



QUARTERLY STATEMENT
AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } 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.

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

Subscribed and sworn to before me this

21st day of April, 2016
Notary Public
My Commission Expires September 30, 2017



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

THE TRAVELERS INDEMNITY 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.....	11,579,349,822	0	11,579,349,822	11,615,786,707
2. Stocks:				
2.1 Preferred stocks.....	43,994,449	0	43,994,449	43,586,310
2.2 Common stocks.....	3,739,246,834	4,348,704	3,734,898,130	3,654,565,585
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	339,004,167	0	339,004,167	337,740,791
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....(403,644,455)), cash equivalents (\$.....0) and short-term investments (\$....1,054,182,252).....	650,537,797	0	650,537,797	528,901,773
6. Contract loans (including \$.....0 premium notes).....	2,770,258	2,770,258	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,061,267,092	218,714,559	842,552,532	814,009,222
9. Receivables for securities.....	2,845,511	0	2,845,511	34,479
10. Securities lending reinvested collateral assets.....	55,469,682	0	55,469,682	56,722,698
11. Aggregate write-ins for invested assets.....	(1,415,100)	0	(1,415,100)	(1,415,100)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,473,070,512	225,833,522	17,247,236,990	17,049,932,464
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	119,377,519	0	119,377,519	128,114,781
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	473,451,163	35,922,832	437,528,331	323,564,217
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....25,100,756 earned but unbilled premiums).....	1,100,528,998	5,432,091	1,095,096,906	1,000,301,503
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	20,092,639	1,847,757	18,244,882	18,632,915
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,318,962,758	0	1,318,962,758	1,412,437,734
16.2 Funds held by or deposited with reinsured companies.....	1,506,246	0	1,506,246	1,348,271
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.....	26,090,416	0	26,090,416	4,416,495
18.2 Net deferred tax asset.....	620,889,539	236,551,581	384,337,958	473,547,281
19. Guaranty funds receivable or on deposit.....	1,207,833	0	1,207,833	1,350,873
20. Electronic data processing equipment and software.....	72,684,633	0	72,684,633	68,950,400
21. Furniture and equipment, including health care delivery assets (\$.....0).....	171,952,324	171,952,324	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.....	1,124,763,776	747,213,291	377,550,485	335,236,828
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,524,578,356	1,424,753,399	21,099,824,957	20,817,833,762
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,524,578,356	1,424,753,399	21,099,824,957	20,817,833,762

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(1,415,100)	0	(1,415,100)	(1,415,100)
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).....	(1,415,100)	0	(1,415,100)	(1,415,100)
2501. COLI supplemental benefits trust.....	128,064,636	0	128,064,636	132,855,599
2502. Suspense, undistributed payments.....	89,541,899	0	89,541,899	46,100,674
2503. Other assets.....	49,183,844	0	49,183,844	47,904,953
2598. Summary of remaining write-ins for Line 25 from overflow page.....	857,973,398	747,213,291	110,760,106	108,375,602
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,124,763,776	747,213,291	377,550,485	335,236,828

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....542,758,189).....	6,853,498,526	6,752,243,538
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,068,628,566	1,117,167,764
3. Loss adjustment expenses.....	1,552,284,504	1,556,633,166
4. Commissions payable, contingent commissions and other similar charges.....	76,011,812	148,059,971
5. Other expenses (excluding taxes, licenses and fees).....	95,556,866	145,105,485
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	79,115,517	79,327,037
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,090,783,169 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).....	2,256,060,039	2,203,577,313
10. Advance premium.....	95,163,402	87,359,171
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,672,699	11,212,179
12. Ceded reinsurance premiums payable (net of ceding commissions).....	81,494,703	55,955,181
13. Funds held by company under reinsurance treaties.....	117,373,614	118,570,417
14. Amounts withheld or retained by company for account of others.....	1,125,898,464	1,093,827,890
15. Remittances and items not allocated.....	265,570,169	188,580,406
16. Provision for reinsurance (including \$.....0 certified).....	93,392,002	93,392,002
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	228,049,560	167,244,283
20. Derivatives.....	0	0
21. Payable for securities.....	107,468,374	18,710,682
22. Payable for securities lending.....	55,469,682	56,722,698
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.....	84,364,703	79,554,365
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,247,073,202	13,973,243,548
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,247,073,202	13,973,243,548
29. Aggregate write-ins for special surplus funds.....	16,623,843	16,882,203
30. Common capital stock.....	10,790,700	10,790,700
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.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,591,182,292	2,582,762,389
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).....	6,852,751,755	6,844,590,214
38. Totals (Page 2, Line 28, Col. 3).....	21,099,824,957	20,817,833,762

DETAILS OF WRITE-INS

2501. Escheat liability.....	99,787,580	94,903,999
2502. Other liabilities tri-party/tax credit bonds.....	1,146,245	1,432,806
2503. Retroactive reinsurance reserve assumed.....	284,100	284,551
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(16,853,222)	(17,066,990)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	84,364,703	79,554,365
2901. Special surplus from retroactive reinsurance.....	16,623,843	16,882,203
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	16,623,843	16,882,203
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....487,397,877).....	453,166,788	443,971,320	1,824,887,639
1.2 Assumed..... (written \$....5,389,692,550).....	5,092,264,515	4,943,160,802	20,094,324,800
1.3 Ceded..... (written \$....4,613,406,033).....	4,335,347,176	4,216,672,728	17,153,858,585
1.4 Net..... (written \$....1,263,684,394).....	1,210,084,128	1,170,459,395	4,765,353,855
DEDUCTIONS:			
2. Losses incurred (current accident year \$....668,698,299):			
2.1 Direct.....	244,959,436	197,902,569	730,458,380
2.2 Assumed.....	2,712,500,806	2,463,266,319	9,744,845,291
2.3 Ceded.....	2,304,753,666	2,081,997,315	8,231,671,458
2.4 Net.....	652,706,576	579,171,573	2,243,632,213
3. Loss adjustment expenses incurred.....	131,720,984	112,520,997	555,681,916
4. Other underwriting expenses incurred.....	372,025,211	359,719,070	1,468,750,805
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,156,452,772	1,051,411,640	4,268,064,934
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	53,631,356	119,047,755	497,288,921
INVESTMENT INCOME			
9. Net investment income earned.....	122,009,288	125,308,047	888,242,424
10. Net realized capital gains (losses) less capital gains tax of \$....25,823.....	570,919	5,246,270	(329,267)
11. Net investment gain (loss) (Lines 9 + 10).....	122,580,206	130,554,316	887,913,157
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....622,560 amount charged off \$....2,715,651).....	(2,093,091)	(2,343,311)	(9,567,500)
13. Finance and service charges not included in premiums.....	4,347,478	4,455,872	17,411,642
14. Aggregate write-ins for miscellaneous income.....	31,744,168	5,637,668	17,974,158
15. Total other income (Lines 12 through 14).....	33,998,555	7,750,229	25,818,300
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	210,210,117	257,352,300	1,411,020,378
17. Dividends to policyholders.....	2,200,362	1,732,209	8,007,842
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).....	208,009,755	255,620,091	1,403,012,536
19. Federal and foreign income taxes incurred.....	(31,931,036)	(24,560,655)	238,882,111
20. Net income (Line 18 minus Line 19) (to Line 22).....	239,940,792	280,180,746	1,164,130,425
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,844,590,214	6,633,406,196	6,633,406,196
22. Net income (from Line 20).....	239,940,792	280,180,746	1,164,130,425
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 \$....(2,201,271).....	94,212,749	92,001,356	7,383,916
25. Change in net unrealized foreign exchange capital gain (loss).....	510,272	(876,469)	(1,437,536)
26. Change in net deferred income tax.....	(93,898,950)	(101,792,409)	(92,398,762)
27. Change in nonadmitted assets.....	8,396,679	13,495,958	211,852,087
28. Change in provision for reinsurance.....	0	0	(10,346,113)
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.....	(241,000,000)	(233,000,000)	(1,068,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	8,161,542	50,009,182	211,184,018
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,852,751,755	6,683,415,378	6,844,590,214

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.....	36,068,529	5,806,868	17,050,463
1402. Other assets tri-party/tax credit bond income.....	81,382	77,000	380,666
1403. Retroactive reinsurance gain/loss.....	(9,078)	(141,216)	(900,841)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(4,396,665)	(104,984)	1,443,870
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	31,744,168	5,637,668	17,974,158
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,088,655,882	1,118,660,598	4,792,307,194
2. Net investment income.....	143,925,758	152,573,402	959,313,360
3. Miscellaneous income.....	33,998,555	7,750,229	25,818,300
4. Total (Lines 1 through 3).....	1,266,580,196	1,278,984,229	5,777,438,855
5. Benefit and loss related payments.....	506,673,786	542,344,131	2,318,063,902
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.....	625,587,855	741,955,276	2,122,975,487
8. Dividends paid to policyholders.....	1,739,843	1,636,541	7,627,252
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,064,392 tax on capital gains (losses).....	(10,231,293)	47,610,541	290,617,457
10. Total (Lines 5 through 9).....	1,123,770,190	1,333,546,489	4,739,284,098
11. Net cash from operations (Line 4 minus Line 10).....	142,810,005	(54,562,260)	1,038,154,757
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	456,504,623	735,313,995	2,699,959,474
12.2 Stocks.....	2,360,180	285,491	4,282,209
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	30,025,999	17,020,717	120,112,203
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	90,010,708	71,255,434	6,655,361
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	578,901,510	823,875,637	2,831,009,247
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	440,760,546	451,592,016	2,746,657,651
13.2 Stocks.....	(10,953,420)	47,791	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	3,782,458	0	105,427,380
13.5 Other invested assets.....	57,169,718	66,393,203	189,205,413
13.6 Miscellaneous applications.....	2,811,032	31,706,262	8,108,813
13.7 Total investments acquired (Lines 13.1 to 13.6).....	493,570,333	549,739,273	3,049,399,258
14. Net increase or (decrease) in contract loans and premium notes.....	(947,110)	3,069,434	4,973,799
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	86,278,286	271,066,930	(223,363,810)
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.....	241,000,000	233,000,000	1,068,000,000
16.6 Other cash provided (applied).....	133,547,732	111,509,619	95,885,813
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(107,452,268)	(121,490,381)	(972,114,187)
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).....	121,636,024	95,014,288	(157,323,239)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	528,901,773	686,225,012	686,225,012
19.2 End of period (Line 18 plus Line 19.1).....	650,537,797	781,239,300	528,901,773

