LYNCH		3,529,207	3,480,000	0	1FE
797661 VS 1	SAN FRANCISCO BAY AREA G	4.000 2035 08		09/24/2015	WELLS FARGO SECURITIES		6,872,905	6,500,000	0	1FE
860758 RQ 6	STILLWATER ISD#834 GO S2	3.500 2031 02		07/16/2015	PIPER JAFFRAY		2,311,640	2,310,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions							72,470,061	69,370,000	74,194	XXX

Bonds - U.S. Special Revenue and Special Assessment

160429 TV 8	CHARLESTON WATERWORKS &	5.000 2033 01		07/15/2015	WELLS FARGO SECURITIES		4,801,430	4,160,000	0	1FE
161045 MW 6	CHARLOTTE WATER & SEWER	4.000 2035 07		08/13/2015	WELLS FARGO SECURITIES		8,839,441	8,345,000	0	1FE
172311 LG 5	CINCINNATI WATER SYS REV	4.000 2030 12		07/29/2015	MORGAN STANLEY		2,143,040	2,000,000	0	1FE
45528U RL 7	INDIANAPOLIS LOC PUB IMP	4.000 2038 01		07/28/2015	STIFEL NICOLAUS & CO INC		2,231,388	2,185,000	0	1FE
545904 MM 3	LOUDOUN CO SANTN WATER &	4.000 2036 01		08/05/2015	J P MORGAN CHASE SECURITIES INC		6,601,323	6,335,000	0	1FE
64711N ZK 4	NEW MEXICO FIN AUTH SR L	5.000 2034 06		07/28/2015	MORGAN STANLEY		4,073,109	3,510,000	0	1FE
64985H UM 7	NEW YORK ENVIRONMENTAL F	5.000 2029 09		08/04/2015	CITIGROUP GLOBAL MARKETS		13,277,432	11,140,000	0	1FE
796253 4D 1	SAN ANTONIO ELEC & GAS R	4.000 2030 02		07/14/2015	GOLDMAN SACHS & CO		28,924,420	27,155,000	0	1FE
874461 HQ 2	TALLAHASSEE CONS UTIL SY	5.000 2030 10		09/16/2015	RAMIREZ & CO INC		1,907,990	1,665,000	0	1FE
92817T FS 0	VIRGINIA PUBLIC SCH AUTH	3.500 2032 08		07/14/2015	MORGAN STANLEY		4,962,873	4,925,000	0	1FE
92818L WP 3	VIRGINIA RES AUTH INFRAS	4.000 2030 11		07/28/2015	BAS-MERRILL LYNCH		1,369,616	1,265,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							79,132,062	72,685,000	0	XXX

Bonds - Industrial and Miscellaneous

002824 BB 5	ABBOTT LABS	2.950 2025 03		08/24/2015	ROBERT W BAIRD & CO		981,090	1,000,000	13,685	1FE
0010EP AN 8	AEP TEXAS CENTRAL COMPAN	3.850 2025 10		09/16/2015	VARIOUS		1,988,710	2,000,000	321	2FE
009363 AR 3	AIRGAS INC	3.050 2020 08		08/06/2015	BAS-MERRILL LYNCH		998,080	1,000,000	0	2FE
02666Q G7 2	AMERICAN HONDA FINANCE (	3.875 2020 09	R	09/10/2015	MIZUHO INTERNATIONAL PLC		747,670	700,000	13,110	1FE
031162 BM 1	AMGEN INC	3.875 2021 11		09/16/2015	VARIOUS		1,472,063	1,411,000	17,092	2FE
03523T AV 0	ANHEUSER BUSCH INBEV WOR	5.000 2020 04	R	09/30/2015	SUSQUEHANNA INTL GROUP		1,107,830	1,000,000	0	1FE
03523T BP 2	ANHEUSER BUSCH INBEV WOR	2.500 2022 07	R	09/30/2015	mitsubishi securities (usa) inc		959,040	1,000,000	0	1FE
038222 AH 8	APPLIED MATERIALS	2.625 2020 10		09/22/2015	J P MORGAN CHASE SECURITIES INC		3,001,740	3,000,000	73	1FE
053015 AD 5	AUTOMATIC DATA PROCESSIN	2.250 2020 09		09/10/2015	BAS-MERRILL LYNCH		2,002,410	2,000,000	0	1FE
053015 AE 3	AUTOMATIC DATA PROCESSIN	3.375 2025 09		09/08/2015	J P MORGAN CHASE SECURITIES INC		998,910	1,000,000	0	1FE
05329W AM 4	AUTONATION INC	4.500 2025 10		09/16/2015	BAS-MERRILL LYNCH		1,993,260	2,000,000	0	2FE
05348E AU 3	AVALON BAY COMMUNITIES	3.500 2024 11		09/23/2015	JEFFERIES & CO INC		313,334	315,000	4,073	2FE
06051G FS 3	BANK OF AMERICA CORP	3.875 2025 08		07/27/2015	BAS-MERRILL LYNCH		998,190	1,000,000	0	1FE
06406H DA 4	BANK OF NEW YORK MELLON	3.000 2025 02		08/26/2015	J P MORGAN CHASE SECURITIES INC		970,890	1,000,000	583	1FE
090572 AP 3	BIO-RAD LABORATORIES INC	4.875 2020 12		07/07/2015	mitsubishi securities (usa) inc		109,724	100,000	339	2FE

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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)
093662	AF	1		09/28/2015	VARIOUS.....		3,989,680	4,000,000	0	2FE.....
097023	AH	8		09/10/2015	BARCLAYS CAPITAL INC.....		1,350,260	1,000,000	6,625	1FE.....
07330M	AA	5		09/03/2015	CANTOR FITZGERALD.....		1,019,930	1,000,000	13,617	1FE.....
07330M	AB	3		09/23/2015	MIZUHO INTERNATIONAL PLC.....		1,997,000	2,000,000	2,417	1FE.....
14149Y	BA	5		09/24/2015	BAS-MERRILL LYNCH.....		2,003,480	2,000,000	26,056	2FE.....
12505B	AD	2		08/06/2015	J P MORGAN CHASE SECURITIES INC.....		2,977,200	3,000,000	0	2FE.....
124857	AL	7		09/24/2015	CREDIT SUISSE FIRST BOSTON.....		1,994,000	2,000,000	5,622	2FE.....
15189W	AG	5		09/24/2015	J P MORGAN CHASE SECURITIES INC.....		1,683,515	1,571,000	14,532	2FE.....
166764	AR	1		09/25/2015	SOCIETY GENERALE AMERICAS.....		994,230	1,000,000	1,471	1FE.....
17275R	AV	4		09/25/2015	CITIGROUP GLOBAL MARKETS.....		3,058,530	3,000,000	25,750	1FE.....
17275R	AW	2		09/23/2015	WELLS FARGO SECURITIES.....		1,028,550	1,000,000	9,819	1FE.....
189054	AU	3		09/24/2015	MIZUHO INTERNATIONAL PLC.....		1,002,740	1,000,000	10,111	2FE.....
195869	AP	7		09/16/2015	MIZUHO INTERNATIONAL PLC.....		997,260	1,000,000	0	1FE.....
200339	DX	4		07/22/2015	J P MORGAN CHASE SECURITIES INC.....		993,970	1,000,000	0	1FE.....
207597	EF	8		09/10/2015	SCOTIA CAPITAL.....		2,892,450	3,000,000	12,500	1FE.....
216871	AE	3		09/17/2015	MORGAN STANLEY.....		1,054,410	1,000,000	10,441	2FE.....
126408	HB	2		08/28/2015	GOLDMAN SACHS & CO.....		997,770	1,000,000	2,928	2FE.....
126650	CL	2		07/14/2015	BARCLAYS CAPITAL INC.....		1,983,050	2,000,000	0	2FE.....
235851	AQ	5		09/25/2015	VARIOUS.....		4,024,380	4,000,000	2,792	1FE.....
260543	CF	8		09/23/2015	DEUTSCHE BANC.....		2,107,560	2,000,000	30,479	2FE.....
260543	CJ	0		09/24/2015	MIZUHO INTERNATIONAL PLC.....		983,900	1,000,000	17,306	2FE.....
26442U	AA	2		08/10/2015	WELLS FARGO SECURITIES.....		1,993,900	2,000,000	0	1FE.....
291011	BE	3		09/18/2015	CANTOR FITZGERALD.....		1,960,860	2,000,000	5,542	1FE.....
313747	AR	8		08/31/2015	U S BANCORP.....		1,140,370	1,000,000	24,911	1FE.....
337738	AL	2		09/10/2015	ROBERT W BAIRD & CO.....		1,082,460	1,000,000	11,875	2FE.....
340711	AW	0		07/07/2015	J P MORGAN CHASE SECURITIES INC.....		997,750	1,000,000	0	2FE.....
345397	XL	2		07/30/2015	CITIGROUP GLOBAL MARKETS.....		1,000,000	1,000,000	0	2FE.....
370334	BH	6		09/29/2015	WELLS FARGO SECURITIES.....		1,114,150	1,000,000	0	2FE.....
37045V	AE	0		07/14/2015	BARCLAYS CAPITAL INC.....		516,530	500,000	7,109	2FE.....
37331N	AB	7		08/31/2015	R W PRESPRICH.....		1,122,360	1,000,000	18,300	2FE.....
377372	AH	0	R	09/18/2015	DEUTSCHE BANC.....		988,790	1,000,000	389	1FE.....
38141E	A2	5		09/15/2015	BNY MELLON CAPITAL MARKETS INC.....		1,166,670	1,000,000	6,875	1FE.....
38141G	VP	6		09/10/2015	GOLDMAN SACHS & CO.....		1,000,050	1,000,000	0	1FE.....
412822	AD	0		09/11/2015	VARIOUS.....		1,999,200	2,000,000	4,667	1FE.....
413875	AR	6		08/18/2015	RBC CAPITAL MARKETS.....		973,330	1,000,000	12,135	2FE.....
42217K	AW	6		09/17/2015	JEFFERIES & CO INC.....		868,114	799,000	7,807	2FE.....
427866	AL	2		07/07/2015	FTN FINANCIAL.....		1,373,670	1,000,000	29,000	1FE.....
427866	AU	2		08/18/2015	CITIGROUP GLOBAL MARKETS.....		1,994,060	2,000,000	0	1FE.....
428291	AM	0		08/04/2015	VARIOUS.....		2,010,370	2,000,000	522	2FE.....
423074	AX	1		09/23/2015	BAS-MERRILL LYNCH.....		3,085,590	3,000,000	28,308	2FE.....
423074	BA	0		09/01/2015	CREDIT SUISSE FIRST BOSTON.....		1,012,750	1,000,000	6,028	2FE.....

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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)
437076 BK 7	HOME DEPOT INC	3.350 2025 09		09/28/2015	VARIOUS		5,046,190	5,000,000	0	1FE
42824C AA 7	HP ENTERPRISE CO (144A)	2.450 2017 10		09/30/2015	CITIGROUP GLOBAL MARKETS		1,998,880	2,000,000	0	2FE
42824C AC 3	HP ENTERPRISE CO (144A)	2.850 2018 10		09/30/2015	CITIGROUP GLOBAL MARKETS		1,997,440	2,000,000	0	2FE
42824C AE 9	HP ENTERPRISE CO (144A)	3.600 2020 10		09/30/2015	J P MORGAN CHASE SECURITIES INC		1,999,440	2,000,000	0	2FE
42824C AL 3	HP ENTERPRISE CO (144A)	4.400 2022 10		09/30/2015	J P MORGAN CHASE SECURITIES INC		1,996,040	2,000,000	0	2FE
42824C AP 4	HP ENTERPRISE CO (144A)	4.900 2025 10		09/30/2015	GOLDMAN SACHS & CO		2,991,750	3,000,000	0	2FE
446438 RQ 8	HUNTINGTON NATIONAL BANK	2.875 2020 08		08/17/2015	GOLDMAN SACHS & CO		697,060	700,000	0	1FE
458140 AS 9	INTEL CORP	3.700 2025 07		07/22/2015	BAS-MERRILL LYNCH		998,510	1,000,000	0	1FE
460146 CL 5	INTERNATIONAL PAPER CO	3.800 2026 01		08/31/2015	SUNTRUST		973,190	1,000,000	10,239	2FE
461070 AM 6	INTERSTATE POWER & LIGHT	3.400 2025 08		08/13/2015	WELLS FARGO SECURITIES		997,400	1,000,000	0	1FE
465685 AJ 4	ITC HOLDINGS CORP	3.650 2024 06		08/26/2015	GOLDMAN SACHS & CO		999,810	1,000,000	7,706	2FE
445658 CC 9	JB HUNT TRANSPORT	2.400 2019 03		09/24/2015	PIPER JAFFRAY		504,295	500,000	467	2FE
445658 CE 5	JB HUNT TRANSPORT	3.300 2022 08		09/15/2015	VARIOUS		1,803,304	1,808,000	3,111	2FE
832696 AJ 7	JM SMUCKER CO (144A)	3.500 2025 03		09/23/2015	STIFEL NICOLAUS & CO INC		1,276,391	1,285,000	0	2FE
46625H JH 4	JP MORGAN CHASE	3.200 2023 01		08/12/2015	MORGAN STANLEY		693,399	700,000	1,369	1FE
46625H MN 7	JP MORGAN CHASE	3.900 2025 07		09/28/2015	VARIOUS		5,094,180	5,000,000	7,367	1FE
485134 BP 4	KANSAS CITY POWER & LIGH	3.650 2025 08		08/13/2015	J P MORGAN CHASE SECURITIES INC		1,992,880	2,000,000	0	2FE
491674 BK 2	KENTUCKY UTILITIES	3.300 2025 10		09/23/2015	VARIOUS		3,007,650	3,000,000	0	1FE
49326E EF 6	KEYCORP	2.900 2020 09		09/08/2015	KEYBANC CAPITAL MARK		999,820	1,000,000	0	2FE
494368 BR 3	KIMBERLY-CLARK	3.050 2025 08		08/03/2015	GOLDMAN SACHS & CO		996,310	1,000,000	0	1FE
49446R AL 3	KIMCO REALTY	3.200 2021 05		09/11/2015	U S BANCORP		1,006,940	1,000,000	12,000	2FE
500255 AU 8	KOHL'S CORP	4.250 2025 07		07/16/2015	GOLDMAN SACHS & CO		2,001,530	2,000,000	472	2FE
546676 AW 7	LOUISVILLE GAS & ELECTRI	3.300 2025 10		09/22/2015	VARIOUS		3,008,510	3,000,000	0	1FE
548661 DH 7	LOWES COMPANIES	3.375 2025 09		09/11/2015	J P MORGAN CHASE SECURITIES INC		2,994,550	3,000,000	0	1FE
571903 AP 8	MARRIOTT INTERNATIONAL	3.750 2025 10		09/09/2015	J P MORGAN CHASE SECURITIES INC		1,977,520	2,000,000	0	2FE
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN	3.600 2024 04		08/12/2015	MIZUHO INTERNATIONAL PLC		203,780	200,000	2,560	1FE
57636Q AB 0	MASTERCARD INC	3.375 2024 04		07/13/2015	AMHERST PIERPONT SEC		1,013,330	1,000,000	9,844	1FE
585055 AZ 9	MEDTRONIC INC	2.750 2023 04		09/15/2015	J P MORGAN CHASE SECURITIES INC		1,879,530	1,940,000	24,748	1FE
58933Y AF 2	MERCK & CO INC	2.800 2023 05		09/25/2015	ROBERT W BAIRD & CO		1,983,500	2,000,000	20,533	1FE
59156R BB 3	METLIFE INC	4.368 2023 09		09/23/2015	U S BANCORP		2,155,460	2,000,000	3,155	1FE
59156R BF 4	METLIFE INC	3.048 2022 12		09/16/2015	BNY MELLON CAPITAL MARKETS INC		1,003,666	1,016,000	516	1FE
617446 8C 6	MORGAN STANLEY	4.000 2025 07		09/16/2015	J P MORGAN CHASE SECURITIES INC		2,036,120	2,000,000	12,889	1FE
61747W AF 6	MORGAN STANLEY	5.750 2021 01		09/15/2015	BNY MELLON CAPITAL MARKETS INC		1,132,530	1,000,000	8,465	1FE
61747Y CJ 2	MORGAN STANLEY	5.625 2019 09		09/02/2015	BAS-MERRILL LYNCH		1,116,150	1,000,000	25,781	1FE
65473Q AR 4	NISOURCE FINANCE	5.450 2020 09		09/16/2015	mitsubishi securities (usa) inc		1,392,394	1,248,000	1,134	2FE
655044 AK 1	NOBLE ENERGY INC	5.625 2021 05		07/29/2015	EXCHANGED		1,059,790	1,000,000	13,750	2FE
655044 AL 9	NOBLE ENERGY INC	5.875 2022 06		07/29/2015	EXCHANGED		1,072,850	1,000,000	9,465	2FE
655664 AP 5	NORDSTROM INC	4.000 2021 10		09/18/2015	U S BANCORP		1,162,762	1,085,000	19,048	2FE
665772 CM 9	NORTHERN STATES POWER -	2.200 2020 08		08/04/2015	MORGAN STANLEY		998,160	1,000,000	0	1FE
666807 BG 6	NORTHROP GRUMMAN	3.250 2023 08		09/02/2015	JEFFERIES & CO INC		313,411	320,000	1,069	2FE