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

20.0001 Exchange of bonds.....	10,953,420	0	17,904,277
20.0002 Interest payment received in securities.....	504,787	326,328	1,432,397
20.0003 Stock distribution from limited partnerships.....	112,156	47,791	4,600,730
20.0004 Tax credits from certified capital company (CAPCO).....	75	0	41,355
20.0005 Bonds converted to stock.....	0	0	1,947,587
20.0006 Adjustment to balance of certified capital company (CAPCO).....	0	0	763

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

The Travelers Indemnity 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>March 31, 2016</u>	<u>December 31, 2015</u>
1. The Travelers Indemnity Company state basis	CT	\$ 239,940,792	\$ 1,164,130,425
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>\$ 239,940,792</u>	<u>\$ 1,164,130,425</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,852,751,755	\$ 6,844,590,214
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>\$ 6,852,751,755</u>	<u>\$ 6,844,590,214</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

- (2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2016 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2016)			
Present value of cash flows is less than amortized cost	\$ 352,647	\$ 15,866	\$ 392,986
Annual Aggregate Total:		<u>\$ 15,866</u>	

- (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
76110WLL8	\$ 352,647	\$ 336,781	<u>\$ 15,866</u>	\$ 336,781	\$ 392,986	Q1 - 2016
Total:			<u>\$ 15,866</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		\$ 282,774
2. 12 Months or Longer		\$ 1,696,608
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months		\$ 71,262,964
2. 12 Months or Longer		\$ 50,734,780

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

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

No significant change.

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

On March 21, 2016, the Company paid ordinary dividends of \$241 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2016:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 180,279,705	\$ 1,346,892	\$ 181,626,597
Preferred stock				
Non-redeemable	6,752,625	18,503,297	-	25,255,922
Common stock				
Industrial and miscellaneous	5,176,654	-	-	5,176,654
Total securities at fair value	\$ 11,929,279	\$ 198,783,002	\$ 1,346,892	\$ 212,059,173

At March 31, 2016, the Company also holds Level 3 non-redeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

Non-redeemable preferred stock in the amount of \$6,214,625 transferred from Level 2 to Level 1 due to the security having trade volume on March 31, 2016. Transfers between Level 1 and Level 2 are recognized at the end of the quarter.

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

Description	Beginning Balance at 12/31/2015	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 3/31/2016
Bonds	\$ 1,417,719	\$ -	\$ -	\$ 899,798	\$ (121)	\$ -	\$ -	\$ -	\$ (970,504)	\$ 1,346,892

(3) Not applicable.

(4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidance. 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 were 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 portfolio manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2016)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 1,054,184,419	\$ 1,054,182,252	\$ 257,378,388	\$ 796,806,031	\$ -	\$ -
Long term bonds	12,096,902,457	11,579,349,822	348,648,577	11,720,176,402	28,077,478	-
Preferred stock	47,556,542	43,994,449	11,952,625	35,603,917	-	-
Common stock	5,176,654	5,176,654	5,176,654	-	-	-

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2015) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 942,871,520	\$ 942,870,129	\$ 326,573,933	\$ 616,297,587	\$ -	\$ -
Long term bonds	11,999,995,350	11,615,786,707	345,473,305	11,639,815,748	14,706,297	-
Preferred stock	46,394,798	43,586,310	5,742,000	40,652,798	-	-
Common stock	7,558,239	7,558,239	7,558,239	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 6, 2016.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2016 to March 31, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$21,663,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence, special property, auto physical damage and commercial auto liability lines, partially offset by unfavorable development in the commercial multiple peril line. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement was driven primarily by better than expected loss experience in (i) the other liability – occurrence line for excess coverages for accident years 2011, 2014 and 2015, (ii) the special property line driven by non-weather related losses primarily for accident year 2014, (iii) the auto physical damage line for accident years 2014 and 2015 and (iv) the commercial auto liability line for accident years 2010 and prior. These improvements were partially offset by unfavorable development in the commercial multiple peril line resulting from a refinement of IBNR from mono-line property coverages to commercial multiple peril for non-weather related losses, primarily impacting accident year 2015. Lastly, the improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 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.
St. Paul Fire and Casualty Insurance Company merged into its parent, St. Paul Fire and Marine Insurance Company, January 1, 2016.
- 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. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 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).
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. (Travelers) adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.
- 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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

INVESTMENT

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,651,378,395	3,734,070,181
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	429,923,492	435,366,350
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,081,301,887	\$ 4,169,436,531
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 55,469,682
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 55,469,682
- 16.3 Total payable for securities lending reported on the liability page: \$ 55,469,682

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

- 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

- 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)
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Fl, 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 [X]

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

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

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

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

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

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	35,914,577	35,914,577	0	0	206,117	206,117
Total	XXX	XXX	0	0	35,914,577	35,914,577	0	0	206,117	206,117

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 876.710%
- 5.2 A&H cost containment percent 5.840%
- 5.3 A&H expense percent excluding cost containment expenses 31.270%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1360184.....	SOCIETA REALE MUTUA DI ASSICURAZIONI.....	ITA.....	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.....	AL	L	7,675,042	7,314,698	3,982,176	2,371,977	48,049,665	55,234,113
2. Alaska.....AK.....L.....	AK	L	1,351,541	1,733,318	386,255	270,675	4,384,244	4,590,184
3. Arizona.....AZ.....L.....	AZ	L	11,721,139	10,789,185	5,035,536	5,802,322	91,789,220	85,547,150
4. Arkansas.....AR.....L.....	AR	L	9,232,967	8,856,710	1,787,303	1,340,321	71,818,603	71,175,633
5. California.....CA.....L.....	CA	L	6,733	65,323	2,060,780	1,274,572	62,443,682	71,251,993
6. Colorado.....CO.....L.....	CO	L	14,157,658	13,954,551	6,539,261	11,032,132	104,296,219	91,517,140
7. Connecticut.....CT.....L.....	CT	L	6,762,521	6,966,715	8,262,243	9,801,534	128,560,870	132,552,124
8. Delaware.....DE.....L.....	DE	L	1,790,989	1,005,105	1,400,225	837,018	26,040,572	26,798,147
9. District of Columbia.....DC.....L.....	DC	L	2,934,056	3,029,864	909,481	1,686,122	39,120,279	41,373,242
10. Florida.....FL.....L.....	FL	L	11,119,243	9,107,428	5,401,066	3,871,828	194,305,175	203,765,451
11. Georgia.....GA.....L.....	GA	L	10,926,578	8,282,854	4,669,308	3,564,242	65,929,668	69,370,739
12. Hawaii.....HI.....L.....	HI	L	1,280,973	1,558,580	322,874	1,190,650	19,831,702	20,715,494
13. Idaho.....ID.....L.....	ID	L	1,158,297	1,017,683	954,669	663,910	11,109,441	10,358,763
14. Illinois.....IL.....L.....	IL	L	21,345,020	22,254,786	9,186,297	7,905,436	179,728,590	206,982,139
15. Indiana.....IN.....L.....	IN	L	14,349,184	12,368,555	1,501,117	2,479,433	45,060,834	45,852,089
16. Iowa.....IA.....L.....	IA	L	3,906,424	3,904,029	4,161,332	6,183,129	47,382,512	54,361,619
17. Kansas.....KS.....L.....	KS	L	8,470,402	8,905,029	1,814,408	1,198,077	63,608,945	68,875,261
18. Kentucky.....KY.....L.....	KY	L	6,152,678	4,985,734	1,627,948	1,563,034	74,738,276	74,670,313
19. Louisiana.....LA.....L.....	LA	L	8,423,043	8,304,147	2,682,266	6,187,354	79,489,758	80,345,168
20. Maine.....ME.....L.....	ME	L	1,072,635	1,047,077	290,887	539,199	15,052,882	15,529,079
21. Maryland.....MD.....L.....	MD	L	10,769,191	10,291,331	3,696,990	3,949,110	83,251,162	82,434,696
22. Massachusetts.....MA.....L.....	MA	L	27,356,781	26,458,984	9,214,177	11,687,107	273,698,847	274,314,406
23. Michigan.....MI.....L.....	MI	L	19,438,490	17,164,998	6,317,942	6,669,603	117,231,866	122,057,971
24. Minnesota.....MN.....L.....	MN	L	11,584,243	12,059,910	3,154,819	3,925,570	78,722,644	73,737,281
25. Mississippi.....MS.....L.....	MS	L	6,814,385	8,261,128	1,436,317	4,865,892	64,248,355	61,863,132
26. Missouri.....MO.....L.....	MO	L	10,375,360	8,431,064	2,582,145	4,885,528	79,126,019	87,822,638
27. Montana.....MT.....L.....	MT	L	1,297,307	1,675,262	1,128,256	596,287	8,633,435	10,058,013
28. Nebraska.....NE.....L.....	NE	L	3,969,299	4,461,513	3,159,728	4,628,978	64,914,705	75,764,467
29. Nevada.....NV.....L.....	NV	L	4,719,281	3,144,928	1,536,088	317,458	23,915,835	24,585,301
30. New Hampshire.....NH.....L.....	NH	L	3,167,118	2,923,509	1,214,340	995,421	38,735,783	39,505,745
31. New Jersey.....NJ.....L.....	NJ	L	27,272,530	25,265,063	12,262,844	9,821,598	336,660,498	344,851,197
32. New Mexico.....NM.....L.....	NM	L	2,109,170	2,922,292	1,276,019	892,688	24,509,010	22,660,196
33. New York.....NY.....L.....	NY	L	64,214,638	62,803,307	15,283,097	20,780,813	521,571,271	522,666,641
34. North Carolina.....NC.....L.....	NC	L	12,827,997	11,288,472	6,325,378	4,085,282	95,086,046	100,675,797
35. North Dakota.....ND.....L.....	ND	L	1,393,776	1,338,123	68,700	186,637	3,169,246	2,466,672
36. Ohio.....OH.....L.....	OH	L	9,951,988	9,287,692	1,345,858	1,759,844	66,494,018	65,086,599
37. Oklahoma.....OK.....L.....	OK	L	7,846,261	7,319,945	1,439,904	2,471,066	36,569,333	40,362,306
38. Oregon.....OR.....L.....	OR	L	3,799,911	3,622,240	803,913	2,228,106	20,200,391	20,068,584
39. Pennsylvania.....PA.....L.....	PA	L	28,483,257	29,171,997	14,030,265	8,654,052	274,538,553	276,512,562
40. Rhode Island.....RI.....L.....	RI	L	1,942,554	1,403,238	1,323,435	456,132	14,963,019	13,501,976
41. South Carolina.....SC.....L.....	SC	L	4,779,950	4,294,686	1,463,722	1,105,458	38,720,479	33,572,869
42. South Dakota.....SD.....L.....	SD	L	1,582,817	2,564,666	630,263	2,330,213	17,347,128	19,534,053
43. Tennessee.....TN.....L.....	TN	L	11,857,775	10,583,018	3,268,937	7,540,920	161,737,621	160,579,841
44. Texas.....TX.....L.....	TX	L	28,882,619	29,817,014	11,150,741	7,460,355	386,270,012	349,302,219
45. Utah.....UT.....L.....	UT	L	4,476,651	3,048,932	346,939	313,582	12,160,844	11,489,240
46. Vermont.....VT.....L.....	VT	L	968,819	1,233,965	528,132	703,900	18,433,741	20,343,585
47. Virginia.....VA.....L.....	VA	L	8,410,120	8,524,737	4,305,800	4,310,640	109,614,168	120,023,534
48. Washington.....WA.....L.....	WA	L	7,925,146	5,614,907	3,899,959	1,473,067	30,351,901	37,739,577
49. West Virginia.....WV.....L.....	WV	L	2,191,101	1,720,184	3,215,275	1,301,638	47,359,118	53,204,002
50. Wisconsin.....WI.....L.....	WI	L	12,254,867	8,344,101	1,397,837	1,783,805	52,360,379	52,686,207
51. Wyoming.....WY.....L.....	WY	L	811,295	1,078,961	122,603	246,282	3,416,075	4,084,697
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	1,709	5,388	0	0	0	221
54. Puerto Rico.....PR.....L.....	PR	L	78,658	144,398	59,623	56,277	68,859	265,201
55. US Virgin Islands.....VI.....L.....	VI	L	0	271	0	0	1	144,313
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	5,690	725,459	690,056	(1,036,454)	2,417,132	3,626,931
59. Totals.....(a).....54.....	(a).....54		487,397,877	462,447,053	181,655,533	191,209,819	4,479,238,631	4,558,458,513

DETAILS OF WRITE-INS

58001. Other Alien Combined.....XXX.....	XXX	5,690	20,130	5,863	(1,036,454)	654,826	664,372
58002. MEX Mexico.....XXX.....	XXX	0	383,107	684,193	0	1,765,807	2,900,000
58003. GBR United Kingdom.....XXX.....	XXX	0	74,091	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	248,131	0	0	(3,501)	62,559
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	5,690	725,459	690,056	(1,036,454)	2,417,132	3,626,931

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

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

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

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

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul 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	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. SPFM 101 Lincoln Centre LLC	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 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	AA-1560270
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. 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	AA-1560270	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	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	AA-2230002	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266				
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504				
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268				
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023				
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

Q11.1

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company...	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....100.000	The Travelers Companies, Inc.....	

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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				SPFM 101 Lincoln Centre LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Tum Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Tum LLC	MN	NIA	English Tum Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Tum Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Tum LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Tum Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Tum Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1560270				The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	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.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000..	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560270..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107.....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230022..				Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited	GBR.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	DS.....	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.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	DS.....	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.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	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.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	DS.....	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.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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

THE TRAVELERS INDEMNITY 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.....	35,994,620	12,170,681	33.8	55.1
2. Allied lines.....	43,761,918	29,392,015	67.2	52.9
3. Farmowners multiple peril.....	9,364,986	2,914,677	31.1	45.3
4. Homeowners multiple peril.....	8,272,436	3,298,635	39.9	76.5
5. Commercial multiple peril.....	67,872,997	59,261,788	87.3	50.1
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	962	(68,092)	(7,079.7)	(44,325.4)
9. Inland marine.....	3,253,795	1,181,204	36.3	40.3
10. Financial guaranty.....	254	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	5,003	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	96,684	0.0	0.0
12. Earthquake.....	12,270,014	26,336	0.2	(8.8)
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.....	95,538	0	0.0	1.0
16. Workers' compensation.....	102,522,155	66,314,343	64.7	51.1
17.1. Other liability-occurrence.....	83,867,144	31,898,471	38.0	22.9
17.2. Other liability-claims made.....	4,667,820	6,245,392	133.8	(10.3)
17.3. Excess workers' compensation.....	0	624,162	0.0	(2,037.2)
18.1. Products liability-occurrence.....	3,375,215	(1,292,094)	(38.3)	46.4
18.2. Products liability-claims made.....	(213)	35,921	(16,865.9)	547.5
19.1. 19.2 Private passenger auto liability.....	2,850,022	1,327,531	46.6	(13.7)
19.3. 19.4 Commercial auto liability.....	53,848,216	24,019,657	44.6	60.9
21. Auto physical damage.....	16,202,889	8,387,381	51.8	61.8
22. Aircraft (all perils).....	0	4,392	0.0	0.0
23. Fidelity.....	6,576	(2,067)	(31.4)	(537.1)
24. Surety.....	573,354	423,366	73.8	10.5
26. Burglary and theft.....	2,775	539	19.4	68.0
27. Boiler and machinery.....	4,363,316	(1,306,489)	(29.9)	(63.2)
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.....	0	0	0.0	0.0
35. Totals.....	453,166,788	244,959,436	54.1	44.6

DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	30,985,504	30,985,504
2. Allied lines.....	39,078,522	39,078,522	34,223,569
3. Farmowners multiple peril.....	5,950,932	5,950,932	9,706,766
4. Homeowners multiple peril.....	6,213,669	6,213,669	6,812,309
5. Commercial multiple peril.....	72,074,664	72,074,664	74,704,134
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,050	1,050	1,100
9. Inland marine.....	2,795,448	2,795,448	2,367,786
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.....	11,102,459	11,102,459	9,770,831
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	124,181,272	124,181,272	111,928,401
17.1. Other liability-occurrence.....	94,430,403	94,430,403	97,322,969
17.2. Other liability-claims made.....	5,513,265	5,513,265	4,354,869
17.3. Excess workers' compensation.....	0	0	(101,171)
18.1. Products liability-occurrence.....	4,556,991	4,556,991	3,322,240
18.2. Products liability-claims made.....	(290)	(290)	27,707
19.1. 19.2 Private passenger auto liability.....	2,937,217	2,937,217	2,956,642
19.3. 19.4 Commercial auto liability.....	64,047,282	64,047,282	56,126,863
21. Auto physical damage.....	18,879,872	18,879,872	17,683,610
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	5,821	5,821	5,820
24. Surety.....	22,444	22,444	111,063
26. Burglary and theft.....	3,160	3,160	3,470
27. Boiler and machinery.....	4,618,192	4,618,192	3,488,218
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	487,397,877	487,397,877	462,447,053

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	2,469,952	2,931,811	5,401,763	181,961	12,419	194,380	2,353,314	15,547	2,806,539	5,175,401	65,323	(97,305)	(31,982)
2. 2014.....	455,591	696,127	1,151,717	77,395	4,226	81,621	424,793	5,459	630,667	1,060,919	46,597	(55,774)	(9,177)
3. Subtotals 2014 + Prior.....	2,925,543	3,627,938	6,553,481	259,357	16,645	276,001	2,778,107	21,006	3,437,207	6,236,320	111,920	(153,080)	(41,159)
4. 2015.....	579,528	1,175,868	1,755,396	204,963	40,277	245,240	526,420	25,990	977,242	1,529,652	151,855	(132,360)	19,496
5. Subtotals 2015 + Prior.....	3,505,071	4,803,806	8,308,877	464,320	56,922	521,241	3,304,527	46,997	4,414,448	7,765,972	263,776	(285,439)	(21,663)
6. 2016.....	XXX	XXX	XXX	XXX	166,280	166,280	XXX	137,758	502,053	639,811	XXX	XXX	XXX
7. Totals.....	3,505,071	4,803,806	8,308,877	464,320	223,202	687,521	3,304,527	184,755	4,916,502	8,405,783	263,776	(285,439)	(21,663)
8. Prior Year-End's Surplus As Regards Policyholders	6,844,590										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
											1.7.5 %	2.(5.9)%	3.(0.3)%
													Col. 13, Line 7 Line 8
													4.(0.3)%