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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)
67103H AD 9	O'REILLY AUTOMOTIVE	3.850 2023 06		07/15/2015	WELLS FARGO SECURITIES		1,009,460	1,000,000	3,743	2FE
674599 CG 8	OCCIDENTAL PETROLEUM	3.500 2025 06		09/30/2015	BAS-MERRILL LYNCH		1,996,680	2,000,000	0	1FE
678858 BK 6	OKLAHOMA GAS & ELECTRIC	8.250 2019 01		08/20/2015	SOUTHWEST SECURITIES		203,910	170,000	1,558	1FE
690742 AD 3	OWENS CORNING INC	4.200 2022 12		09/16/2015	MORGAN STANLEY		999,950	1,000,000	11,200	2FE
70109H AL 9	PARKER-HANNIFIN CORP	3.300 2024 11		09/23/2015	FTN FINANCIAL		376,264	370,000	4,307	1FE
693304 AT 4	PECO ENERGY CO	3.150 2025 10		09/28/2015	SCOTIA CAPITAL		4,979,500	5,000,000	0	1FE
713448 CY 2	PEPSICO INC	3.500 2025 07		09/24/2015	VARIOUS		2,023,070	2,000,000	7,000	1FE
714046 AE 9	PERKINELMER INC	5.000 2021 11		09/11/2015	DEUTSCHE BANC		2,157,780	2,000,000	33,611	2FE
718172 BQ 1	PHILIP MORRIS INTERNATIO	3.375 2025 08		08/04/2015	SOCIETY GENERALE AMERICAS		2,970,840	3,000,000	0	1FE
720186 AJ 4	PIEDMONT NATURAL GAS CO	3.600 2025 09		09/09/2015	U S BANCORP		4,996,750	5,000,000	0	1FE
74005P BQ 6	PRAXAIR INC	3.200 2026 01		09/21/2015	CITIGROUP GLOBAL MARKETS		995,840	1,000,000	0	1FE
751212 AB 7	RALPH LAUREN	2.625 2020 08		08/14/2015	VARIOUS		1,696,515	1,700,000	51	1FE
759187 BL 0	REGIONS FINANCIAL CORP	2.250 2018 09		07/28/2015	DEUTSCHE BANC		998,810	1,000,000	0	2FE
761713 BG 0	REYNOLDS AMERICAN	4.450 2025 06		09/23/2015	VARIOUS		4,167,020	4,000,000	49,444	2FE
771196 BB 7	ROCHE HOLDINGS INC (144A	2.875 2021 09	R	09/23/2015	JEFFERIES & CO INC		1,019,500	1,000,000	14,295	1FE
773903 AG 4	ROCKWELL AUTOMATION	2.875 2025 03		09/11/2015	VARIOUS		854,753	869,000	774	1FE
80282K AE 6	SANTANDER HOLDINGS USA	4.500 2025 07	R	07/14/2015	J P MORGAN CHASE SECURITIES INC		999,600	1,000,000	0	2FE
824348 AR 7	SHERWIN-WILLIAMS CO	3.450 2025 08		07/28/2015	CITIGROUP GLOBAL MARKETS		999,410	1,000,000	0	1FE
828807 CU 9	SIMON PROPERTY GROUP	2.500 2020 09		08/10/2015	CITIGROUP GLOBAL MARKETS		999,430	1,000,000	0	1FE
828807 CV 7	SIMON PROPERTY GROUP	3.500 2025 09		08/10/2015	CITIGROUP GLOBAL MARKETS		993,540	1,000,000	0	1FE
832696 AB 4	SMUCKER (J.M.) COMPANY	3.500 2021 10		09/02/2015	STIFEL NICOLAUS & CO INC		888,260	865,000	12,026	2FE
845743 BP 7	SOUTHWESTERN PUBLIC SERV	3.300 2024 06		09/09/2015	WELLS FARGO SECURITIES		2,005,960	2,000,000	16,683	1FE
790849 AL 7	ST JUDE MEDICAL	2.000 2018 09		09/14/2015	BAS-MERRILL LYNCH		997,590	1,000,000	0	1FE
790849 AN 3	ST JUDE MEDICAL	3.875 2025 09		09/14/2015	BAS-MERRILL LYNCH		1,992,320	2,000,000	0	1FE
863667 AF 8	STRYKER CORP	3.375 2024 05		08/18/2015	ROBERT W BAIRD & CO		1,005,130	1,000,000	9,000	1FE
86787E AN 7	SUNTRUST BANK	2.750 2023 05		09/24/2015	SUNTRUST		962,090	1,000,000	11,306	2FE
871829 AX 5	SYSCO CORP	2.600 2020 10		09/23/2015	GOLDMAN SACHS & CO		998,090	1,000,000	0	1FE
871829 AZ 0	SYSCO CORP	3.750 2025 10		09/24/2015	J P MORGAN CHASE SECURITIES INC		4,016,340	4,000,000	208	1FE
882508 AY 0	TEXAS INSTRUMENTS INC	2.750 2021 03		09/24/2015	PIPER JAFFRAY		307,680	300,000	390	1FE
89236T CQ 6	TOYOTA MOTOR CREDIT	2.800 2022 07	R	07/08/2015	BAS-MERRILL LYNCH		997,540	1,000,000	0	1FE
902494 AT 0	TYSON FOODS INC	4.500 2022 06		09/01/2015	VARIOUS		3,018,444	2,855,000	25,543	2FE
90261X HH 8	UBS AG STAMFORD	1.800 2018 03	R	08/14/2015	MIZUHO INTERNATIONAL PLC		449,370	450,000	3,218	1FE
904764 AR 8	UNILEVER CAPITAL	2.100 2020 07	R	09/30/2015	WELLS FARGO SECURITIES		1,006,030	1,000,000	0	1FE
904764 AS 6	UNILEVER CAPITAL	3.100 2025 07	R	08/26/2015	VARIOUS		2,273,577	2,280,000	3,307	1FE
911312 AQ 9	UNITED PARCEL SERVICE	2.450 2022 10		09/24/2015	CITIGROUP GLOBAL MARKETS		986,220	1,000,000	12,114	1FE
91324P CP 5	UNITEDHEALTH GROUP INC	3.750 2025 07		09/29/2015	VARIOUS		3,075,710	3,000,000	0	1FE
920355 AK 0	VALSPAR CORP	3.950 2026 01		07/22/2015	BAS-MERRILL LYNCH		995,600	1,000,000	0	2FE
92276M AZ 8	VENTAS REALTY LP	3.250 2022 08		07/10/2015	WELLS FARGO SECURITIES		966,710	1,000,000	13,542	2FE
92277G AG 2	VENTAS REALTY LP	4.125 2026 01		07/09/2015	UBS AG		992,180	1,000,000	0	2FE
931422 AH 2	WALGREEN CO	3.100 2022 09		08/25/2015	CREDIT SUISSE FIRST BOSTON		771,956	790,000	11,089	2FE

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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)
931427	AF	5		09/18/2015	BROWNSTONE INVESTMENTS.....		445,036	439,000	5,030	2FE.....
931427	AH	1		08/17/2015	BAS-MERRILL LYNCH.....		976,010	1,000,000	9,711	2FE.....
25468P	DF	0		09/14/2015	GOLDMAN SACHS & CO.....		997,620	1,000,000	0	1FE.....
94106L	AY	5		09/02/2015	BNP PARIBAS.....		2,749,954	2,797,000	38,979	2FE.....
94106L	AZ	2		08/26/2015	CREDIT SUISSE FIRST BOSTON.....		1,016,050	1,000,000	10,306	2FE.....
94106L	BA	6		09/11/2015	BARCLAYS CAPITAL INC.....		1,662,890	1,710,000	2,227	2FE.....
94974B	GP	9		09/21/2015	WELLS FARGO SECURITIES.....		1,996,500	2,000,000	0	1FE.....
962166	AT	1		09/01/2015	JEFFERIES & CO INC.....		657,165	500,000	5,785	2FE.....
98978V	AB	9		09/02/2015	CREDIT SUISSE FIRST BOSTON.....		954,150	1,000,000	3,340	2FE.....
136375	BV	3	A	09/11/2015	RBC CAPITAL MARKETS.....		1,010,410	1,000,000	7,204	1FE.....
13645R	AT	1	A	09/10/2015	VARIOUS.....		2,744,773	2,750,000	7,554	2FE.....
26824K	AA	2	F	09/28/2015	VARIOUS.....		1,528,599	1,564,000	9,675	1FE.....
02364W	BD	6	F	09/16/2015	J P MORGAN CHASE SECURITIES INC.....		1,954,200	2,000,000	11,285	1FE.....
00182E	AX	7	F	07/30/2015	J P MORGAN CHASE SECURITIES INC.....		999,170	1,000,000	0	1FE.....
046353	AB	4	F	08/26/2015	RBC CAPITAL MARKETS.....		1,256,410	1,150,000	31,286	1FE.....
05565Q	BJ	6	F	07/15/2015	WELLS FARGO SECURITIES.....		1,095,000	1,000,000	17,153	1FE.....
111013	AK	4	F	08/24/2015	JEFFERIES & CO INC.....		339,010	350,000	2,765	2FE.....
111013	AL	2	F	09/29/2015	STIFEL NICOLAUS & CO INC.....		1,087,779	1,100,000	0	2FE.....
23636A	AD	3	F	09/10/2015	BAS-MERRILL LYNCH.....		1,995,920	2,000,000	0	1FE.....
294829	AA	4	F	07/10/2015	JEFFERIES & CO INC.....		1,066,845	1,026,000	7,054	2FE.....
404280	AN	9	F	09/14/2015	HSBC.....		2,091,620	2,000,000	37,111	1FE.....
453140	AF	2	F	07/15/2015	BAS-MERRILL LYNCH.....		1,957,720	2,000,000	0	2FE.....
44987C	AG	3	F	08/10/2015	HSBC.....		999,300	1,000,000	0	1FE.....
53944V	AH	2	F	09/08/2015	HSBC.....		992,820	1,000,000	11,375	1FE.....
53944V	AK	5	F	08/10/2015	GOLDMAN SACHS & CO.....		999,440	1,000,000	0	1FE.....
638602	BP	6	F	07/14/2015	DEUTSCHE BANC.....		996,230	1,000,000	0	1FE.....
65557C	AR	4	F	09/09/2015	CREDIT SUISSE FIRST BOSTON.....		1,995,240	2,000,000	0	1FE.....
80105N	AG	0	F	07/06/2015	BAS-MERRILL LYNCH.....		1,076,500	1,000,000	11,111	1FE.....
83368R	AF	9	F	09/09/2015	SOCIETE GENERALE AMERICAS.....		995,630	1,000,000	0	1FE.....
85771P	AT	9	F	09/17/2015	ROYAL BANK OF SCOTLAND.....		994,630	1,000,000	4,618	1FE.....
86960B	AJ	1	F	09/25/2015	DEUTSCHE BANC.....		999,020	1,000,000	0	1FE.....
87938W	AM	5	F	09/01/2015	BARCLAYS CAPITAL INC.....		2,213,500	2,000,000	36,223	2FE.....
87938W	AR	4	F	09/15/2015	RBC CAPITAL MARKETS.....		3,139,980	3,000,000	53,698	2FE.....
902118	BS	6	E	09/09/2015	GOLDMAN SACHS & CO.....		1,985,680	2,000,000	0	1FE.....
90351D	AA	5	F	09/21/2015	UBS AG.....		998,290	1,000,000	0	1FE.....
90351D	AB	3	F	09/22/2015	UBS AG.....		2,009,780	2,000,000	229	2FE.....
00842B	AC	1		08/11/2015	J P MORGAN CHASE SECURITIES INC.....		3,028,594	3,000,000	7,583	1FE.....
00842B	AE	7		08/11/2015	J P MORGAN CHASE SECURITIES INC.....		7,122,500	7,000,000	17,694	1FE.....
00842D	AC	7		09/10/2015	WELLS FARGO SECURITIES.....		20,106,250	20,000,000	54,444	1FE.....
00842D	AE	3		09/10/2015	WELLS FARGO SECURITIES.....		5,081,250	5,000,000	13,611	1FE.....
44890R	AC	5		09/25/2015	DEUTSCHE BANC.....		15,228,240	15,233,000	5,014	1FE.....