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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.....	48,062,404	.....0	48,062,404	41,946,386
2505. Amounts receivable under high deductible policies.....	19,886,128	1,987,368	17,898,760	17,364,616
2506. Service contract receivable.....	17,337,199	.....0	17,337,199	24,428,676
2507. State surcharges receivable.....	11,549,241	.....0	11,549,241	10,546,717
2508. Due from unaffiliated companies.....	9,492,472	.....0	9,492,472	8,033,546
2509. Other assets tri-party/tax credit bonds.....	6,423,513	.....0	6,423,513	6,125,811
2510. Assumed reinsurance receivable and payable.....	3,472	.....0	3,472	(64,544)
2511. Ceded deposit asset.....	250	.....0	250	1,250
2512. Other assets nonadmitted.....	716,855,462	716,855,462	.....0	.....0
2513. Miscellaneous ledger balances.....	28,370,462	28,370,462	.....0	.....0
2514. Performance guarantees receivable.....	(350)	.....0	(350)	.....0
2515. Other assets deferred gain/loss.....	(6,856)	.....0	(6,856)	(6,856)
2597. Summary of remaining write-ins for Line 25.....	857,973,398	747,213,291	110,760,106	108,375,602

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	143,937	143,937
2505. Federal excise tax-reinsurance contracts.....	1,057	1,153
2506. Interest deposit liability.....	(21,443)	0
2507. Undistributed salaries.....	(74,446)	(63,934)
2508. Retroactive reinsurance reserve ceded.....	(16,902,329)	(17,148,147)
2597. Summary of remaining write-ins for Line 25.....	(16,853,222)	(17,066,990)

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.....	(145,212)	(1,554,624)	(1,840,419)
1405. Change in COLI cash values.....	(4,251,453)	1,449,640	3,284,290
1497. Summary of remaining write-ins for Line 14.....	(4,396,665)	(104,984)	1,443,870

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. BEL Belgium.....	XXX	0	46,514	0	0	0	0
58005. NLD Netherlands.....	XXX	0	44,321	0	0	0	0
58006. DEU Germany.....	XXX	0	31,518	0	0	0	0
58007. FRA France.....	XXX	0	20,928	0	0	0	0
58008. PRT Portugal.....	XXX	0	12,436	0	0	0	0
58009. MYS Malaysia.....	XXX	0	9,539	0	0	0	0
58010. HUN Hungary.....	XXX	0	9,027	0	0	0	0
58011. BRA Brazil.....	XXX	0	7,346	0	0	0	0
58012. ESP Spain.....	XXX	0	4,363	0	0	0	0
58013. RUS Russian Federation.....	XXX	0	2,467	0	0	0	0
58014. CZE Czech Republic.....	XXX	0	2,219	0	0	0	0
58015. ITA Italy.....	XXX	0	1,474	0	0	0	0
58016. VNM Viet Nam.....	XXX	0	1,013	0	0	0	0
58017. CHE Switzerland.....	XXX	0	638	0	0	0	0
58018. PAN Panama.....	XXX	0	625	0	0	0	0
58019. ROU Romania.....	XXX	0	578	0	0	0	0
58020. COL Colombia.....	XXX	0	227	0	0	0	0
58021. POL Poland.....	XXX	0	196	0	0	0	0
58022. THA Thailand.....	XXX	0	183	0	0	0	0
58023. ZAF South Africa.....	XXX	0	112	0	0	0	0
58024. HKG Hong Kong, Special Adminis.....	XXX	0	93	0	0	0	0
58025. CHL Chile.....	XXX	0	64	0	0	0	0
58026. IND India.....	XXX	0	14	0	0	0	0
58027. SWE Sweden.....	XXX	0	14	0	0	0	0
58028. SGP Singapore.....	XXX	0	15,674	0	0	(268)	7,300
58029. AUS Australia.....	XXX	0	14,366	0	0	(1,192)	28,418
58030. CHN China.....	XXX	0	22,182	0	0	(2,041)	26,841
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	248,131	0	0	(3,501)	62,559

THE TRAVELERS INDEMNITY 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.....	337,740,789	241,647,579
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	2,173,960	0
2.2 Additional investment made after acquisition.....	1,608,498	105,427,380
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,519,081	9,334,170
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	339,004,166	337,740,789
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	339,004,166	337,740,789

SCHEDULE B - VERIFICATION
 Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION
 Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,029,176,403	985,431,718
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	16,316,164	1,080,621
2.2 Additional investment made after acquisition.....	40,853,554	188,124,792
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	5,529,869	2,870,728
6. Total gain (loss) on disposals.....	0	(1,532,940)
7. Deduct amounts received on disposals.....	30,138,155	124,712,933
8. Deduct amortization of premium and depreciation.....	985,801	3,249,809
9. Total foreign exchange change in book/adjusted carrying value.....	515,059	(1,399,837)
10. Deduct current year's other-than-temporary impairment recognized.....	0	17,435,938
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,061,267,092	1,029,176,403
12. Deduct total nonadmitted amounts.....	218,714,559	215,167,181
13. Statement value at end of current period (Line 11 minus Line 12).....	842,552,532	814,009,222

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.....	15,318,309,650	15,309,823,434
2. Cost of bonds and stocks acquired.....	441,377,488	2,772,543,404
3. Accrual of discount.....	2,948,686	12,808,864
4. Unrealized valuation increase (decrease).....	86,481,609	(9,379,215)
5. Total gain (loss) on disposals.....	4,816,108	27,459,612
6. Deduct consideration for bonds and stocks disposed of.....	469,818,297	2,724,134,902
7. Deduct amortization of premium.....	17,470,873	63,922,687
8. Total foreign exchange change in book/adjusted carrying value.....	(507)	(1,135)
9. Deduct current year's other-than-temporary impairment recognized.....	4,052,759	6,887,724
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,362,591,106	15,318,309,650
11. Deduct total nonadmitted amounts.....	4,348,704	4,371,048
12. Statement value at end of current period (Line 10 minus Line 11).....	15,358,242,401	15,313,938,602

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).....	10,266,433,811	17,014,774,748	16,870,204,868	(42,146,029)	10,368,857,663			10,266,433,811
2. NAIC 2 (a).....	1,787,615,368	62,020,269	74,614,548	(40,288,282)	1,734,732,806			1,787,615,368
3. NAIC 3 (a).....	349,649,621	4,036,800	34,033,381	34,275,288	353,928,328			349,649,621
4. NAIC 4 (a).....	128,315,897	.0	11,841,169	45,641,586	162,116,314			128,315,897
5. NAIC 5 (a).....	13,491,577	.0	95,336	(5,399,621)	7,996,620			13,491,577
6. NAIC 6 (a).....	13,150,562	.0	330,752	(6,919,468)	5,900,342			13,150,562
7. Total Bonds.....	12,558,656,835	17,080,831,817	16,991,120,054	(14,836,525)	12,633,532,073	.0	.0	12,558,656,835
PREFERRED STOCK								
8. NAIC 1.....	1,209,478	.0	.0	7,444	1,216,922			1,209,478
9. NAIC 2.....	23,638,275	.0	.0	400,695	24,038,970			23,638,275
10. NAIC 3.....	18,536,971	.0	.0	.0	18,536,971			18,536,971
11. NAIC 4.....	.0	.0	.0	.0	.0			.0
12. NAIC 5.....	.0	.0	.0	.0	.0			.0
13. NAIC 6.....	201,586	.0	.0	.0	201,586			201,586
14. Total Preferred Stock.....	43,586,310	.0	.0	408,139	43,994,449	.0	.0	43,586,310
15. Total Bonds and Preferred Stock.....	12,602,243,145	17,080,831,817	16,991,120,054	(14,428,386)	12,677,526,522	.0	.0	12,602,243,145

QS102

(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.....	.....1,054,182,252	.....XXX.....	.....1,054,182,692	.....78,680	.....600

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.....	.....942,870,129	.....1,057,534,516
2. Cost of short-term investments acquired.....	.....16,639,566,485	.....71,690,343,122
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....16,528,253,921	.....71,805,007,509
7. Deduct amortization of premium.....	.....441	.....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).....	.....1,054,182,252	.....942,870,129
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....1,054,182,252	.....942,870,129

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

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

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

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

**Sch. DB - Verification
NONE**

**Sch. E - Verification
NONE**

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						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....372,207
RE#10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....101,956
300 Windsor Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....1,081,317
90 Lamberton Rd.....	Windsor.....	CT...	02/01/2016....	Various.....	.....2,173,960	.....0	.....2,173,960	.....0
99 Lamberton Rd.....	Windsor.....	CT...	01/01/2007....	Various.....	.....0	.....0	.....0	.....17,099
14715 Schram Rd.....	Omaha.....	NE...	09/19/2013....	Various.....	.....0	.....0	.....0	.....35,918
0199999. Totals.....					.....2,173,960	.....0	.....2,173,960	.....1,608,498
0399999. Totals.....					.....2,173,960	.....0	.....2,173,960	.....1,608,498

QE01

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 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.							
NONE																		

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	Altaris Health Partners III, L.P.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013.....	.....3	.....0	.....600,711	.....0	.....10,411,983	.....2.790
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001.....	.....3	.....0	.....1,387	.....0	.....853,860	.....1.820
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009.....	.....3	.....0	.....1,738	.....0	.....1,354,334	.....1.000
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010.....	.....3	.....0	.....298,122	.....0	.....4,816,050	.....0.130
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.....	The Carlyle Group.....		08/27/2013.....	.....3	.....0	.....1,685,650	.....0	.....6,938,065	.....0.270
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000.....	.....1	.....0	.....8,799	.....0	.....100,850	.....1.370
	Consonance Private Equity, L.P.....	New York.....	NY.....	Consonance Capital Partners.....		01/18/2013.....	.....3	.....0	.....1,884,052	.....0	.....10,171,952	.....3.610
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006.....	.....3	.....0	.....26,590	.....0	.....961,044	.....3.390
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013.....	.....3	.....0	.....1,568,995	.....0	.....8,505,052	.....5.340
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007.....	.....3	.....0	.....140,848	.....0	.....4,303,339	.....0.480
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI.....	Mason Wells, Inc.....		03/05/2010.....	.....3	.....0	.....155,925	.....0	.....901,409	.....2.780
	Sentinel Capital Partners V, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		07/18/2013.....	.....3	.....0	.....429,947	.....0	.....12,196,338	.....1.800
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	.....177,566	.....0	.....2,003,853	.....0.970
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013.....	.....3	.....0	.....1,192,101	.....0	.....10,081,487	.....0.830
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								08,172,433073,599,616XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Blackstone Real Estate Debt Strategies II, LP.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013.....	.....0	.....0	.....1,025,329	.....0	.....13,336,446	.....0.750
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY.....	Blackstone Real Estate Associates VIII L.P.....		03/27/2015.....	.....0	.....0	.....3,348,480	.....0	.....16,924,227	.....0.160
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013.....	.....0	.....0	.....723,002	.....0	.....1,098,614	.....3.150
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013.....	.....0	.....0	.....2,177,406	.....0	.....3,695,716	.....6.430
	Rockbridge Hospitality VI LP.....	Columbus.....	OH.....	RBC Partners VI LLC, a Delaware LLC.....		01/27/2014.....	.....0	.....0	.....2,568,493	.....0	.....5,235,051	.....3.380
	Rubenstein Properties Fund II.....	Philadelphia.....	PA.....	Rubenstein Properties Fund II GP, LP.....		02/25/2014.....	.....0	.....0	.....8,495,146	.....0	.....3,202,524	.....3.700
	Savanna Real Estate Fund III, L.P.....	New York.....	NY.....	Savanna III GP, LLC, a Delaware limited.....		09/05/2013.....	.....0	.....0	.....1,400,000	.....0	.....9,400,000	.....4.610
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....								019,737,856052,892,578XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	Newport Global Opportunities Fund I-A LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		01/08/2016.....	.....0	.....16,316,164	.....0	.....0	.....743,902	.....3.800
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY.....	GF Capital.....		04/09/2014.....	.....0	.....0	.....1,152,189	.....0	.....10,798,989	.....5.130
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	.....2,120,903	.....0	.....4,570,759	.....3.200
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013.....	.....0	.....0	.....2,001,776	.....0	.....7,042,022	.....4.550
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006.....	.....0	.....0	.....149,175	.....0	.....0	.....4.210
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010.....	.....0	.....0	.....119,995	.....0	.....702,298	.....3.210
	Secondary Opportunities Fund III, LP.....	London.....	GBR.....	DB Asset Management.....		10/20/2014.....	.....0	.....0	.....733,950	.....0	.....11,832,098	.....0.870
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY.....	Citigroup Alternative Investments.....		12/31/2009.....	.....2	.....0	.....140,343	.....0	.....1,097,158	.....21.310
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013.....	.....0	.....0	.....1,366,242	.....0	.....7,416,580	.....4.440
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013.....	.....0	.....0	.....1,254,000	.....0	.....8,325,000	.....0.580
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia.....								16,316,1649,038,574052,528,806XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC.....		08/22/2013.....	.....0	.....0	.....57,672	.....0	.....1,191,309	.....4.980
	Stratford Capital Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013.....	.....0	.....0	.....2,760,529	.....0	.....902,158	.....19.500
	Stratford Capital XV.....	Peabody.....	MA.....	Stratford Capital Group.....		12/19/2014.....	.....0	.....0	.....1,086,491	.....0	.....7,290,492	.....15.170
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								03,904,69209,383,959XXX.....
4499999. Subtotal - Unaffiliated.....								16,316,16440,853,5540188,404,959XXX.....
4699999. Totals.....								16,316,16440,853,5540188,404,959XXX.....

QE03

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/Adjusted 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 Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York.....	NY..	Distribution.....	08/14/2013	01/28/2016	6,113	0	0	0	0	0	0	6,113	6,113	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							6,113	0	0	0	0	0	0	6,113	6,113	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners III, L.P.....	New York.....	NY..	Distribution.....	08/22/2001	03/22/2016	856,190	0	0	0	0	0	0	856,190	856,190	0	0	0	0
	American Securities Partners IV, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	03/22/2016	832,872	0	0	0	0	0	0	832,872	832,872	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	03/31/2016	(103,630)	0	0	0	0	0	0	(103,630)	(103,630)	0	0	0	0
	Carmel Global Software Fund L.P.....	New York.....	NY..	Distribution.....	05/05/2000	02/18/2016	391,204	0	0	0	0	0	0	391,204	391,204	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA..	Distribution.....	07/05/2000	03/31/2016	220,321	0	0	0	0	0	0	220,321	220,321	0	0	0	0
	Eureka III, L.P.....	Philadelphia.....	PA..	Distribution.....	02/28/2014	02/29/2016	110,161	0	0	0	0	0	0	110,161	110,161	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership	Palo Alto.....	CA..	Distribution.....	05/25/2000	01/29/2016	10,436	0	0	0	0	0	0	10,436	10,436	0	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY..	Distribution.....	06/21/2007	03/28/2016	2,919,406	0	0	0	0	0	0	2,919,406	2,919,406	0	0	0	0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA..	Distribution.....	01/03/2001	03/29/2016	309,795	0	0	0	0	0	0	309,795	309,795	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	03/01/2006	03/16/2016	11,385	0	0	0	0	0	0	11,385	11,385	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership	San Francisco.....	CA..	Distribution.....	06/27/2001	03/30/2016	59,617	0	0	0	0	0	0	59,617	59,617	0	0	0	0
	Summit Ventures VI-A, L.P.....	Boston.....	MA..	Distribution.....	03/23/2001	03/31/2016	52,975	0	0	0	0	0	0	52,975	52,975	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT..	Distribution.....	12/20/2013	03/24/2016	76,594	0	0	0	0	0	0	76,594	76,594	0	0	0	0
	VantagePoint Venture Partners IV.....	San Bruno.....	CA..	Distribution.....	12/15/2000	03/30/2016	49,827	0	0	0	0	0	0	49,827	49,827	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY..	Distribution.....	08/07/2001	03/10/2016	290,052	0	0	0	0	0	0	290,052	290,052	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							6,087,205	0	0	0	0	0	0	6,087,205	6,087,205	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY..	Distribution.....	04/09/2013	03/08/2016	1,222,313	0	0	0	0	0	0	1,222,313	1,222,313	0	0	0	0
	Blackstone Real Estate Partners V L.P.....	New York.....	NY..	Distribution.....	04/24/2006	03/15/2016	2,757,938	0	0	0	0	0	0	2,757,938	2,757,938	0	0	0	0
	HighBrook Income Property Fund, LP.....	New York.....	NY..	Distribution.....	10/11/2012	03/08/2016	433,909	0	0	0	0	0	0	433,909	433,909	0	0	0	0
	Miller Global VII, LLC.....	New York.....	NY..	Distribution.....	12/31/2013	03/31/2016	5,805,156	0	0	0	0	0	0	5,805,156	5,805,156	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco.....	CA..	Distribution.....	10/17/2012	02/29/2016	1,344,387	0	0	0	0	0	0	1,344,387	1,344,387	0	0	0	0
	RCG Longview Debt Fund V, L.P.....	New York.....	NY..	Distribution.....	04/08/2013	02/29/2016	295,847	0	0	0	0	0	0	295,847	295,847	0	0	0	0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL..	Distribution.....	07/31/2013	03/31/2016	167,619	0	0	0	0	0	0	167,619	167,619	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							12,027,169	0	0	0	0	0	0	12,027,169	12,027,169	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	01/22/2016	569,105	0	0	0	0	0	0	569,105	569,105	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY..	Distribution.....	11/09/2006	03/07/2016	248,069	0	0	0	0	0	0	248,069	248,069	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY..	Distribution.....	10/05/2001	03/11/2016	104,196	0	0	0	0	0	0	104,196	104,196	0	0	0	0
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX..	Distribution.....	04/12/2006	01/29/2016	8,563,478	0	0	0	0	0	0	8,563,478	8,563,478	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	03/16/2016	27,145	0	0	0	0	0	0	27,145	27,145	0	0	0	0
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA..	Distribution.....	06/29/2010	03/31/2016	1,521,957	0	0	0	0	0	0	1,521,957	1,521,957	0	0	0	0
	Secondary Opportunities Fund III, LP.....	London.....	GBR	Distribution.....	10/20/2014	03/29/2016	29,231	0	0	0	0	0	0	29,231	29,231	0	0	0	0
	Solamere Capital Fund II, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	02/24/2016	40,651	0	0	0	0	0	0	40,651	40,651	0	0	0	0
	Solamere Capital Fund II-A, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	02/24/2016	287,905	0	0	0	0	0	0	287,905	287,905	0	0	0	0
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY..	Distribution.....	12/31/2009	03/10/2016	381,396	0	0	0	0	0	0	381,396	381,396	0	0	0	0