QE04.5

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)
3899999	Total Bonds - Industrial and Miscellaneous.....						317,445,323	313,466,000	1,267,369	XXX
8399997	Total Bonds - Part 3.....						842,779,224	819,446,299	2,100,903	XXX
8399999	Total Bonds.....						842,779,224	819,446,299	2,100,903	XXX
Common Stocks - Industrial and Miscellaneous										
02927E	30	3		08/06/2015	VARIOUS.....	1,300.000	23,604	XXX	0	L
101121	10	1		08/21/2015	VARIOUS.....	8,400.000	1,042,330	XXX	0	L
141624	10	6		08/18/2015	SPINOFF.....	2,111.000	57,107	XXX	0	L
23317H	10	2		07/24/2015	GOLDMAN SACHS ALGO NORTH AMERICA.....	2,000.000	32,260	XXX	0	L
253868	10	3		07/15/2015	VARIOUS.....	16,800.000	1,144,703	XXX	0	L
29444U	70	0		07/01/2015	CREDIT SUISSE ALGO NA.....	500.000	127,405	XXX	0	L
29476L	10	7		07/24/2015	VARIOUS.....	10,100.000	754,422	XXX	0	L
370023	10	3		09/09/2015	VARIOUS.....	35,100.000	928,747	XXX	0	L
40609P	10	5		08/19/2015	DIST FROM PARTNERSHIP.....	2,471.000	18,730	XXX	0	L
44107P	10	4		07/01/2015	CREDIT SUISSE ALGO NA.....	13,700.000	278,346	XXX	0	L
49803T	30	0		07/24/2015	GOLDMAN SACHS ALGO NORTH AMERICA.....	500.000	12,876	XXX	0	L
70509V	10	0		08/21/2015	GOLDMAN SACHS ALGO NORTH AMERICA.....	1,200.000	46,732	XXX	0	L
74340W	10	3		08/21/2015	CITIGROUP ALGO-NA.....	2,700.000	110,974	XXX	0	L
74460D	10	9		07/01/2015	CREDIT SUISSE ALGO NA.....	700.000	130,254	XXX	0	L
74736A	10	3		08/11/2015	DEUTSCHE BANK AG CASH NORTH AMERICA.....	3,098.000	128,257	XXX	0	L
758849	10	3		09/21/2015	EVERCORE ISI NORTH AMERICA ALGO 226.....	4,100.000	255,945	XXX	0	L
78440X	10	1		08/21/2015	VARIOUS.....	2,600.000	294,911	XXX	0	L
828806	10	9		09/21/2015	VARIOUS.....	4,000.000	736,111	XXX	0	L
84860W	10	2		08/10/2015	VARIOUS.....	26,200.000	266,213	XXX	0	L
86272T	10	6		09/03/2015	GOLDMAN SACHS NORTH AMERICA ALGO 005.....	1,600.000	21,918	XXX	0	L
867892	10	1		08/21/2015	MERRILL LYNCH, PIERCE, FENNER & SMITH.....	6,600.000	94,086	XXX	0	L
902653	10	4		08/31/2015	GOLDMAN SACHS NORTH AMERICA CASH 005.....	11,300.000	367,631	XXX	0	L
929042	10	9		07/24/2015	GOLDMAN SACHS ALGO NORTH AMERICA.....	600.000	57,617	XXX	0	L
95040Q	10	4		09/18/2015	VARIOUS.....	5,700.000	385,897	XXX	0	L
9099999	Total Common Stocks - Industrial and Miscellaneous.....						7,317,079	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....						7,317,079	XXX	0	XXX
9799999	Total Common Stocks.....						7,317,079	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....						7,317,079	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....						850,096,303	XXX	2,100,903	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613		09/05/2015	REDEEMED		61,426	61,426	61,426	61,426	0	0	0	0	0	61,426	0	0	0	1,664	12/05/2021	1
29356J AA 5	ENSCO OFFSHORE 4.650		06/30/2015	PRIOR PERIOD ADJUSTMENT		0	0	0	(51,485)	0	0	0	0	0	(51,485)	0	51,485	51,485	0	10/15/2020	2FE
71646Y AA 4	PETRODRILL FIVE LTD 4.390		06/30/2015	PRIOR PERIOD ADJUSTMENT		0	0	0	(2,497)	0	0	0	0	0	(2,497)	0	2,497	2,497	0	04/15/2016	1
911759 EY 0	HOUSING URBAN DEVELOPM 6.620		08/01/2015	REDEEMED		70,000	70,000	81,008	70,000	0	0	0	0	0	70,000	0	0	0	4,634	08/01/2020	1
576863 BB 9	MATSON NAVIGATION CO 5.337		09/04/2015	REDEEMED		39,000	39,000	39,000	39,000	0	0	0	0	0	39,000	0	0	0	2,081	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2015	REDEEMED		41,000	41,000	41,000	41,000	0	0	0	0	0	41,000	0	0	0	2,162	07/29/2029	1
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2015	REDEEMED		416,854	416,854	416,854	416,854	0	0	0	0	0	416,854	0	0	0	21,774	01/15/2016	2FE
912810 DS 4	U S TREASURY BONDS 10.625		08/15/2015	MATURED		24,250,000	24,250,000	39,167,829	25,189,089	0	(939,089)	0	(939,089)	0	24,250,000	0	0	0	2,576,563	08/15/2015	1
912828 WE 6	U S TREASURY NOTES 2.750		09/29/2015	NOMURA SECURITIES INTL		45,630,297	43,000,000	42,304,352	42,367,286	0	46,506	0	46,506	0	42,413,792	0	3,216,505	3,216,505	1,022,357	11/15/2023	1
36202F 2L 9	GNMA II PASS #00005279 3.500		09/20/2015	PAID ON PRINCIPAL		841,650	841,650	876,500	874,143	0	(32,493)	0	(32,493)	0	841,650	0	0	0	19,400	01/20/2042	1
36202C HM 8	GNMA II PASS #2036 8.000		09/20/2015	PAID ON PRINCIPAL		238	238	242	242	0	(3)	0	(3)	0	238	0	0	0	13	07/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		09/20/2015	PAID ON PRINCIPAL		5,353	5,353	5,444	5,415	0	(62)	0	(62)	0	5,353	0	0	0	268	11/20/2025	1
36202C PS 6	GNMA II PASS #2233 7.500		09/20/2015	PAID ON PRINCIPAL		8,030	8,030	7,905	7,918	0	112	0	112	0	8,030	0	0	0	421	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		09/20/2015	PAID ON PRINCIPAL		1,756	1,756	1,799	1,814	0	(57)	0	(57)	0	1,756	0	0	0	99	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		09/20/2015	PAID ON PRINCIPAL		2,318	2,318	2,357	2,376	0	(59)	0	(59)	0	2,318	0	0	0	132	09/20/2026	1
36202D HK 0	GNMA II PASS #2934 7.500		09/20/2015	PAID ON PRINCIPAL		5,749	5,749	5,650	5,597	0	152	0	152	0	5,749	0	0	0	308	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		09/20/2015	PAID ON PRINCIPAL		3,307	3,307	3,168	3,176	0	131	0	131	0	3,307	0	0	0	120	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		09/20/2015	PAID ON PRINCIPAL		3,921	3,921	3,740	3,775	0	145	0	145	0	3,921	0	0	0	144	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		09/20/2015	PAID ON PRINCIPAL		7,044	7,044	7,031	7,030	0	15	0	15	0	7,044	0	0	0	256	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		09/20/2015	PAID ON PRINCIPAL		79,285	79,285	79,136	79,119	0	166	0	166	0	79,285	0	0	0	2,906	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		09/20/2015	PAID ON PRINCIPAL		95,796	95,796	96,410	96,366	0	(570)	0	(570)	0	95,796	0	0	0	3,527	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		09/20/2015	PAID ON PRINCIPAL		616,576	616,576	576,374	588,019	0	28,557	0	28,557	0	616,576	0	0	0	18,454	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		09/20/2015	PAID ON PRINCIPAL		18,629	18,629	17,249	17,568	0	1,061	0	1,061	0	18,629	0	0	0	599	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		09/20/2015	PAID ON PRINCIPAL		277,982	277,982	265,690	268,530	0	9,453	0	9,453	0	277,982	0	0	0	9,291	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		09/20/2015	PAID ON PRINCIPAL		127,095	127,095	117,682	120,621	0	6,474	0	6,474	0	127,095	0	0	0	3,945	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2015	PAID ON PRINCIPAL		709,673	709,673	691,488	696,455	0	13,219	0	13,219	0	709,673	0	0	0	23,807	11/20/2035	1
36202E XT 1	GNMA II PASS #4290 5.500		09/20/2015	PAID ON PRINCIPAL		181,762	181,762	181,004	180,946	0	816	0	816	0	181,762	0	0	0	6,629	11/20/2038	1
36176S SV 3	GNMA PASS TH #0074832 3.500		09/15/2015	PAID ON PRINCIPAL		370,519	370,519	387,250	387,535	0	(17,016)	0	(17,016)	0	370,519	0	0	0	8,722	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		09/15/2015	PAID ON PRINCIPAL		435,758	435,758	455,435	457,138	0	(21,381)	0	(21,381)	0	435,758	0	0	0	9,784	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		09/15/2015	PAID ON PRINCIPAL		462,840	462,840	485,910	494,087	0	(31,247)	0	(31,247)	0	462,840	0	0	0	10,659	03/15/2042	1
36206Y CH 2	GNMA PASS TH #424972 4.000		09/15/2015	PAID ON PRINCIPAL		280,398	280,398	273,651	277,962	0	2,436	0	2,436	0	280,398	0	0	0	7,200	10/15/2018	1
36207H YL 5	GNMA PASS TH #432815 8.500		09/15/2015	PAID ON PRINCIPAL		747	747	773	777	0	(30)	0	(30)	0	747	0	0	0	42	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		09/15/2015	PAID ON PRINCIPAL		4,289	4,289	4,398	4,406	0	(117)	0	(117)	0	4,289	0	0	0	216	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		09/15/2015	PAID ON PRINCIPAL		4,982	4,982	4,867	4,884	0	98	0	98	0	4,982	0	0	0	199	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		09/15/2015	PAID ON PRINCIPAL		11,956	11,956	11,919	11,918	0	39	0	39	0	11,956	0	0	0	479	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		09/15/2015	PAID ON PRINCIPAL		2,533	2,533	2,480	2,475	0	58	0	58	0	2,533	0	0	0	101	01/15/2029	1

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36212N	AM 9 GNMA PASS TH #538312		09/15/2015	PAID ON PRINCIPAL		32,092	32,092	31,692	31,664	0	428	0	428	0	32,092	0	0	0	1,169	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269		09/15/2015	PAID ON PRINCIPAL		3,301	3,301	3,268	3,268	0	33	0	33	0	3,301	0	0	0	132	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603		09/15/2015	PAID ON PRINCIPAL		33,949	33,949	33,556	33,603	0	346	0	346	0	33,949	0	0	0	1,110	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727		09/15/2015	PAID ON PRINCIPAL		292,350	292,350	287,722	288,818	0	3,532	0	3,532	0	292,350	0	0	0	9,523	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663		09/15/2015	PAID ON PRINCIPAL		92,056	92,056	91,768	91,755	0	301	0	301	0	92,056	0	0	0	3,689	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864		09/15/2015	PAID ON PRINCIPAL		29,449	29,449	28,915	28,906	0	543	0	543	0	29,449	0	0	0	1,041	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235		09/15/2015	PAID ON PRINCIPAL		20,235	20,235	19,757	19,742	0	493	0	493	0	20,235	0	0	0	845	12/15/2031	1
36213E	PY 6 GNMA PASS TH #552239		09/15/2015	PAID ON PRINCIPAL		2,565	2,565	2,513	2,509	0	55	0	55	0	2,565	0	0	0	102	12/15/2031	1
36213E	UH 7 GNMA PASS TH #552384		09/15/2015	PAID ON PRINCIPAL		842	842	816	809	0	32	0	32	0	842	0	0	0	34	02/15/2032	1
36213E	UL 8 GNMA PASS TH #552387		09/15/2015	PAID ON PRINCIPAL		5,004	5,004	5,290	5,311	0	(307)	0	(307)	0	5,004	0	0	0	216	02/15/2032	1
36213E	YG 5 GNMA PASS TH #552511		09/15/2015	PAID ON PRINCIPAL		5,173	5,173	5,468	5,515	0	(341)	0	(341)	0	5,173	0	0	0	221	04/15/2032	1
36213F	HD 8 GNMA PASS TH #552928		09/15/2015	PAID ON PRINCIPAL		10,990	10,990	11,179	11,023	0	(33)	0	(33)	0	10,990	0	0	0	366	12/15/2017	1
36213F	HE 6 GNMA PASS TH #552929		09/15/2015	PAID ON PRINCIPAL		55,144	55,144	55,928	55,279	0	(135)	0	(135)	0	55,144	0	0	0	1,868	12/15/2017	1
36213F	QS 5 GNMA PASS TH #553165		09/15/2015	PAID ON PRINCIPAL		13,559	13,559	14,241	14,077	0	(518)	0	(518)	0	13,559	0	0	0	547	04/15/2033	1
36213F	WW 9 GNMA PASS TH #553361		09/15/2015	PAID ON PRINCIPAL		62,722	62,722	62,242	62,343	0	379	0	379	0	62,722	0	0	0	2,210	07/15/2033	1
36213G	U5 8 GNMA PASS TH #554204		09/15/2015	PAID ON PRINCIPAL		671	671	659	658	0	14	0	14	0	671	0	0	0	27	12/15/2031	1
36213R	5P 8 GNMA PASS TH #562554		09/15/2015	PAID ON PRINCIPAL		4,227	4,227	4,185	4,180	0	47	0	47	0	4,227	0	0	0	169	01/15/2032	1
36213T	EC 3 GNMA PASS TH #563631		09/15/2015	PAID ON PRINCIPAL		16,046	16,046	16,242	16,053	0	(6)	0	(6)	0	16,046	0	0	0	535	09/15/2017	1
36213U	YC 8 GNMA PASS TH #565107		09/15/2015	PAID ON PRINCIPAL		8,494	8,494	8,658	8,613	0	(119)	0	(119)	0	8,494	0	0	0	340	10/15/2032	1
36213X	2H 6 GNMA PASS TH #567876		09/15/2015	PAID ON PRINCIPAL		3,000	3,000	3,043	3,044	0	(43)	0	(43)	0	3,000	0	0	0	120	10/15/2032	1
36213X	4T 8 GNMA PASS TH #567934		09/15/2015	PAID ON PRINCIPAL		4,772	4,772	4,840	4,788	0	(16)	0	(16)	0	4,772	0	0	0	159	12/15/2017	1
36200Q	LQ 5 GNMA PASS TH #569235		09/15/2015	PAID ON PRINCIPAL		18,596	18,596	18,957	19,098	0	(502)	0	(502)	0	18,596	0	0	0	694	03/15/2032	1
36200Q	WM 2 GNMA PASS TH #569552		09/15/2015	PAID ON PRINCIPAL		22,898	22,898	22,873	22,872	0	26	0	26	0	22,898	0	0	0	916	01/15/2032	1
36200Q	W6 7 GNMA PASS TH #569569		09/15/2015	PAID ON PRINCIPAL		55,854	55,854	54,318	54,300	0	1,554	0	1,554	0	55,854	0	0	0	2,311	01/15/2032	1
36200R	WR 9 GNMA PASS TH #570456		09/15/2015	PAID ON PRINCIPAL		20,552	20,552	20,628	20,621	0	(69)	0	(69)	0	20,552	0	0	0	822	11/15/2031	1
36200S	AG 5 GNMA PASS TH #570707		09/15/2015	PAID ON PRINCIPAL		4,562	4,562	4,495	4,503	0	59	0	59	0	4,562	0	0	0	183	12/15/2031	1
36200S	A2 6 GNMA PASS TH #570725		09/15/2015	PAID ON PRINCIPAL		1,112	1,112	1,100	1,098	0	14	0	14	0	1,112	0	0	0	44	01/15/2032	1
36200S	A6 7 GNMA PASS TH #570729		09/15/2015	PAID ON PRINCIPAL		9,491	9,491	9,388	9,402	0	89	0	89	0	9,491	0	0	0	378	01/15/2032	1
36200S	BH 2 GNMA PASS TH #570740		09/15/2015	PAID ON PRINCIPAL		4,091	4,091	4,016	4,024	0	67	0	67	0	4,091	0	0	0	164	01/15/2032	1
36200S	WM 8 GNMA PASS TH #571352		09/15/2015	PAID ON PRINCIPAL		862	862	842	841	0	21	0	21	0	862	0	0	0	35	12/15/2031	1
36200W	BU 4 GNMA PASS TH #574351		09/15/2015	PAID ON PRINCIPAL		41,633	41,633	41,094	41,101	0	532	0	532	0	41,633	0	0	0	1,470	01/15/2032	1
36200W	T6 8 GNMA PASS TH #574873		09/15/2015	PAID ON PRINCIPAL		5,155	5,155	5,083	5,084	0	71	0	71	0	5,155	0	0	0	205	12/15/2031	1
36200X	E6 2 GNMA PASS TH #575357		09/15/2015	PAID ON PRINCIPAL		10,653	10,653	10,600	10,594	0	58	0	58	0	10,653	0	0	0	421	12/15/2031	1
36200X	JQ 3 GNMA PASS TH #575471		09/15/2015	PAID ON PRINCIPAL		1,137	1,137	1,103	1,093	0	44	0	44	0	1,137	0	0	0	46	01/15/2032	1
36200X	XP 9 GNMA PASS TH #575886		09/15/2015	PAID ON PRINCIPAL		45,941	45,941	45,266	45,271	0	670	0	670	0	45,941	0	0	0	1,838	12/15/2031	1
36200X	YB 9 GNMA PASS TH #575906		09/15/2015	PAID ON PRINCIPAL		1,923	1,923	1,898	1,894	0	29	0	29	0	1,923	0	0	0	77	01/15/2032	1

QE05.1

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	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 NV 6	GNMA PASS TH #577404 6.000		09/15/2015	PAID ON PRINCIPAL		165,211	165,211	163,008	163,069	0	2,141	0	2,141	0	165,211	0	0	0	6,997	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2015	PAID ON PRINCIPAL		84,740	84,740	84,416	84,400	0	340	0	340	0	84,740	0	0	0	3,004	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2015	PAID ON PRINCIPAL		4,322	4,322	4,265	4,253	0	70	0	70	0	4,322	0	0	0	174	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2015	PAID ON PRINCIPAL		13,920	13,920	14,190	14,275	0	(355)	0	(355)	0	13,920	0	0	0	557	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2015	PAID ON PRINCIPAL		3,228	3,228	3,168	3,169	0	59	0	59	0	3,228	0	0	0	129	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2015	PAID ON PRINCIPAL		2,905	2,905	2,946	2,962	0	(57)	0	(57)	0	2,905	0	0	0	116	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2015	PAID ON PRINCIPAL		2,928	2,928	2,985	3,005	0	(77)	0	(77)	0	2,928	0	0	0	117	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2015	PAID ON PRINCIPAL		17,698	17,698	17,438	17,428	0	270	0	270	0	17,698	0	0	0	780	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2015	PAID ON PRINCIPAL		1,979	1,979	1,950	1,947	0	31	0	31	0	1,979	0	0	0	79	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2015	PAID ON PRINCIPAL		20,092	20,092	19,812	19,816	0	276	0	276	0	20,092	0	0	0	852	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2015	PAID ON PRINCIPAL		1,716	1,716	1,667	1,659	0	56	0	56	0	1,716	0	0	0	69	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2015	PAID ON PRINCIPAL		8,721	8,721	8,458	8,450	0	271	0	271	0	8,721	0	0	0	347	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		09/15/2015	PAID ON PRINCIPAL		7,327	7,327	7,181	7,273	0	55	0	55	0	7,327	0	0	0	220	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2015	PAID ON PRINCIPAL		34,042	34,042	33,537	33,583	0	459	0	459	0	34,042	0	0	0	1,230	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		09/15/2015	PAID ON PRINCIPAL		9,807	9,807	9,864	9,810	0	(3)	0	(3)	0	9,807	0	0	0	327	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2015	PAID ON PRINCIPAL		2,064	2,064	2,042	2,041	0	23	0	23	0	2,064	0	0	0	83	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		09/15/2015	PAID ON PRINCIPAL		9,910	9,910	10,049	10,103	0	(193)	0	(193)	0	9,910	0	0	0	399	10/15/2032	1
36201F SU 7	GNMA PASS TH #582359 6.000		09/15/2015	PAID ON PRINCIPAL		9,844	9,844	9,982	9,995	0	(150)	0	(150)	0	9,844	0	0	0	396	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		09/15/2015	PAID ON PRINCIPAL		63,837	63,837	63,512	63,489	0	348	0	348	0	63,837	0	0	0	2,830	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		09/15/2015	PAID ON PRINCIPAL		1,795	1,795	1,830	1,841	0	(46)	0	(46)	0	1,795	0	0	0	72	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		09/15/2015	PAID ON PRINCIPAL		2,782	2,782	2,836	2,834	0	(52)	0	(52)	0	2,782	0	0	0	111	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		09/15/2015	PAID ON PRINCIPAL		1,327	1,327	1,334	1,334	0	(8)	0	(8)	0	1,327	0	0	0	40	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		09/15/2015	PAID ON PRINCIPAL		58,222	58,222	57,819	57,806	0	416	0	416	0	58,222	0	0	0	2,366	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		09/15/2015	PAID ON PRINCIPAL		50,878	50,878	51,442	50,954	0	(76)	0	(76)	0	50,878	0	0	0	1,672	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		09/15/2015	PAID ON PRINCIPAL		20,316	20,316	20,604	20,353	0	(38)	0	(38)	0	20,316	0	0	0	677	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2015	PAID ON PRINCIPAL		79,422	79,422	82,636	82,262	0	(2,840)	0	(2,840)	0	79,422	0	0	0	2,998	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		09/15/2015	PAID ON PRINCIPAL		98,877	98,877	100,638	99,219	0	(342)	0	(342)	0	98,877	0	0	0	3,274	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2015	PAID ON PRINCIPAL		26,901	26,901	26,880	26,869	0	32	0	32	0	26,901	0	0	0	895	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2015	PAID ON PRINCIPAL		112,558	112,558	106,585	108,458	0	4,100	0	4,100	0	112,558	0	0	0	3,362	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2015	PAID ON PRINCIPAL		31,056	31,056	29,435	29,805	0	1,251	0	1,251	0	31,056	0	0	0	891	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		09/15/2015	PAID ON PRINCIPAL		45,754	45,754	44,653	45,383	0	371	0	371	0	45,754	0	0	0	1,220	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		09/15/2015	PAID ON PRINCIPAL		72,017	72,017	70,284	71,411	0	605	0	605	0	72,017	0	0	0	1,913	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2015	PAID ON PRINCIPAL		7,168	7,168	7,224	7,201	0	(33)	0	(33)	0	7,168	0	0	0	215	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2015	PAID ON PRINCIPAL		3,415	3,415	3,481	3,512	0	(96)	0	(96)	0	3,415	0	0	0	137	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		09/15/2015	PAID ON PRINCIPAL		22,654	22,654	23,043	22,740	0	(87)	0	(87)	0	22,654	0	0	0	753	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		09/15/2015	PAID ON PRINCIPAL		94,045	94,045	95,661	94,392	0	(347)	0	(347)	0	94,045	0	0	0	3,128	12/15/2017	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		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)
36200A RE 1	GNMA PASS TH #595485	5.000		09/15/2015	PAID ON PRINCIPAL		11,367	11,367	11,562	11,409	0	(42)	0	(42)	0	11,367	0	0	0	379	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000		09/15/2015	PAID ON PRINCIPAL		32,219	32,219	32,677	32,304	0	(85)	0	(85)	0	32,219	0	0	0	1,036	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500		09/15/2015	PAID ON PRINCIPAL		17,142	17,142	17,529	17,542	0	(401)	0	(401)	0	17,142	0	0	0	631	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000		09/15/2015	PAID ON PRINCIPAL		224,434	224,434	228,303	226,610	0	(2,176)	0	(2,176)	0	224,434	0	0	0	7,690	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500		09/15/2015	PAID ON PRINCIPAL		16,444	16,444	16,844	16,786	0	(342)	0	(342)	0	16,444	0	0	0	664	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000		09/15/2015	PAID ON PRINCIPAL		37,866	37,866	37,897	37,859	0	8	0	8	0	37,866	0	0	0	1,282	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500		09/15/2015	PAID ON PRINCIPAL		33,702	33,702	35,653	34,628	0	(926)	0	(926)	0	33,702	0	0	0	1,010	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500		09/15/2015	PAID ON PRINCIPAL		15,783	15,783	15,904	15,857	0	(74)	0	(74)	0	15,783	0	0	0	475	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500		09/15/2015	PAID ON PRINCIPAL		79,429	79,429	73,299	74,823	0	4,607	0	4,607	0	79,429	0	0	0	2,402	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500		09/15/2015	PAID ON PRINCIPAL		77,634	77,634	77,962	77,836	0	(201)	0	(201)	0	77,634	0	0	0	2,364	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500		09/15/2015	PAID ON PRINCIPAL		7,556	7,556	7,405	7,496	0	60	0	60	0	7,556	0	0	0	227	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000		09/15/2015	PAID ON PRINCIPAL		82,428	82,428	80,393	81,680	0	748	0	748	0	82,428	0	0	0	2,150	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500		09/15/2015	PAID ON PRINCIPAL		337,273	337,273	337,547	336,923	0	350	0	350	0	337,273	0	0	0	10,362	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500		09/15/2015	PAID ON PRINCIPAL		96,403	96,403	95,860	95,941	0	461	0	461	0	96,403	0	0	0	2,916	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500		09/15/2015	PAID ON PRINCIPAL		83,973	83,973	79,416	80,507	0	3,466	0	3,466	0	83,973	0	0	0	2,488	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500		09/15/2015	PAID ON PRINCIPAL		46,145	46,145	43,451	44,021	0	2,124	0	2,124	0	46,145	0	0	0	1,341	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500		09/15/2015	PAID ON PRINCIPAL		9,229	9,229	8,740	8,858	0	371	0	371	0	9,229	0	0	0	277	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000		09/15/2015	PAID ON PRINCIPAL		95,395	95,395	94,247	94,421	0	973	0	973	0	95,395	0	0	0	3,081	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500		09/15/2015	PAID ON PRINCIPAL		65,476	65,476	65,783	65,488	0	(12)	0	(12)	0	65,476	0	0	0	1,960	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500		09/15/2015	PAID ON PRINCIPAL		58,687	58,687	57,953	58,397	0	290	0	290	0	58,687	0	0	0	1,760	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500		09/15/2015	PAID ON PRINCIPAL		974	974	979	977	0	(3)	0	(3)	0	974	0	0	0	29	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500		09/15/2015	PAID ON PRINCIPAL		17,739	17,739	17,822	17,749	0	(10)	0	(10)	0	17,739	0	0	0	532	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500		09/15/2015	PAID ON PRINCIPAL		52,810	52,810	52,513	52,647	0	163	0	163	0	52,810	0	0	0	1,586	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500		09/15/2015	PAID ON PRINCIPAL		8,156	8,156	8,628	8,326	0	(171)	0	(171)	0	8,156	0	0	0	245	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500		09/15/2015	PAID ON PRINCIPAL		13,795	13,795	14,593	14,056	0	(262)	0	(262)	0	13,795	0	0	0	415	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500		09/15/2015	PAID ON PRINCIPAL		16,009	16,009	16,936	16,406	0	(396)	0	(396)	0	16,009	0	0	0	470	06/15/2018	1
36290R OZ 9	GNMA PASS TH #615272	4.500		09/15/2015	PAID ON PRINCIPAL		30,171	30,171	30,397	30,300	0	(129)	0	(129)	0	30,171	0	0	0	841	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500		09/15/2015	PAID ON PRINCIPAL		130,978	130,978	131,960	131,651	0	(674)	0	(674)	0	130,978	0	0	0	3,710	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500		09/15/2015	PAID ON PRINCIPAL		42,777	42,777	42,243	42,558	0	219	0	219	0	42,777	0	0	0	1,337	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500		09/15/2015	PAID ON PRINCIPAL		18,710	18,710	18,818	18,776	0	(66)	0	(66)	0	18,710	0	0	0	516	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500		09/15/2015	PAID ON PRINCIPAL		256,231	256,231	236,813	241,750	0	14,481	0	14,481	0	256,231	0	0	0	7,622	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500		09/15/2015	PAID ON PRINCIPAL		51,269	51,269	48,546	49,290	0	1,980	0	1,980	0	51,269	0	0	0	1,597	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500		09/15/2015	PAID ON PRINCIPAL		108,605	108,605	101,561	102,830	0	5,776	0	5,776	0	108,605	0	0	0	2,991	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500		09/15/2015	PAID ON PRINCIPAL		20,152	20,152	19,052	19,314	0	839	0	839	0	20,152	0	0	0	603	09/15/2033	1
36290R SE 9	GNMA PASS TH #615645	4.500		09/15/2015	PAID ON PRINCIPAL		4,381	4,381	4,052	4,138	0	242	0	242	0	4,381	0	0	0	131	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500		09/15/2015	PAID ON PRINCIPAL		69,660	69,660	68,267	69,133	0	528	0	528	0	69,660	0	0	0	2,088	08/15/2018	1

SCHEDULE D - PART 4

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

Table with columns 1-22: CUSIP Identification, Description, Foreign, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value, Change in 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., 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).