QE03.1

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/Adjusted 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	
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.	Distribution.....	02/22/2006	03/11/2016	.....244,535	.....0	.....0	.....0	.....0	.....0	.....0	.....244,535	.....244,535	.....0	.....0	.....0	.....0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....12,017,669	.....0	.....0	.....0	.....0	.....0	.....0	.....12,017,669	.....12,017,669	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....							.....30,138,155	.....0	.....0	.....0	.....0	.....0	.....0	.....30,138,155	.....30,138,155	.....0	.....0	.....0	.....0
4699999	Totals.....							.....30,138,155	.....0	.....0	.....0	.....0	.....0	.....0	.....30,138,155	.....30,138,155	.....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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2016	PAR WRITE-UP		68,930	68,930	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2016	PAR WRITE-UP		43,395	43,395	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		03/20/2016	PAR WRITE-UP		69,086	69,086	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		03/20/2016	PAR WRITE-UP		86,545	86,545	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2016	PAR WRITE-UP		39,891	39,891	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2036 11		03/20/2016	PAR WRITE-UP		128,434	128,434	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		03/20/2016	PAR WRITE-UP		68,505	68,505	0	1
38379K GA 0	GNR 2015-32 AG (PROJECT 2.300 2049 02		03/08/2016	CITIGROUP GLOBAL MARKETS		9,687,592	9,790,855	6,255	1
0599999. Total Bonds - U.S. Government						10,192,379	10,295,642	6,255	XXX
Bonds - U.S. States, Territories and Possessions									
246381 GG 6	DELAWARE GENERAL OBLIGAT 3.500 2034 03		03/01/2016	MORGAN STANLEY		10,520,567	10,030,000	0	1FE
68609B QF 7	OREGON GENERAL OBLIGATIO 3.500 2033 08		02/23/2016	CITIGROUP GLOBAL MARKETS		1,573,086	1,505,000	0	1FE
68609B RA 7	OREGON GENERAL OBLIGATIO 5.000 2031 08		03/15/2016	CITIGROUP GLOBAL MARKETS		924,690	750,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						13,018,344	12,285,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
033753 QZ 0	ANDERSON CO SCH DIST #5 3.250 2030 03		02/25/2016	MESIROW FINANCIAL		3,763,064	3,610,000	0	1FE
083774 KA 6	BERGEN CO IMPT AUTH REV 3.500 2030 08		02/24/2016	NW CAPITAL		1,447,416	1,350,000	0	1FE
132285 3M 7	CAMBRIDGE GEN OBLIG LTD 3.250 2033 02		03/01/2016	PNC CAPITAL MARKETS		569,877	550,000	0	1FE
149843 U8 5	CECIL CO GENERAL OBLIGAT 3.000 2034 02		01/21/2016	BAS-MERRILL LYNCH		2,310,813	2,295,000	0	1FE
165573 F3 5	CHESTER CO GENERAL OBLIG 5.000 2036 07		02/25/2016	PIPER JAFFRAY		1,368,866	1,125,000	0	1FE
239019 S7 8	DAVIS CO SCH DIST GO S20 3.375 2035 06		02/18/2016	RAYMOND JAMES & ASSOC		4,679,951	4,575,000	0	1FE
248775 3B 2	DENTON CO LTD GO REF S20 4.000 2032 07		03/30/2016	CITIGROUP GLOBAL MARKETS		6,164,765	5,615,000	0	1FE
355748 TX 2	FREDERICK GO REF S2016C 3.000 2028 03		03/16/2016	PNC CAPITAL MARKETS		5,229,525	4,900,000	0	1FE
363700 KJ 3	GALLATIN CO SD #7 BOZEMA 4.000 2034 12		01/07/2016	DA DAVIDSON		400,320	360,000	0	1FE
365892 MQ 8	GARFIELD PITKIN & EAGLE 4.000 2033 12		01/21/2016	RBC CAPITAL MARKETS		6,586,440	6,000,000	0	1FE
463813 B8 7	IRVING ISD GO REF S2016 4.000 2029 02		03/01/2016	CITIGROUP GLOBAL MARKETS		2,775,220	2,465,000	0	1FE
463813 B9 5	IRVING ISD GO REF S2016 4.000 2030 02		03/01/2016	CITIGROUP GLOBAL MARKETS		1,847,431	1,660,000	0	1FE
463813 C8 6	IRVING ISD GO REF S2016 4.000 2037 02		03/01/2016	CITIGROUP GLOBAL MARKETS		3,092,750	2,905,000	0	1FE
467520 WM 0	JACKSON CO SD#7 LEES SUM 4.000 2032 03		03/15/2016	GEORGE K BAUM & CO		3,249,540	3,000,000	0	1FE
495080 TY 9	KING CO SD#403 RENTON GO 5.000 2028 12		03/08/2016	PIPER JAFFRAY		3,053,150	2,500,000	0	1FE
562158 DF 9	MANCHESTER ESSEX REG SD 2.500 2027 01		03/29/2016	J P MORGAN CHASE SECURITIES INC		1,022,650	1,000,000	0	1FE
653234 E5 9	NEWTOWN GENERAL OBLIGATI 3.000 2030 03		03/03/2016	PIPER JAFFRAY		616,818	600,000	0	1FE
66702R MD 1	NORTHSIDE ISD GO REF S20 4.000 2035 06		03/08/2016	WILLIAM BLAIR & CO		3,032,290	2,815,000	0	1FE
676193 MA 0	O'FALLON GENERAL OBLIGAT 3.250 2031 03		03/10/2016	WELLS FARGO SECURITIES		2,558,226	2,490,000	0	1FE
678519 VF 3	OKLAHOMA CITY GEN OBLIG 2.750 2028 03		03/29/2016	PIPER JAFFRAY		4,232,755	4,080,000	0	1FE
678519 VK 2	OKLAHOMA CITY GEN OBLIG 3.250 2032 03		03/29/2016	PIPER JAFFRAY		4,243,241	4,080,000	0	1FE
690564 RA 9	OWATONNA ISD #761 GO S20 3.000 2035 02		01/19/2016	CITIGROUP GLOBAL MARKETS		2,443,650	2,500,000	0	1FE
779240 KL 3	ROUND ROCK ISD GO S2016 5.000 2035 08		01/13/2016	WELLS FARGO SECURITIES		4,736,350	3,955,000	0	1FE
101565 F4 6	SAINT VRAIN VALLEY SD#RE 4.000 2031 12		02/17/2016	GEORGE K BAUM & CO		13,266,694	11,905,000	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
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
799055 QG 6	SAN MATEO FOSTER CSD GO 4.000 2032 08.....			02/25/2016....	STIFEL NICOLAUS & CO INC.....			626,545	565,000	0	1FE.....
799017 QE 1	SAN MATEO UNION HIGH SD 3.250 2033 09.....			02/24/2016....	STIFEL NICOLAUS & CO INC.....			1,541,505	1,500,000	0	1FE.....
969872 FL 9	WILLIAMSON CO GO REF S20 2.750 2029 04.....			02/23/2016....	CITIGROUP GLOBAL MARKETS.....			1,806,629	1,780,000	0	1FE.....
97217P KR 9	WILSON CO GENERAL OBLIGA 3.500 2036 04.....			03/15/2016....	PIPER JAFFRAY.....			4,393,873	4,270,000	0	1FE.....
975673 BJ 2	WINSTON SALEM GO S2016B 3.250 2032 06.....			03/15/2016....	CITIGROUP GLOBAL MARKETS.....			3,445,164	3,320,000	0	1FE.....
986438 MK 2	YORK CO GENERAL OBLIGATI 3.125 2030 04.....			02/17/2016....	CITIGROUP GLOBAL MARKETS.....			9,371,230	9,105,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....								103,876,747	96,875,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment											
45203H 3E 0	ILLINOIS FIN AUTH (UNIV 5.000 2035 10.....			01/05/2016....	PIPER JAFFRAY.....			1,169,490	1,000,000	16,389	1FE.....
45506D WC 5	INDIANA FINANCE AUTH REV 5.000 2034 02.....			03/17/2016....	BAS-MERRILL LYNCH.....			5,764,608	4,800,000	0	1FE.....
491313 8B 1	KENTUCKY INFRA AUTH CWDW 5.000 2028 02.....			03/29/2016....	MORGAN STANLEY.....			3,130,775	2,500,000	0	1FE.....
495289 3J 7	KING CO SEWER REV REF S2 4.000 2037 07.....			02/01/2016....	BAS-MERRILL LYNCH.....			13,029,120	12,000,000	0	1FE.....
57586C T2 1	MASSACHUSETTS H/E (BOSTO 5.500 2035 06.....			01/07/2016....	PIPER JAFFRAY.....			13,583,100	10,000,000	62,639	1FE.....
585395 2B 1	MELBOURNE WATER & SEWER 5.000 2026 10.....			03/15/2016....	RBC CAPITAL MARKETS.....			1,072,523	860,000	0	1FE.....
64711N C6 0	NEW MEXICO FIN AUTH REV 3.250 2029 06.....			01/28/2016....	J P MORGAN CHASE SECURITIES INC.....			1,262,052	1,200,000	0	1FE.....
64972G JZ 8	NEW YORK CITY FIN AUTH W 4.500 2032 06.....			02/25/2016....	CITIGROUP GLOBAL MARKETS.....			35,302,800	30,000,000	0	1FE.....
68428T CU 9	ORANGE CO SANTN DIST WST 4.000 2037 02.....			03/02/2016....	BARCLAYS CAPITAL INC.....			5,575,688	5,145,000	0	1FE.....
68428T CW 5	ORANGE CO SANTN DIST WST 4.000 2039 02.....			03/02/2016....	BARCLAYS CAPITAL INC.....			11,796,808	10,975,000	0	1FE.....
70917S VZ 3	PENNSYLVANIA HIGHER ED (3.500 2030 08.....			03/30/2016....	BAS-MERRILL LYNCH.....			15,828,624	14,760,000	0	1FE.....
837151 PK 9	SOUTH CAROLINA PUB SVC A 5.000 2029 12.....			01/07/2016....	BAS-MERRILL LYNCH.....			6,664,515	5,500,000	0	1FE.....
91802R CF 4	UTILITY DEBT SECURITIZAT 5.000 2033 12.....			03/01/2016....	BARCLAYS CAPITAL INC.....			30,389,250	25,000,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								144,569,353	123,740,000	79,028	XXX
Bonds - Industrial and Miscellaneous											
02361D AL 4	AMEREN ILLINOIS 2.700 2022 09.....			03/31/2016....	MORGAN STANLEY.....			152,562	150,000	0	1FE.....
031162 BX 7	AMGEN INC 2.700 2022 05.....			12/30/2015....	BARCLAYS CAPITAL INC.....			0	0	6,600	2FE.....
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650 2026 02.....		R	01/26/2016....	GOLDMAN SACHS & CO.....			997,830	1,000,000	406	1FE.....
00206R CW 0	AT&T INC 1.750 2018 01.....			03/18/2016....	EXCHANGED.....			1,002,040	1,000,000	3,208	2FE.....
00206R CX 8	AT&T INC 5.875 2019 10.....			03/18/2016....	EXCHANGED.....			3,385,860	3,000,000	83,229	2FE.....
00206R CZ 3	AT&T INC 4.600 2021 02.....			03/18/2016....	EXCHANGED.....			2,191,040	2,000,000	9,200	2FE.....
00206R DA 7	AT&T INC 5.000 2021 03.....			03/18/2016....	EXCHANGED.....			2,237,480	2,000,000	5,556	2FE.....
00206R DB 5	AT&T INC 3.800 2022 03.....			03/18/2016....	EXCHANGED.....			1,051,580	1,000,000	633	2FE.....
00206R DC 3	AT&T INC 4.450 2024 04.....			03/18/2016....	EXCHANGED.....			1,085,420	1,000,000	21,014	2FE.....