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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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12+13)	15 Total Foreign Exchange Change in B./A.C.V.							
876315	WZ 1 TARRANT CO GO LTD REF 5.000		07/15/2015	REDEEMED		1,225,000	1,225,000	1,307,430	1,230,405	0	(5,405)	0	(5,405)	0	1,225,000	0	0	0	61,250	07/15/2020	1
876315	XA 5 TARRANT CO GO LTD REF 5.000		07/15/2015	REDEEMED		1,285,000	1,285,000	1,367,189	1,290,397	0	(5,397)	0	(5,397)	0	1,285,000	0	0	0	64,250	07/15/2021	1
876315	XB 3 TARRANT CO GO LTD REF 5.000		07/15/2015	REDEEMED		1,350,000	1,350,000	1,432,985	1,355,456	0	(5,456)	0	(5,456)	0	1,350,000	0	0	0	67,500	07/15/2022	1
876315	XC 1 TARRANT CO GO LTD REF 5.000		07/15/2015	REDEEMED		1,415,000	1,415,000	1,499,645	1,420,569	0	(5,569)	0	(5,569)	0	1,415,000	0	0	0	70,750	07/15/2023	1
876315	XD 9 TARRANT CO GO LTD REF 5.000		07/15/2015	REDEEMED		1,490,000	1,490,000	1,575,437	1,495,627	0	(5,627)	0	(5,627)	0	1,490,000	0	0	0	74,500	07/15/2024	1
876315	XK 3 TARRANT CO GO LTD REF 5.000		09/29/2015	REDEEMED		385,000	385,000	410,907	386,699	0	(1,687)	0	(1,687)	0	385,011	0	(11)	(11)	23,207	07/15/2020	1FE
876315	XL 1 TARRANT CO GO LTD REF 5.000		09/29/2015	REDEEMED		410,000	410,000	436,224	411,722	0	(1,711)	0	(1,711)	0	410,011	0	(11)	(11)	24,714	07/15/2021	1FE
876315	XM 9 TARRANT CO GO LTD REF 5.000		09/29/2015	REDEEMED		430,000	430,000	456,432	431,738	0	(1,727)	0	(1,727)	0	430,011	0	(11)	(11)	25,919	07/15/2022	1FE
876315	XN 7 TARRANT CO GO LTD REF 5.000		09/29/2015	REDEEMED		450,000	450,000	476,919	451,771	0	(1,761)	0	(1,761)	0	450,010	0	(10)	(10)	27,125	07/15/2023	1FE
876315	XP 2 TARRANT CO GO LTD REF 5.000		09/29/2015	REDEEMED		470,000	470,000	496,950	471,775	0	(1,765)	0	(1,765)	0	470,010	0	(10)	(10)	28,331	07/15/2024	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						230,680,000	230,480,000	245,265,807	231,758,894	0	(1,102,737)	0	(1,102,737)	0	230,656,156	0	23,844	23,844	11,279,714	XXX	XXX

QE057

Bonds - U.S. Special Revenue and Special Assessment

040580	FC 1 ARIZONA SCH FACS BRD R 5.000		07/01/2015	REDEEMED		15,030,000	15,030,000	16,354,293	15,111,084	0	(81,084)	0	(81,084)	0	15,030,000	0	0	0	751,500	01/01/2016	1FE
040580	FK 3 ARIZONA SCH FACS BRD R 5.000		07/01/2015	REDEEMED		29,760,000	29,760,000	32,011,344	29,897,089	0	(137,089)	0	(137,089)	0	29,760,000	0	0	0	1,488,000	07/01/2019	1FE
040654	NE 1 ARIZONA TRANS BRD HWY 5.000		07/01/2015	REDEEMED		5,000,000	5,000,000	5,449,850	5,026,974	0	(26,974)	0	(26,974)	0	5,000,000	0	0	0	250,000	07/01/2021	1FE
107191	BM 9 BRENT UTIL BD WAT & SE 7.500		09/01/2015	MATURED		60,000	60,000	61,123	60,048	0	(48)	0	(48)	0	60,000	0	0	0	4,500	09/01/2015	1
109467	AP 5 BRIGHTON TWSP SEW AUTH 6.300		09/01/2015	REDEEMED		615,000	615,000	615,000	615,000	0	60	0	60	0	615,060	0	(60)	(60)	38,745	09/01/2017	1
196797	XJ 8 COLORADO WTR RES PWR D 5.750		09/01/2015	MATURED		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	7,188	09/01/2015	1FE
20774L	6B 6 CONNECTICUT HEALTH & E 5.000		07/02/2015	REDEEMED		2,000,000	2,000,000	2,020,220	2,002,638	0	(2,532)	0	(2,532)	0	2,000,105	0	(105)	(105)	100,278	07/01/2035	1FE
212239	DX 2 CONTRA COSTA CO HOME M 7.900		06/30/2015	PRIOR PERIOD ADJUSTMENT		0	0	0	274	0	0	0	0	0	274	0	(274)	(274)	0	05/01/2017	1FE
67109P	AA 1 COOK & DUPAGE COS (OAK 8.000		09/10/2015	REDEEMED		24,957	24,957	0	0	0	24,957	0	24,957	0	24,957	0	0	0	2,002	02/01/2023	5*
273793	ED 7 EAST MUSKINGUM WTR AUT 8.125		07/01/2015	MATURED		110,000	110,000	109,364	109,974	0	26	0	26	0	110,000	0	0	0	8,938	07/01/2015	1
273793	EE 5 EAST MUSKINGUM WTR AUT 8.125		07/01/2015	REDEEMED		115,000	115,000	114,332	114,970	0	30	0	30	0	115,000	0	0	0	9,344	07/01/2016	1
273793	EF 2 EAST MUSKINGUM WTR AUT 8.125		07/01/2015	REDEEMED		125,000	125,000	124,271	124,966	0	34	0	34	0	125,000	0	0	0	10,156	07/01/2017	1
349515	DU 7 FORT WORTH WATER & SEW 5.000		09/25/2015	REDEEMED		9,930,000	9,930,000	10,494,719	9,938,702	0	(8,702)	0	(8,702)	0	9,930,000	0	0	0	551,667	02/15/2017	1FE
523494	KB 7 LEE CO SCH BRD COP S20 5.000		08/01/2015	REDEEMED		2,175,000	2,175,000	2,252,365	2,180,487	0	(5,487)	0	(5,487)	0	2,175,000	0	0	0	108,750	08/01/2024	1FE
575577	GC 9 MASSACHUSETTS BAY TRAN 5.000		07/01/2015	REDEEMED		6,450,000	6,450,000	6,814,296	6,473,843	0	(23,843)	0	(23,843)	0	6,450,000	0	0	0	322,500	07/01/2018	1FE
575577	GJ 4 MASSACHUSETTS BAY TRAN 5.000		07/01/2015	REDEEMED		5,000,000	5,000,000	5,192,750	5,012,715	0	(12,715)	0	(12,715)	0	5,000,000	0	0	0	250,000	07/01/2024	1FE
575577	GQ 8 MASSACHUSETTS BAY TRAN 5.000		07/01/2015	REDEEMED		14,295,000	14,295,000	15,508,646	14,379,876	0	(84,876)	0	(84,876)	0	14,295,000	0	0	0	714,750	07/01/2031	1FE
594700	CH 7 MICHIGAN TRUNK LINE RE 5.000		09/01/2015	REDEEMED		5,000,000	5,000,000	5,378,950	5,030,000	0	(30,000)	0	(30,000)	0	5,000,000	0	0	0	250,000	09/01/2019	1FE
60636P	2X 7 MISSOURI ENV IMP & ENE 5.000		07/01/2015	REDEEMED		2,305,000	2,305,000	2,502,562	2,316,980	0	(11,980)	0	(11,980)	0	2,305,000	0	0	0	115,250	07/01/2019	1
646065	JR 4 NEW JERSEY EDL FACS (P 5.000		07/01/2015	REDEEMED		90,000	90,000	96,468	90,383	0	(383)	0	(383)	0	90,000	0	0	0	4,500	07/01/2020	1FE
646065	JS 2 NEW JERSEY EDL FACS (P 5.000		07/01/2015	REDEEMED		175,000	175,000	186,974	175,711	0	(711)	0	(711)	0	175,000	0	0	0	8,750	07/01/2021	1FE
646065	JY 9 NEW JERSEY EDL FACS (P 5.000		07/01/2015	REDEEMED		5,825,000	5,825,000	6,223,547	5,848,680	0	(22,027)	0	(22,027)	0	5,826,653	0	(1,653)	(1,653)	291,250	07/01/2021	1FE
645788	WR 7 NEW JERSEY ENVIRONMENT 5.000		09/01/2015	MATURED		2,845,000	2,845,000	3,070,921	2,864,124	0	(19,124)	0	(19,124)	0	2,845,000	0	0	0	142,250	09/01/2015	1FE
645788	XK 1 NEW JERSEY ENVIRONMENT 5.000		09/01/2015	REDEEMED		10,765,000	10,765,000	11,417,467	10,822,532	0	(57,532)	0	(57,532)	0	10,765,000	0	0	0	538,250	09/01/2024	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	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)
645791	KU 7 NEW JERSEY ENVIRONMENT 5.000		09/01/2015	MATURED		60,000	60,000	65,298	60,462	0	(462)	0	(462)	0	60,000	0	0	0	3,000	09/01/2015	1.....
645791	KX 1 NEW JERSEY ENVIRONMENT 5.000		09/01/2015	MATURED		7,380,000	7,380,000	8,031,654	7,436,887	0	(56,887)	0	(56,887)	0	7,380,000	0	0	0	369,000	09/01/2015	1FE.....
649876	KY 4 NEW YORK LOC GOVT ASST 5.250		06/30/2015	PRIOR PERIOD ADJUSTMENT		0	0	0	59,639	0	0	0	0	0	59,639	0	(59,639)	(59,639)	0	04/01/2016	1FE.....
684517	HC 2 ORANGE CO SCH BRD COP 5.000		08/01/2015	REDEEMED		5,200,000	5,200,000	5,573,984	5,225,329	0	(25,865)	0	(25,865)	0	5,199,464	0	536	536	260,000	08/01/2020	1FE.....
696550	PW 6 PALM BEACH CO SCH BRD 5.000		08/01/2015	REDEEMED		13,630,000	13,630,000	14,739,891	13,705,002	0	(75,760)	0	(75,760)	0	13,629,241	0	759	759	681,500	08/01/2018	1FE.....
71883P	FJ 1 PHOENIX CIVIC IMP SR L 5.000		07/01/2015	MATURED		8,655,000	8,655,000	9,632,323	8,710,663	0	(55,663)	0	(55,663)	0	8,655,000	0	0	0	432,750	07/01/2015	1FE.....
812728	MB 6 SEATTLE WATER SYS REF 5.000		09/01/2015	REDEEMED		7,355,000	7,355,000	7,770,484	7,389,010	0	(32,196)	0	(32,196)	0	7,356,814	0	(1,814)	(1,814)	367,750	09/01/2021	1FE.....
812728	MC 4 SEATTLE WATER SYS REF 5.000		09/01/2015	REDEEMED		6,245,000	6,245,000	6,587,601	6,273,060	0	(26,573)	0	(26,573)	0	6,246,487	0	(1,487)	(1,487)	312,250	09/01/2022	1FE.....
915115	S4 2 UNIV OF TEXAS PERM FD 5.000		07/01/2015	MATURED		3,000,000	3,000,000	3,288,060	3,017,961	0	(17,961)	0	(17,961)	0	3,000,000	0	0	0	150,000	07/01/2015	1FE.....
915115	S7 5 UNIV OF TEXAS PERM FD 5.000		07/01/2015	REDEEMED		11,450,000	11,450,000	11,742,662	11,718,789	0	(247,191)	0	(247,191)	0	11,471,598	0	(21,598)	(21,598)	572,500	07/01/2018	1FE.....
915115	T2 5 UNIV OF TEXAS PERM FD 4.250		07/01/2015	REDEEMED		3,550,000	3,550,000	3,621,533	3,615,711	0	(60,434)	0	(60,434)	0	3,555,277	0	(5,277)	(5,277)	150,875	07/01/2019	1FE.....
92817F	3L 8 VIRGINIA PUBLIC SCHOOL 5.000		08/01/2015	MATURED		14,185,000	14,185,000	15,572,151	14,276,109	0	(91,109)	0	(91,109)	0	14,185,000	0	0	0	709,250	08/01/2015	1FE.....
92817F	8P 4 VIRGINIA PUBLIC SCHOOL 5.000		08/01/2015	REDEEMED		2,285,000	2,285,000	2,428,178	2,295,081	0	(10,081)	0	(10,081)	0	2,285,000	0	0	0	114,250	08/01/2023	1FE.....
92817F	8Q 2 VIRGINIA PUBLIC SCHOOL 5.000		08/01/2015	REDEEMED		1,000,000	1,000,000	1,058,500	1,004,125	0	(4,125)	0	(4,125)	0	1,000,000	0	0	0	50,000	08/01/2024	1FE.....
977109	BU 0 WISCONSIN PETROLEUM IN 5.000		07/01/2015	MATURED		3,745,000	3,745,000	4,264,731	3,793,483	0	(48,483)	0	(48,483)	0	3,745,000	0	0	0	187,250	07/01/2015	1FE.....
977123	TQ 1 WISCONSIN TRANSN REF S 5.000		07/01/2015	REDEEMED		7,430,000	7,430,000	7,789,612	7,453,633	0	(22,079)	0	(22,079)	0	7,431,554	0	(1,554)	(1,554)	371,500	07/01/2018	1FE.....
977123	TT 5 WISCONSIN TRANSN REF S 5.000		07/01/2015	REDEEMED		7,780,000	7,780,000	8,383,728	7,815,455	0	(32,929)	0	(32,929)	0	7,782,527	0	(2,527)	(2,527)	389,000	07/01/2021	1FE.....
977123	TU 2 WISCONSIN TRANSN REF S 5.000		07/01/2015	REDEEMED		6,565,000	6,565,000	7,051,532	6,593,626	0	(28,626)	0	(28,626)	0	6,565,000	0	0	0	328,250	07/01/2022	1FE.....
31349G	SZ 8 FH (ARM) #755364 2.281		09/15/2015	PAID ON PRINCIPAL		3,431	3,431	3,458	3,421	0	10	0	10	0	3,431	0	0	0	51	01/01/2029	1.....
31349S	KR 3 FH (3/1 ARM) #781204 2.427		09/15/2015	PAID ON PRINCIPAL		3,901	3,901	3,896	3,888	0	12	0	12	0	3,901	0	0	0	62	02/01/2034	1.....
31295N	AQ 1 FH (5/1 ARM) #789015 2.355		09/15/2015	PAID ON PRINCIPAL		605	605	607	603	0	2	0	2	0	605	0	0	0	9	02/01/2032	1.....
31335G	NC 5 FHLMC GOLD PASSTHRU 6.500		09/15/2015	PAID ON PRINCIPAL		3,616	3,616	3,377	3,481	0	135	0	135	0	3,616	0	0	0	153	04/15/2026	1.....
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		09/15/2015	PAID ON PRINCIPAL		179,195	179,195	180,063	180,269	0	(1,075)	0	(1,075)	0	179,195	0	0	0	4,145	05/15/2026	1.....
3128GW	SZ 2 FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		26,781	26,781	26,919	26,798	0	(16)	0	(16)	0	26,781	0	0	0	886	11/15/2017	1.....
3128GW	US 5 FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		16,507	16,507	16,517	16,490	0	17	0	17	0	16,507	0	0	0	545	11/15/2017	1.....
3128MM	QB 2 FHLMC GOLD PASSTHRU 2.500		09/15/2015	PAID ON PRINCIPAL		151,403	151,403	157,885	156,904	0	(5,501)	0	(5,501)	0	151,403	0	0	0	2,506	11/15/2027	1.....
3128CU	GZ 3 FHLMC GOLD PASSTHRU 6.500		09/15/2015	PAID ON PRINCIPAL		19,142	19,142	19,885	19,940	0	(798)	0	(798)	0	19,142	0	0	0	830	04/15/2022	1.....
3132GR	LV 1 FHLMC GOLD PASSTHRU 3.500		09/15/2015	PAID ON PRINCIPAL		106,738	106,738	109,423	109,532	0	(2,794)	0	(2,794)	0	106,738	0	0	0	2,481	02/15/2042	1.....
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500		09/15/2015	PAID ON PRINCIPAL		487,187	487,187	499,595	498,005	0	(10,818)	0	(10,818)	0	487,187	0	0	0	11,612	03/15/2042	1.....
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500		09/15/2015	PAID ON PRINCIPAL		136,368	136,368	134,557	134,686	0	1,682	0	1,682	0	136,368	0	0	0	3,178	09/15/2043	1.....
3133T5	LL 5 FHR 1727 I CMO 6.500		09/15/2015	PAID ON PRINCIPAL		133,185	133,185	132,873	132,824	0	361	0	361	0	133,185	0	0	0	5,880	05/15/2024	1.....
3133TB	JR 2 FHR 1998 PE CMO 7.500		09/17/2015	PAID ON PRINCIPAL		9,883	9,883	10,254	9,851	0	32	0	32	0	9,883	0	0	0	493	10/17/2027	1.....
3137BA	HX 3 FHR 4345 AB 3.000		09/15/2015	PAID ON PRINCIPAL		375,844	375,844	382,950	382,532	0	(6,688)	0	(6,688)	0	375,844	0	0	0	7,499	02/15/2040	1.....
3137BD	GH 3 FHR 4388 TP 3.000		09/15/2015	PAID ON PRINCIPAL		3,374,863	3,374,863	3,461,871	3,460,642	0	(85,780)	0	(85,780)	0	3,374,863	0	0	0	66,834	09/15/2044	1.....
3138S5	B4 9 FN (ARM) #550959 2.859		09/25/2015	PAID ON PRINCIPAL		18,724	18,724	19,020	18,720	0	4	0	4	0	18,724	0	0	0	352	08/01/2029	1.....
31379X	VF 9 FN (10/1 ARM) #432714 2.265		09/25/2015	PAID ON PRINCIPAL		39,726	39,726	40,335	39,473	0	253	0	253	0	39,726	0	0	0	565	12/01/2027	1.....

QE05.8

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.9

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)
31402Q	5N 7 FN (10/1 ARM #735353 2.508		09/25/2015	PAID ON PRINCIPAL		2,206	2,206	2,331	2,217	0	(11)	0	(11)	0	2,206	0	0	0	43	03/25/2035	1
31405T	ZC 9 FN (10/1 ARM #799139 1.788		09/25/2015	PAID ON PRINCIPAL		1,968	1,968	1,977	1,964	0	3	0	3	0	1,968	0	0	0	46	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 2.490		09/25/2015	PAID ON PRINCIPAL		20,989	20,989	21,081	20,908	0	80	0	80	0	20,989	0	0	0	320	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 2.113		09/25/2015	PAID ON PRINCIPAL		26,697	26,697	26,714	26,646	0	51	0	51	0	26,697	0	0	0	372	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 2.411		09/25/2015	PAID ON PRINCIPAL		4,559	4,559	4,522	4,548	0	12	0	12	0	4,559	0	0	0	71	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.409		09/25/2015	PAID ON PRINCIPAL		406	406	409	406	0	0	0	0	0	406	0	0	0	6	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.125		09/25/2015	PAID ON PRINCIPAL		2,936	2,936	2,950	2,932	0	4	0	4	0	2,936	0	0	0	42	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		09/25/2015	PAID ON PRINCIPAL		11,845	11,845	12,230	12,155	0	(310)	0	(310)	0	11,845	0	0	0	548	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		09/19/2015	PAID ON PRINCIPAL		9,792	9,792	10,193	10,150	0	(358)	0	(358)	0	9,792	0	0	0	482	01/19/2039	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		09/25/2015	PAID ON PRINCIPAL		19,655	19,655	19,557	19,561	0	94	0	94	0	19,655	0	0	0	329	07/01/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		09/25/2015	PAID ON PRINCIPAL		3,281	3,281	3,148	3,192	0	88	0	88	0	3,281	0	0	0	152	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		09/25/2015	PAID ON PRINCIPAL		15,770	15,770	15,766	15,747	0	23	0	23	0	15,770	0	0	0	579	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		09/25/2015	PAID ON PRINCIPAL		1,788	1,788	1,759	1,768	0	21	0	21	0	1,788	0	0	0	89	08/25/2024	1
31375F	MB 1 FNMA PASS TH #333454 7.000		09/25/2015	PAID ON PRINCIPAL		1,059	1,059	1,016	1,029	0	30	0	30	0	1,059	0	0	0	49	02/25/2026	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		09/25/2015	PAID ON PRINCIPAL		1,602	1,602	1,621	1,613	0	(11)	0	(11)	0	1,602	0	0	0	75	03/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		09/25/2015	PAID ON PRINCIPAL		15,138	15,138	15,433	15,210	0	(71)	0	(71)	0	15,138	0	0	0	533	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		09/25/2015	PAID ON PRINCIPAL		23,665	23,665	23,761	23,722	0	(57)	0	(57)	0	23,665	0	0	0	889	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		09/25/2015	PAID ON PRINCIPAL		295,643	295,643	282,570	286,141	0	9,502	0	9,502	0	295,643	0	0	0	9,547	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		09/25/2015	PAID ON PRINCIPAL		12,747	12,747	12,698	12,696	0	51	0	51	0	12,747	0	0	0	533	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		09/25/2015	PAID ON PRINCIPAL		2,385	2,385	2,446	2,461	0	(77)	0	(77)	0	2,385	0	0	0	95	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		09/25/2015	PAID ON PRINCIPAL		50,935	50,935	51,452	51,221	0	(286)	0	(286)	0	50,935	0	0	0	1,704	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		09/25/2015	PAID ON PRINCIPAL		320,434	320,434	333,658	335,014	0	(14,580)	0	(14,580)	0	320,434	0	0	0	10,701	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		09/25/2015	PAID ON PRINCIPAL		818	818	828	826	0	(8)	0	(8)	0	818	0	0	0	33	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		09/25/2015	PAID ON PRINCIPAL		5,785	5,785	5,752	5,753	0	32	0	32	0	5,785	0	0	0	207	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		09/25/2015	PAID ON PRINCIPAL		807	807	794	797	0	11	0	11	0	807	0	0	0	30	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		09/25/2015	PAID ON PRINCIPAL		21,303	21,303	21,409	21,387	0	(84)	0	(84)	0	21,303	0	0	0	841	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		09/25/2015	PAID ON PRINCIPAL		8,520	8,520	8,410	8,420	0	100	0	100	0	8,520	0	0	0	278	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		09/25/2015	PAID ON PRINCIPAL		5,319	5,319	5,204	5,208	0	111	0	111	0	5,319	0	0	0	189	06/25/2037	1
31392I	DF 2 FNR 2001-55 PC CMO 6.500		09/25/2015	PAID ON PRINCIPAL		16,711	16,711	16,868	16,902	0	(190)	0	(190)	0	16,711	0	0	0	705	10/25/2031	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		09/25/2015	PAID ON PRINCIPAL		382,455	382,455	381,857	381,815	0	640	0	640	0	382,455	0	0	0	7,670	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		09/25/2015	PAID ON PRINCIPAL		436,620	436,620	433,311	433,398	0	3,222	0	3,222	0	436,620	0	0	0	8,609	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		09/25/2015	PAID ON PRINCIPAL		327,830	327,830	314,716	314,816	0	13,014	0	13,014	0	327,830	0	0	0	3,822	02/25/2043	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		09/25/2015	PAID ON PRINCIPAL		187,552	187,552	180,791	179,396	0	8,155	0	8,155	0	187,552	0	0	0	7,350	02/25/2042	1
3133TL	4S 4 FSPC T-17 A5 7.160		09/25/2015	PAID ON PRINCIPAL		58,018	58,018	58,010	57,732	0	286	0	286	0	58,018	0	0	0	2,755	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		08/25/2015	PAID ON PRINCIPAL		23,086	23,086	22,946	22,938	0	148	0	148	0	23,086	0	0	0	925	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		09/25/2015	PAID ON PRINCIPAL		34,758	34,758	34,709	34,637	0	120	0	120	0	34,758	0	0	0	1,490	02/25/2042	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 Desig- nation or Market Indicator (a)
225458	FE	3	CSFB 2005-2 3A1 CMO	5.000			49,706	49,706	49,535	49,205	0	501	0	501	0	49,706	0	0	0	1,657	02/25/2020	1FM
12647P	AJ	7	CSMC 2013-7 A10 (CMO)	3.500			297,554	297,554	287,299	287,536	0	10,019	0	10,019	0	297,554	0	0	0	6,758	08/25/2043	1FM
12649K	AC	1	CSMC 2015-WIN1 A2 CMO	3.000			167,399	167,399	170,982	170,982	0	(3,583)	0	(3,583)	0	167,399	0	0	0	2,820	12/25/2044	1FE
12667F	J6	3	CWALT 2004-30CB 3A1 CM	5.000			155,399	155,399	127,427	108,297	0	47,102	0	47,102	0	155,399	0	0	0	5,264	02/25/2020	1FE
12669F	DS	9	CWHL 2003-J10 1A9 CMO	5.250			4,090,948	4,090,948	3,873,617	3,970,683	0	120,265	0	120,265	0	4,090,948	0	0	0	159,846	11/25/2033	1FM
12669A	AA	6	CWHL 2005-19 1A1 CMO	5.500			29,948	29,948	25,952	9,010	0	20,939	0	20,939	0	29,948	0	0	0	1,013	08/25/2035	1FM
12669A	AA	6	CWHL 2005-19 1A1 CMO	5.500			0	2,381	2,063	716	0	(159)	0	(159)	0	557	0	(557)	(557)	95	08/25/2035	1FM
12669A	JR	0	CWHL 2005-24 A1 CMO	5.500			60,121	60,121	53,808	35,836	0	24,285	0	24,285	0	60,121	0	0	0	2,225	11/25/2035	1FM
12669A	JR	0	CWHL 2005-24 A1 CMO	5.500			0	5,674	5,078	3,382	0	(171)	0	(171)	0	3,211	0	(3,211)	(3,211)	232	11/25/2035	1FM
12669A	JR	0	CWHL 2005-24 A1 CMO	5.500			0	(5)	(4)	(3)	0	0	0	0	(3)	0	0	3	0	11/25/2035	1FM	
12545E	AD	8	CWHL 2007-J2 2A3 CMO	6.000			250,448	250,448	194,144	183,092	0	67,356	0	67,356	0	250,448	0	0	0	11,131	07/25/2037	1FM
12545E	AD	8	CWHL 2007-J2 2A3 CMO	6.000			0	97,203	75,351	71,061	0	(993)	0	(993)	0	70,068	0	(70,068)	(70,068)	3,596	07/25/2037	1FM
12545E	AD	8	CWHL 2007-J2 2A3 CMO	6.000			0	(4,896)	(3,795)	(3,579)	0	45	0	45	0	(3,534)	0	3,534	3,534	0	07/25/2037	1FM
29977J	AB	2	EVER 2013-1 A2 (CMO)	2.500			517,536	517,536	468,793	469,618	0	47,918	0	47,918	0	517,536	0	0	0	8,267	03/25/2043	1FE
32051G	LD	5	FHASI 2005-2 2A1 CMO	5.000			320,278	320,278	320,178	319,185	0	1,093	0	1,093	0	320,278	0	0	0	10,614	05/25/2020	1FM
33766W	AH	7	FKMT 2014-1 A8 CMO	3.500			314,037	314,037	316,785	316,779	0	(2,743)	0	(2,743)	0	314,037	0	0	0	7,274	11/25/2044	1FE
36185N	M8	0	GMACM 2003-J10 A2 CMO	4.750			84,251	84,251	83,573	83,810	0	441	0	441	0	84,251	0	0	0	2,821	01/25/2019	1FM
3622EB	AC	2	GSA 2007-4 A3A CMO	.493			22,977	22,977	9,449	4,968	0	18,009	0	18,009	0	22,977	0	0	0	75	03/25/2037	1FM
36228F	AE	6	GSMPS 1998-2 A CMO	7.750			11,537	11,537	11,412	11,418	0	119	0	119	0	11,537	0	0	0	571	05/19/2027	1FM
36228F	CL	8	GSMPS 1999-3 A CMO (14	8.000			2,191	2,191	2,103	2,121	0	70	0	70	0	2,191	0	0	0	131	08/19/2029	1FM
36228F	EC	6	GSMPS 2001-2 A CMO	7.500			9,924	9,924	10,266	10,170	0	(246)	0	(246)	0	9,924	0	0	0	487	06/19/2032	3FM
36242D	UQ	4	GSR 2005-AR1 4A1 CMO	2.257			11,075	11,075	10,013	9,759	0	1,316	0	1,316	0	11,075	0	0	0	166	01/25/2035	1FM
36298B	AG	5	GSR 2006-6F 2A4 CMO	6.000			1,264,832	1,264,832	1,079,244	1,041,885	0	222,947	0	222,947	0	1,264,832	0	0	0	50,893	07/25/2036	1FM
36298B	AG	5	GSR 2006-6F 2A4 CMO	6.000			0	165,064	140,844	135,969	0	1,323	0	1,323	0	137,292	0	(137,292)	(137,292)	6,597	07/25/2036	1FM
362290	AP	3	GSR 2007-AR1 6A1 CMO	2.013			485,045	485,045	442,209	423,966	0	61,079	0	61,079	0	485,045	0	0	0	6,493	03/25/2037	1FM
46628M	AE	6	JPMAC 2006-CW1 A4	.343			164,484	164,484	134,055	155,656	0	8,828	0	8,828	0	164,484	0	0	0	364	05/25/2036	1FM
466247	UP	6	JPMMT 2005-S2 1A3 CMO	5.000			68,177	68,177	66,131	49,124	0	19,053	0	19,053	0	68,177	0	0	0	2,114	08/25/2020	1FM
46630G	AD	7	JPMMT 2007-A1 2A2 (CMO	2.593			133,112	133,112	117,472	107,029	0	26,083	0	26,083	0	133,112	0	0	0	2,193	07/25/2035	1FM
46641C	AU	5	JPMMT 2014-1 2A1 (CMO)	3.500			733,857	733,857	723,221	723,468	0	10,390	0	10,390	0	733,857	0	0	0	17,666	01/25/2044	1FM
46643K	AC	5	JPMMT 2014-5 A2 CMO	2.500			144,305	144,305	145,117	145,101	0	(796)	0	(796)	0	144,305	0	0	0	2,355	10/25/2029	1FE
52521R	AE	1	LMT 2007-5 1A3 CMO	5.750			314,192	314,192	274,189	254,439	0	59,753	0	59,753	0	314,192	0	0	0	11,517	06/25/2037	1FM
57643A	EM	2	MALT 2003-4 4A1 CMO	5.500			65,286	65,286	65,397	65,047	0	239	0	239	0	65,286	0	0	0	2,361	06/25/2018	1FM
55265K	NM	7	MASTR 2002-8 1A4 CMO	5.500			5,803	5,803	5,860	5,786	0	17	0	17	0	5,803	0	0	0	206	12/25/2017	1FM
55265K	VB	2	MASTR 2003-4 2A4 CMO	5.000			145,605	145,605	143,289	144,796	0	809	0	809	0	145,605	0	0	0	4,840	05/25/2018	1FM
55265K	SY	1	MASTR 2004-1 4A1 CMO	4.500			237,412	237,412	237,434	236,816	0	597	0	597	0	237,412	0	0	0	7,569	02/25/2019	1FM
57643M	LE	2	MASTR 2005-2 1A5 (CMO)	5.250			295,527	295,527	286,661	258,661	0	36,865	0	36,865	0	295,527	0	0	0	10,031	11/25/2035	1FM