071813 BC 2	BAXTER INTERNATIONAL 4.250 2020 03.....			03/30/2016....	MITSUBISHI SECURITIES (USA) INC.....			939,537	879,000	0	2FE.....
081437 AF 2	BEMIS CO 6.800 2019 08.....			03/31/2016....	KEYBANC CAPITAL MARK.....			1,468,298	1,300,000	0	2FE.....
114259 AN 4	BROOKLYN UNION GAS 3.407 2026 03.....		R	03/07/2016....	BAS-MERRILL LYNCH.....			4,000,000	4,000,000	0	1FE.....
17275R BC 5	CISCO SYSTEMS 2.950 2026 02.....			03/21/2016....	BARCLAYS CAPITAL INC.....			1,021,810	1,000,000	2,049	1FE.....
172967 KG 5	CITIGROUP INC 3.700 2026 01.....			01/05/2016....	CITIGROUP GLOBAL MARKETS.....			998,670	1,000,000	0	2FE.....
172967 KK 6	CITIGROUP INC 2.700 2021 03.....			03/30/2016....	CITIGROUP GLOBAL MARKETS.....			2,004,140	2,000,000	0	2FE.....
067383 AD 1	CR BARD INC 1.375 2018 01.....			03/30/2016....	MITSUBISHI SECURITIES (USA) INC.....			130,055	130,000	0	1FE.....
29364D AU 4	ENTERGY ARKANSAS INC 3.500 2026 04.....			01/05/2016....	GOLDMAN SACHS & CO.....			996,710	1,000,000	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
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
29364W AW 8	ENTERGY LOUISIANA	3.250 2028 04		03/17/2016	BARCLAYS CAPITAL INC		999,900	1,000,000	0	1FE
30219G AM 0	EXPRESS SCRIPTS HOLDING	4.500 2026 02		02/22/2016	CITIGROUP GLOBAL MARKETS		994,670	1,000,000	0	2FE
31428X BF 2	FEDEX CORP	3.250 2026 04		03/21/2016	DEUTSCHE BANC		997,960	1,000,000	0	2FE
345397 XU 2	FORD MOTOR CREDIT	4.389 2026 01		01/05/2016	CREDIT AGRICOLE CIB		1,000,000	1,000,000	0	2FE
37045X BG 0	GENERAL MOTORS FINANCIAL	5.250 2026 03		02/25/2016	J P MORGAN CHASE SECURITIES INC		1,992,780	2,000,000	0	2FE
373334 KE 0	GEORGIA POWER CO	3.250 2026 04		03/02/2016	BAS-MERRILL LYNCH		996,240	1,000,000	0	1FE
38143U 8H 7	GOLDMAN SACHS GROUP	3.750 2026 02		02/22/2016	GOLDMAN SACHS & CO		997,690	1,000,000	0	1FE
41283L AK 1	HARLEY-DAVIDSON FINANCIA	2.850 2021 01		01/05/2016	J P MORGAN CHASE SECURITIES INC		499,440	500,000	0	1FE
404119 BQ 1	HCA INC	5.250 2025 04		03/09/2016	GOLDMAN SACHS & CO		2,045,000	2,000,000	43,458	3FE
446150 AJ 3	HUNTINGTON BANCSHARES	3.150 2021 03		03/09/2016	GOLDMAN SACHS & CO		998,030	1,000,000	0	2FE
448579 AF 9	HYATT HOTELS	4.850 2026 03		02/29/2016	J P MORGAN CHASE SECURITIES INC		1,998,400	2,000,000	0	2FE
478160 BT 0	JOHNSON & JOHNSON	2.050 2023 03		03/21/2016	AMHERST PIERPONT SEC		1,996,140	2,000,000	2,619	1FE
46625H QJ 2	JP MORGAN CHASE	2.550 2021 03		02/25/2016	J P MORGAN CHASE SECURITIES INC		999,250	1,000,000	0	1FE
487836 BP 2	KELLOGG CO	3.250 2026 04		02/25/2016	MORGAN STANLEY		998,960	1,000,000	0	2FE
49327M 2N 3	KEY BANK NA	2.350 2019 03		03/03/2016	KEYBANC CAPITAL MARK		1,999,020	2,000,000	0	1FE
501044 DC 2	KROGER CO	3.500 2026 02		01/08/2016	U S BANCORP		997,630	1,000,000	0	2FE
574599 BK 1	MASCO CORP	3.500 2021 04		03/10/2016	RBC CAPITAL MARKETS		996,560	1,000,000	0	3FE
574599 BL 9	MASCO CORP	4.375 2026 04		03/10/2016	RBC CAPITAL MARKETS		995,240	1,000,000	0	3FE
637417 AG 1	NATIONAL RETAIL PROPERTI	3.900 2024 06		03/30/2016	WELLS FARGO SECURITIES		638,849	623,000	0	2FE
637432 NJ 0	NATIONAL RURAL UTIL COOP	2.700 2023 02		02/03/2016	RBC CAPITAL MARKETS		997,270	1,000,000	0	1FE
651229 AW 6	NEWELL RUBBERMAID	4.200 2026 04		03/24/2016	GOLDMAN SACHS & CO		2,024,940	2,000,000	0	2FE
67103H AE 7	O'REILLY AUTOMOTIVE	3.550 2026 03		03/07/2016	VARIOUS		2,497,595	2,500,000	99	2FE
713448 DF 2	PEPSICO INC	2.850 2026 02		02/19/2016	J P MORGAN CHASE SECURITIES INC		999,220	1,000,000	0	1FE
718172 BT 5	PHILIP MORRIS INTERNATIO	2.750 2026 02		02/18/2016	GOLDMAN SACHS & CO		991,950	1,000,000	0	1FE
742718 EP 0	PROCTER & GAMBLE CO	2.700 2026 02		01/28/2016	CITIGROUP GLOBAL MARKETS		996,350	1,000,000	0	1FE
74456Q BP 0	PUBLIC SERVICE ELECTRIC	1.900 2021 03		02/29/2016	MITSUBISHI SECURITIES (USA) INC		998,420	1,000,000	0	1FE
7591EP AK 6	REGIONS FINANCIAL	3.200 2021 02		02/03/2016	GOLDMAN SACHS & CO		998,950	1,000,000	0	2FE
855244 AG 4	STARBUCKS CORP	2.700 2022 06		12/30/2015	CREDIT SUISSE FIRST BOSTON		0	0	1,500	1FE
863667 AM 3	STRYKER CORP	2.625 2021 03		03/03/2016	GOLDMAN SACHS & CO		999,620	1,000,000	0	2FE
863667 AN 1	STRYKER CORP	3.500 2026 03		03/04/2016	VARIOUS		1,994,480	2,000,000	0	2FE
867914 BK 8	SUNTRUST BANKS	2.900 2021 03		02/29/2016	SUNTRUST		997,830	1,000,000	0	2FE
871829 BC 0	SYSCO CORP	3.300 2026 07		03/22/2016	GOLDMAN SACHS & CO		996,230	1,000,000	0	1FE
883203 BW 0	TEXTRON INC	4.000 2026 03		03/04/2016	J P MORGAN CHASE SECURITIES INC		992,420	1,000,000	0	2FE
891906 AC 3	TOTAL SYSTEM	4.800 2026 04		03/14/2016	J P MORGAN CHASE SECURITIES INC		1,994,600	2,000,000	0	2FE
891906 AD 1	TOTAL SYSTEM	3.800 2021 04		03/14/2016	BAS-MERRILL LYNCH		997,760	1,000,000	0	2FE
907818 EH 7	UNION PACIFIC CORP	2.750 2026 03		03/21/2016	BARCLAYS CAPITAL INC		1,002,120	1,000,000	1,757	1FE
91324P CV 2	UNITEDHEALTH GROUP INC	3.100 2026 03		02/22/2016	WELLS FARGO SECURITIES		999,210	1,000,000	0	1FE
914713 N7 3	UNIV OF NC CHAPEL HILL R	2.529 2026 12		02/23/2016	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	1FE
92343V BJ 2	VERIZON COMMUNICATIONS I	2.450 2022 11		03/07/2016	CITIGROUP GLOBAL MARKETS		968,140	1,000,000	8,779	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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92343V CR 3	VERIZON COMMUNICATIONS I 3.500 2024 11		03/08/2016	RBC CAPITAL MARKETS		2,063,180	2,000,000	25,278	2FE
927804 FU 3	VIRGINIA ELECTRIC & POWE 3.150 2026 01		01/21/2016	R W PRESPRICH		1,007,440	1,000,000	1,050	1FE
95040Q AC 8	WELLTOWER INC 4.250 2026 04		02/23/2016	WELLS FARGO SECURITIES		992,270	1,000,000	0	2FE
002799 AX 2	ABBEY NATIONAL TREASURY 2.500 2019 03	F	03/07/2016	CITIGROUP GLOBAL MARKETS		998,250	1,000,000	0	1FE
06738E AL 9	BARCLAYS PLC 3.250 2021 01	F	01/05/2016	BARCLAYS CAPITAL INC		999,450	1,000,000	0	2FE
06738E AN 5	BARCLAYS PLC 4.375 2026 01	F	01/05/2016	BARCLAYS CAPITAL INC		1,990,240	2,000,000	0	2FE
05579H AB 8	BNZ INTL FUNDING (144A) 2.750 2021 03	F	02/23/2016	J P MORGAN CHASE SECURITIES INC		999,300	1,000,000	0	1FE
111013 AL 2	BRITISH SKY BROADCASTING 3.750 2024 09	F	03/31/2016	J P MORGAN CHASE SECURITIES INC		1,033,890	1,000,000	0	2FE
20271R AP 5	COMMONWEALTH BANK AUST N 2.550 2021 03	F	03/08/2016	DEUTSCHE BANC		998,370	1,000,000	0	1FE
23636A AE 1	DANSKE BANK A/S (144A) 2.800 2021 03	F	03/07/2016	BAS-MERRILL LYNCH		999,770	1,000,000	0	1FE
404280 AW 9	HSBC HOLDINGS 4.300 2026 03	F	03/01/2016	HSBC		1,997,100	2,000,000	0	1FE
71429M AB 1	PERRIGO FINANCE UNLIMITE 4.375 2026 03	E	03/07/2016	BAS-MERRILL LYNCH		1,995,020	2,000,000	0	2FE
780097 BA 8	ROYAL BANK OF SCOTLAND G 4.800 2026 04	F	03/30/2016	MORGAN STANLEY		2,994,570	3,000,000	0	2FE
80281L AD 7	SANTANDER UK GROUP HLDGS 3.125 2021 01	F	01/05/2016	BARCLAYS CAPITAL INC		2,996,970	3,000,000	0	2FE
80685P AA 6	SCHLUMBERGER NORGE AS (1 4.200 2021 01	E	03/24/2016	WELLS FARGO SECURITIES		1,067,020	1,000,000	8,750	1FE
830505 AR 4	SKANDINAVISKA ENSKILDA 2.625 2021 03	F	03/08/2016	GOLDMAN SACHS & CO		999,300	1,000,000	0	1FE
86960B AL 6	SVENSKA HANDELSBANKEN 2.450 2021 03	F	03/23/2016	DEUTSCHE BANC		1,000,000	1,000,000	0	1FE
90351D AF 4	UBS GROUP FUNDING (144A) 4.125 2026 04	F	03/29/2016	UBS AG		3,991,160	4,000,000	0	2FE
29429C AA 3	CGCMT 2016-P3 A1 1.700 2049 04		03/29/2016	CITIGROUP GLOBAL MARKETS		13,613,982	13,614,000	0	1FE
46590K AA 2	JPMCC 2015-JP1 A1 1.949 2049 01		03/23/2016	J P MORGAN CHASE SECURITIES INC		9,216,914	9,184,624	13,923	1FE
92890F AQ 9	WFRBS 2014-C20 A1 1.283 2047 05		03/09/2016	WELLS FARGO SECURITIES		7,439,223	7,487,482	3,469	1FE
02006W AC 3	ALLYA 2014-2 A3 1.250 2019 04		03/03/2016	VARIOUS		14,555,586	14,555,000	11,624	1FE
31679M AD 8	FITAT 2014-3 A3 .960 2019 03		03/11/2016	LLOYDS BANKING		2,573,147	2,580,000	69	1FE
41284A AD 0	HDMOT 2014-1 A3 1.100 2019 09		03/09/2016	VARIOUS		18,442,118	18,470,000	13,960	1FE
92887F AC 5	VFET 2014-1A A3 (144A) .820 2018 04		03/09/2016	VARIOUS		4,392,345	4,403,935	2,724	1FE
3899999	Total Bonds - Industrial and Miscellaneous					169,608,510	168,377,040	270,954	XXX
8399997	Total Bonds - Part 3					441,265,333	411,572,682	356,237	XXX
8399999	Total Bonds					441,265,333	411,572,682	356,237	XXX
Common Stocks - Industrial and Miscellaneous									
930427 10 9	WAGEWORKS INC		03/29/2016	DIST FROM PARTNERSHIP	973.000	49,827	XXX	0	L
45772F 10 7	INPHI CORP	F	03/29/2016	DIST FROM PARTNERSHIP	1,902.000	62,329	XXX	0	L
9099999	Total Common Stocks - Industrial and Miscellaneous					112,156	XXX	0	XXX
9799997	Total Common Stocks - Part 3					112,156	XXX	0	XXX
9799999	Total Common Stocks					112,156	XXX	0	XXX
9899999	Total Preferred and Common Stocks					112,156	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks					441,377,489	XXX	356,237	XXX