QE05.12

SCHEDULE D - PART 4

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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in 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.), 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/Stock Dividends Received During Year, 21 Stated Contractual Maturity Date, 22 NAIC Designation or Market Indicator (a).

QE05.13

3899999. Total Bonds - Industrial and Miscellaneous.....121,917,168.....118,791,776.....119,102,762.....118,421,190.....258,091.....1,172,379.....0.....1,430,471.....0.....119,851,660.....0.....2,065,508.....2,065,508.....5,498,894.....XXX.....XXX

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)
8399997	Total Bonds - Part 4					794,159,337	788,169,869	846,040,752	791,749,960	258,091	(2,823,576)	0	(2,565,484)	533,102	789,717,577	(834,392)	5,276,151	4,441,759	38,156,627	XXX	XXX
8399999	Total Bonds					794,159,337	788,169,869	846,040,752	791,749,960	258,091	(2,823,576)	0	(2,565,484)	533,102	789,717,577	(834,392)	5,276,151	4,441,759	38,156,627	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
133131	10 2		07/24/2015	KEYBANC CAP MARK CASH NA...	7,600,000	595,856	XXX	520,828	561,184	(40,356)	0	0	(40,356)	0	520,828	0	75,028	75,028	15,656	XXX	L
141624	10 6		08/24/2015	GOLD SACHS ALGO NO AMER....	2,111,000	68,925	XXX	57,107	0	0	0	0	0	0	57,107	0	11,818	11,818	0	XXX	L
22025Y	40 7		08/11/2015	VARIOUS	25,200,000	837,306	XXX	864,364	915,768	(51,404)	0	30,748	(82,152)	0	833,616	0	3,690	3,690	40,068	XXX	L
26884U	10 9		07/14/2015	EPR PROPERTIES	13,500,000	752,930	XXX	684,923	628,167	(97,011)	0	11,340	(108,351)	0	673,584	0	79,346	79,346	25,250	XXX	L
40414L	10 9		07/15/2015	HCP INC	37,700,000	1,411,944	XXX	1,427,807	1,228,437	(232,999)	0	74,963	(307,962)	0	1,352,844	0	59,100	59,100	37,064	XXX	L
40609P	10 5		07/10/2015	HALLADOR ENERGY CO.	2,471,000	20,693	XXX	23,153	0	0	0	2,545	(2,545)	0	20,608	0	85	85	0	XXX	L
431284	10 8		07/24/2015	HIGHWOODS PROPERTIES INC.	600,000	25,013	XXX	19,572	26,568	(6,996)	0	0	(6,996)	0	19,572	0	5,441	5,441	510	XXX	L
437306	10 3		07/02/2015	HOME PROPERTIES INC	12,000,000	878,605	XXX	887,290	0	0	0	10,850	(10,850)	0	876,440	0	2,166	2,166	9,120	XXX	L
46581@	10 8		07/16/2015	IVANS INC STUB	0,000	119,512	XXX	0	0	0	0	0	0	0	0	0	119,512	119,512	0	XXX	A
49427F	10 8		07/24/2015	KILROY REALTY CORP	500,000	35,242	XXX	15,650	34,535	(18,885)	0	0	(18,885)	0	15,650	0	19,592	19,592	525	XXX	L
531172	10 4		09/21/2015	LIBERTY PROPERTY TRUST	15,900,000	502,784	XXX	509,054	545,635	(85,960)	0	11,759	(97,719)	0	497,295	0	5,490	5,490	21,328	XXX	L
62913F	50 8		09/11/2015	NII HOLDINGS INC CL B	0.735	6	XXX	12	0	0	0	0	0	0	12	0	(6)	(6)	0	XXX	L
74965L	10 1		09/18/2015	RLJ LODGING TRUST	13,100,000	351,491	XXX	390,118	0	0	0	0	0	0	390,118	0	(38,627)	(38,627)	8,646	XXX	L
866674	10 4		08/21/2015	SUN COMMUNITIES INC	2,900,000	196,538	XXX	123,598	175,334	(51,736)	0	0	(51,736)	0	123,598	0	72,940	72,940	5,655	XXX	L
876664	10 3		07/14/2015	TAUBMAN CENTERS INC	6,700,000	473,859	XXX	483,781	512,014	(28,233)	0	27,997	(56,230)	0	455,783	0	18,076	18,076	7,571	XXX	L
92276F	10 0		08/31/2015	VENTAS INC	15,244,000	975,568	XXX	794,042	1,092,995	(298,953)	0	0	(298,953)	0	794,042	0	181,527	181,527	24,212	XXX	L
929042	10 9		07/10/2015	VORNADO REALTY TRUST	1,100,000	107,193	XXX	42,810	125,024	(82,214)	0	0	(82,214)	0	42,810	0	64,383	64,383	1,386	XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous					7,353,468	XXX	6,844,108	5,845,661	(994,749)	0	170,202	(1,164,951)	0	6,673,906	0	679,562	679,562	196,990	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
99C000	18 1		09/21/2015	USF&G COMPANY	0.000	175,000,000	XXX	175,000,000	175,000,000	0	0	0	0	0	175,000,000	0	0	0	0	XXX	K
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates					175,000,000	XXX	175,000,000	175,000,000	0	0	0	0	0	175,000,000	0	0	0	0	XXX	XXX
9799997	Total Common Stocks - Part 4					182,353,468	XXX	181,844,108	180,845,661	(994,749)	0	170,202	(1,164,951)	0	181,673,906	0	679,562	679,562	196,990	XXX	XXX
9799999	Total Common Stocks					182,353,468	XXX	181,844,108	180,845,661	(994,749)	0	170,202	(1,164,951)	0	181,673,906	0	679,562	679,562	196,990	XXX	XXX
9899999	Total Preferred and Common Stocks					182,353,468	XXX	181,844,108	180,845,661	(994,749)	0	170,202	(1,164,951)	0	181,673,906	0	679,562	679,562	196,990	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					976,512,804	XXX	1,027,884,860	972,595,621	(736,657)	(2,823,576)	170,202	(3,730,435)	533,102	971,391,483	(834,392)	5,955,713	5,121,321	38,353,617	XXX	XXX

QE05.14

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	41,695,516	41,695,516	10/01/2015...
	REPO - CREDIT A TREASURY.....		1.....	312,596	312,596	10/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	41,695,516	41,695,516	10/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	41,695,516	41,695,516	10/01/2015...
0199999	U.S. Government - Issuer Obligations.....			125,399,144	125,399,144	XXX
0599999	Total - U.S. Government.....			125,399,144	125,399,144	XXX
6199999	Total - Issuer Obligations.....			125,399,144	125,399,144	XXX
6599999	Subtotal - Bonds.....			125,399,144	125,399,144	XXX
9999999	Totals.....			125,399,144	125,399,144	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(1,978,099) Book/Adjusted Carrying Value \$.....(1,978,099)
- Average balance for the year: Fair Value \$.....111,084,278 Book/Adjusted Carrying Value \$.....111,084,278
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....125,399,144 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....726,971	.....924,763	.....721,596	XXX
Bank of America.....	Wilmington, DE.....	.....0.000	.....0	.....0	.....347,544	.....656,870	.....777,191	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....558,588	.....386,188	.....364,403	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....220,975	.....189,478	.....409,701	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....722,872	.....440,652	.....428,380	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....296,359	.....499,278	.....373,851	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....456,673	.....563,767	.....333,369	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....3,113,704	.....2,084,668	.....2,441,787	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....1,420,157	.....1,971,530	.....1,341,166	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....164,442	.....133,844	.....108,035	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....0	.....0	.....272,821	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....127,593	.....145,583	.....154,009	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....172,039	.....78,825	.....1,453,434	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	.....696,576	.....1,025,893	.....1,291,263	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....14,258,795	.....23,451,065	.....18,957,723	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....23,293,288	.....32,562,404	.....29,438,729	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....23,293,288	.....32,562,404	.....29,438,729	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....23,293,288	.....32,562,404	.....29,438,729	XXX

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		09/04/2015	0.000	10/22/2015	9,997,843	.0	2,753
CANADA TREASURY BILLS (CAN. PAY).....		09/10/2015	0.000	10/22/2015	6,998,460	.0	1,400
CANADA TREASURY BILLS (CAN. PAY).....		09/21/2015	0.000	10/22/2015	8,498,008	.0	813
CANADA TREASURY BILLS (CAN. PAY).....		09/17/2015	0.000	10/22/2015	999,755	.0	145
CANADA TREASURY BILLS (CAN. PAY).....		09/24/2015	0.000	11/19/2015	20,588,606	.0	1,378
0699999. All Other Government Bonds - Issuer Obligations.....					47,082,671	.0	6,488
1099999. Total - All Other Government Bonds					47,082,671	.0	6,488
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
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
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					47,082,671	.0	6,488
8399999. Subtotals - Bonds.....					47,082,671	.0	6,488
8699999. Total - Cash Equivalents.....					47,082,671	.0	6,488

QE13



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

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	20,071	0	0	56,385
2. Alaska.....AK	0	0	0	0	183	0	0	345
3. Arizona.....AZ	0	0	0	0	77,040	0	0	131,756
4. Arkansas.....AR	0	0	0	0	54,841	0	0	104,857
5. California.....CA	0	0	0	0	29,466	0	0	80,469
6. Colorado.....CO	0	0	0	0	15,164	0	0	61,202
7. Connecticut.....CT	0	0	0	0	19,817	7,423,515	0	42,513
8. Delaware.....DE	0	0	0	0	4,500	0	0	17,698
9. District of Columbia.....DC	0	0	0	(1)	267,094	250,000	1	54,065
10. Florida.....FL	0	0	0	0	45,808	0	0	135,838
11. Georgia.....GA	0	0	0	0	33,648	0	0	67,523
12. Hawaii.....HI	0	0	0	0	2,803	0	0	5,321
13. Idaho.....ID	0	0	0	0	168	0	0	563
14. Illinois.....IL	0	0	0	0	(744,249)	8,150,000	3	223,633
15. Indiana.....IN	0	0	0	0	7,319	0	0	31,734
16. Iowa.....IA	0	0	0	0	66,278	0	0	130,874
17. Kansas.....KS	0	0	0	0	16,319	0	0	52,562
18. Kentucky.....KY	0	0	0	0	28,111	0	0	53,881
19. Louisiana.....LA	0	0	0	(1)	(26,318)	100,000	3	148,067
20. Maine.....ME	0	0	0	0	9,211	0	0	22,461
21. Maryland.....MD	0	0	0	0	2,394	0	0	9,169
22. Massachusetts.....MA	0	0	0	0	11,154	0	0	44,911
23. Michigan.....MI	0	0	0	0	12,776	0	0	37,954
24. Minnesota.....MN	0	0	0	0	42,532	0	0	104,158
25. Mississippi.....MS	0	0	0	2	44,324	2,000	5	110,644
26. Missouri.....MO	0	0	202,500	0	(265,607)	0	1	77,792
27. Montana.....MT	0	0	0	0	11,043	0	0	30,992
28. Nebraska.....NE	0	0	0	0	22,497	0	0	44,653
29. Nevada.....NV	0	0	0	0	5,530	0	0	12,703
30. New Hampshire.....NH	0	0	0	0	3,078	0	0	6,856
31. New Jersey.....NJ	0	0	0	0	13,469	0	0	31,464
32. New Mexico.....NM	0	0	0	0	1,669	0	0	2,935
33. New York.....NY	0	0	1,881	0	(2,854)	73,035	0	22,175
34. North Carolina.....NC	0	0	0	0	69,719	0	0	143,964
35. North Dakota.....ND	0	0	0	0	16,069	0	0	33,734
36. Ohio.....OH	0	0	0	1	55,281	0	0	116,850
37. Oklahoma.....OK	0	0	0	0	1,715	0	0	6,398
38. Oregon.....OR	0	0	0	0	3,085	0	0	5,807
39. Pennsylvania.....PA	0	0	0	0	22,098	50,000	1	52,328
40. Rhode Island.....RI	0	0	0	0	2,134	0	0	4,949
41. South Carolina.....SC	0	0	0	0	21,317	500,000	1	40,297
42. South Dakota.....SD	0	0	0	0	14,779	0	0	32,826
43. Tennessee.....TN	0	0	0	0	48,099	0	0	108,122
44. Texas.....TX	0	0	0	0	60,451	0	0	142,067
45. Utah.....UT	0	0	0	0	13,248	0	0	32,829
46. Vermont.....VT	0	0	0	0	287	0	0	1,438
47. Virginia.....VA	0	0	0	0	99,441	0	0	218,786
48. Washington.....WA	0	0	0	0	8,774	0	0	23,425
49. West Virginia.....WV	0	0	0	0	164,755	0	0	282,734
50. Wisconsin.....WI	0	0	0	0	10,682	0	0	66,771
51. Wyoming.....WY	0	0	0	0	1,398	0	0	3,384
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	4,120	0	0	6,486
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	(142)	0	0	88
59. Totals.....	0	0	204,381	1	446,590	16,548,550	15	3,309,158

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	(137)	0	0	14
58002. Other Alien Combined.....	0	0	0	0	-	0	0	68
58003. AU 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	(142)	0	0	88



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	29,852	0	0	83,863
2. Alaska.....AK	0	0	0	0	574	0	0	1,081
3. Arizona.....AZ	0	0	0	0	52,922	0	0	90,509
4. Arkansas.....AR	0	0	0	0	37,832	0	0	72,337
5. California.....CA	0	0	0	0	85,954	0	0	234,737
6. Colorado.....CO	0	0	0	0	29,527	0	0	119,171
7. Connecticut.....CT	0	0	0	0	102,972	0	0	220,903
8. Delaware.....DE	0	0	0	0	22,648	0	0	89,069
9. District of Columbia.....DC	0	0	0	0	14,474	1,000,000	1	45,779
10. Florida.....FL	0	0	0	0	117,196	0	0	347,533
11. Georgia.....GA	0	0	0	0	69,159	0	0	138,785
12. Hawaii.....HI	0	0	0	0	1,577	0	0	2,995
13. Idaho.....ID	0	0	0	0	3	0	0	9
14. Illinois.....IL	0	0	4,012,207	0	(454,013)	(62,206)	5	414,458
15. Indiana.....IN	0	0	0	0	4,071	0	0	17,651
16. Iowa.....IA	0	0	0	0	19,726	0	0	38,951
17. Kansas.....KS	0	0	0	0	24,511	0	0	78,945
18. Kentucky.....KY	0	0	0	0	21,257	0	0	40,745
19. Louisiana.....LA	0	0	0	2	(152,348)	0	0	95,759
20. Maine.....ME	0	0	0	0	12,912	0	0	31,484
21. Maryland.....MD	0	0	0	0	11,495	0	0	44,024
22. Massachusetts.....MA	0	0	0	0	3,906	0	0	15,727
23. Michigan.....MI	0	0	0	0	18,548	0	0	55,098
24. Minnesota.....MN	0	0	0	0	36,498	0	0	89,382
25. Mississippi.....MS	0	0	0	0	9,379	0	0	19,102
26. Missouri.....MO	0	0	0	0	9,126	0	0	22,261
27. Montana.....MT	0	0	0	0	11,018	0	0	30,921
28. Nebraska.....NE	0	0	0	0	25,151	0	0	49,922
29. Nevada.....NV	0	0	0	0	5,771	0	0	13,255
30. New Hampshire.....NH	0	0	0	0	9,643	0	0	21,480
31. New Jersey.....NJ	0	0	0	0	18,830	0	0	43,987
32. New Mexico.....NM	0	0	0	0	22,688	0	0	39,907
33. New York.....NY	0	0	0	0	23,151	0	0	75,494
34. North Carolina.....NC	0	0	0	0	139,209	0	0	287,455
35. North Dakota.....ND	0	0	0	0	12,243	0	0	25,702
36. Ohio.....OH	0	0	0	0	47,833	0	0	101,106
37. Oklahoma.....OK	0	0	0	0	9,901	0	0	36,945
38. Oregon.....OR	0	0	0	0	19,925	0	0	37,509
39. Pennsylvania.....PA	0	0	0	0	69,735	200,000	1	165,129
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	46,069	0	0	87,086
42. South Dakota.....SD	0	0	0	0	11,368	0	0	25,251
43. Tennessee.....TN	0	0	0	0	121,070	0	0	272,155
44. Texas.....TX	0	0	0	0	61,962	0	0	145,618
45. Utah.....UT	0	0	0	0	5,808	0	0	14,391
46. Vermont.....VT	0	0	0	0	1,485	0	0	7,445
47. Virginia.....VA	0	0	0	0	24,715	0	0	54,377
48. Washington.....WA	0	0	0	0	39,195	0	0	104,642
49. West Virginia.....WV	0	0	0	0	57,127	0	0	98,035
50. Wisconsin.....WI	0	0	0	0	4,456	0	0	27,856
51. Wyoming.....WY	0	0	0	0	1,786	0	0	4,323
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	16,699	0	0	26,291
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	4,012,207	2	936,597	1,137,794	7	4,303,418

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	1,979	0	0	5,559
2. Alaska.....AK	0	0	0	0	512	0	0	963
3. Arizona.....AZ	0	0	0	0	3,445	0	0	5,893
4. Arkansas.....AR	0	0	0	0	9,158	0	0	17,511
5. California.....CA	0	0	0	0	8,702	0	0	23,766
6. Colorado.....CO	0	0	0	0	5,379	0	0	21,709
7. Connecticut.....CT	0	0	0	0	2,461	0	0	5,279
8. Delaware.....DE	0	0	0	0	676	0	0	2,660
9. District of Columbia.....DC	0	0	0	0	229	0	0	725
10. Florida.....FL	0	0	0	0	18,045	0	0	53,512
11. Georgia.....GA	0	0	0	0	2,302	0	0	4,619
12. Hawaii.....HI	0	0	0	0	613	0	0	1,163
13. Idaho.....ID	0	0	0	0	1,036	0	0	3,465
14. Illinois.....IL	0	0	0	0	4,433	0	0	9,374
15. Indiana.....IN	0	0	0	0	823	0	0	3,568
16. Iowa.....IA	0	0	0	0	7,496	0	0	14,801
17. Kansas.....KS	0	0	0	0	14,541	0	0	46,835
18. Kentucky.....KY	0	0	0	0	5,866	0	0	11,244
19. Louisiana.....LA	0	0	0	0	8,677	0	0	17,436
20. Maine.....ME	0	0	0	0	1,675	0	0	4,084
21. Maryland.....MD	0	0	0	0	2,473	0	0	9,472
22. Massachusetts.....MA	0	0	0	0	1,953	0	0	7,863
23. Michigan.....MI	0	0	0	0	2,906	0	0	8,631
24. Minnesota.....MN	0	0	0	0	6,132	0	0	15,018
25. Mississippi.....MS	0	0	0	0	1,731	0	0	3,527
26. Missouri.....MO	0	0	0	0	3,373	0	0	8,227
27. Montana.....MT	0	0	0	0	1,726	0	0	4,845
28. Nebraska.....NE	0	0	0	0	4,929	0	0	9,784
29. Nevada.....NV	0	0	0	0	855	0	0	1,964
30. New Hampshire.....NH	0	0	0	0	692	0	0	1,541
31. New Jersey.....NJ	0	0	0	0	6,823	0	0	15,939
32. New Mexico.....NM	0	0	0	0	1,749	0	0	3,077
33. New York.....NY	0	0	0	0	17,101	2,550,000	5	55,764
34. North Carolina.....NC	0	0	0	0	8,944	0	0	18,469
35. North Dakota.....ND	0	0	0	0	589	0	0	1,236
36. Ohio.....OH	0	0	0	0	4,539	0	0	9,594
37. Oklahoma.....OK	0	0	0	0	4,480	0	0	16,718
38. Oregon.....OR	0	0	0	0	936	0	0	1,761
39. Pennsylvania.....PA	0	0	150,000	1	(93,016)	50,000	1	16,538
40. Rhode Island.....RI	0	0	0	0	383	0	0	889
41. South Carolina.....SC	0	0	0	0	2,146	0	0	4,057
42. South Dakota.....SD	0	0	0	0	2,304	0	0	5,118
43. Tennessee.....TN	0	0	0	0	4,389	0	0	9,867
44. Texas.....TX	0	0	0	0	17,077	0	0	40,134
45. Utah.....UT	0	0	0	0	744	0	0	1,844
46. Vermont.....VT	0	0	0	0	273	0	0	1,369
47. Virginia.....VA	0	0	0	0	10,468	0	0	23,030
48. Washington.....WA	0	0	0	0	2,049	0	0	5,471
49. West Virginia.....WV	0	0	0	0	2,742	0	0	4,706
50. Wisconsin.....WI	0	0	0	0	534	0	0	3,339
51. Wyoming.....WY	0	0	0	0	593	0	0	1,434
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	44	0	0	69
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	120,710	2,600,000	6	774,518

DETAILS OF WRITE-INS

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



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

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

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	4,636	0	0	13,024
2. Alaska.....AK	0	0	0	0	88	0	0	166
3. Arizona.....AZ	0	0	0	0	4,410	0	0	7,542
4. Arkansas.....AR	0	0	0	0	7,196	0	0	13,759
5. California.....CA	0	0	0	0	28,550	0	0	77,968
6. Colorado.....CO	0	0	0	0	7,153	0	0	28,869
7. Connecticut.....CT	0	0	0	0	4,274	250,000	1	9,169
8. Delaware.....DE	0	0	0	0	1,588	0	0	6,246
9. District of Columbia.....DC	0	0	0	0	950	0	0	3,004
10. Florida.....FL	0	0	0	0	17,252	0	0	51,160
11. Georgia.....GA	0	0	0	0	4,494	0	0	9,018
12. Hawaii.....HI	0	0	0	0	112	0	0	213
13. Idaho.....ID	0	0	0	0	1,600	0	0	5,353
14. Illinois.....IL	0	0	0	0	10,448	0	0	22,095
15. Indiana.....IN	0	0	0	0	(22,777)	0	1	9,639
16. Iowa.....IA	0	0	0	0	5,129	0	0	10,127
17. Kansas.....KS	0	0	0	0	8,128	0	0	26,179
18. Kentucky.....KY	0	0	0	0	2,846	0	0	5,455
19. Louisiana.....LA	0	0	0	0	7,712	0	0	15,499
20. Maine.....ME	0	0	0	0	3,215	0	0	7,838
21. Maryland.....MD	0	0	0	0	3,423	0	0	13,109
22. Massachusetts.....MA	0	0	0	0	3,121	0	0	12,565
23. Michigan.....MI	0	0	0	0	5,572	0	0	16,553
24. Minnesota.....MN	0	0	0	0	13,749	0	0	33,670
25. Mississippi.....MS	0	0	0	0	6,709	0	0	13,665
26. Missouri.....MO	0	0	0	0	5,208	0	0	12,703
27. Montana.....MT	0	0	0	0	1,599	0	0	4,488
28. Nebraska.....NE	0	0	0	0	10,617	0	0	21,072
29. Nevada.....NV	0	0	0	0	1,202	0	0	2,761
30. New Hampshire.....NH	0	0	0	0	706	0	0	1,572
31. New Jersey.....NJ	0	0	0	0	(3,994,816)	500,000	1	12,109
32. New Mexico.....NM	0	0	0	0	807	0	0	1,420
33. New York.....NY	0	0	0	0	2,950	0	0	9,620
34. North Carolina.....NC	0	0	0	0	11,467	0	0	23,678
35. North Dakota.....ND	0	0	0	0	530	0	0	1,112
36. Ohio.....OH	0	0	0	0	8,729	0	0	18,450
37. Oklahoma.....OK	0	0	0	0	2,341	0	0	8,737
38. Oregon.....OR	0	0	0	0	1,340	0	0	2,523
39. Pennsylvania.....PA	0	0	0	0	5,420	0	0	12,835
40. Rhode Island.....RI	0	0	0	0	1,064	0	0	2,466
41. South Carolina.....SC	0	0	0	0	2,003	0	0	3,786
42. South Dakota.....SD	0	0	0	0	2,274	0	0	5,050
43. Tennessee.....TN	0	0	0	0	9,327	0	0	20,967
44. Texas.....TX	0	0	0	0	11,637	0	0	27,348
45. Utah.....UT	0	0	0	0	868	0	0	2,151
46. Vermont.....VT	0	0	0	0	250	0	0	1,254
47. Virginia.....VA	0	0	0	0	10,758	0	0	23,670
48. Washington.....WA	0	0	0	0	2,522	0	0	6,733
49. West Virginia.....WV	0	0	0	0	3,885	0	0	6,666
50. Wisconsin.....WI	0	0	0	0	1,018	0	0	6,364
51. Wyoming.....WY	0	0	0	0	397	0	0	960
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	1,052	500,000	2	1,656
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	(3,765,267)	1,250,000	5	790,279

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 September 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
.....3,268,029	.....5,004,027	.....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