QE04.3

(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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
12802R	AA 3 CAL DIVE INT 4.930		02/01/2016	REDEEMED		43,385	43,385	43,385	43,384	0	0	0	0	0	43,385	0	0	0	1,069	02/01/2027	4FE
217194	AB 5 COP I LLC 3.650		03/05/2016	REDEEMED		82,637	82,637	82,637	82,637	0	0	0	0	0	82,637	0	0	0	754	12/05/2021	1
367333	AA 9 GATE CAPITAL 3.550		03/11/2016	REDEEMED		87,083	87,083	87,083	87,082	0	0	0	0	0	87,083	0	0	0	773	06/11/2021	1
911759	EY 0 HOUSING URBAN DEVELOPM 6.620		02/01/2016	REDEEMED		20,000	20,000	23,145	20,000	0	0	0	0	0	20,000	0	0	0	662	08/01/2020	1
89609G	AA 0 TRICAHUE LEASING 3.503		02/19/2016	REDEEMED		161,845	161,845	161,845	161,845	0	0	0	0	0	161,845	0	0	0	1,417	11/19/2021	1
925387	AF 9 VESSEL MANAGEMENT SERV 3.432		02/15/2016	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1
925387	AG 7 VESSEL MANAGEMENT SERV 3.477		01/16/2016	REDEEMED		40,000	40,000	40,000	40,035	0	(35)	0	(35)	0	40,000	0	0	0	695	01/16/2037	1
02265Q	AA 6 AMAL LIMITED 3.465	E	02/21/2016	REDEEMED		104,778	104,778	104,778	104,778	0	0	0	0	0	104,778	0	0	0	908	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		03/20/2016	PAID ON PRINCIPAL		112,159	112,159	113,754	113,527	0	(1,369)	0	(1,369)	0	112,159	0	0	0	500	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		03/20/2016	PAID ON PRINCIPAL		6,546	6,546	6,346	6,409	0	137	0	137	0	6,546	0	0	0	42	07/20/2028	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2016	PAID ON PRINCIPAL		145,777	145,777	144,865	144,998	0	779	0	779	0	145,777	0	0	0	1,239	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		03/20/2016	PAID ON PRINCIPAL		376,444	376,444	374,091	374,466	0	1,978	0	1,978	0	376,444	0	0	0	3,111	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		03/20/2016	PAID ON PRINCIPAL		71,216	71,216	67,444	68,386	0	2,830	0	2,830	0	71,216	0	0	0	605	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		03/20/2016	PAID ON PRINCIPAL		384,622	384,622	366,568	370,681	0	13,941	0	13,941	0	384,622	0	0	0	3,108	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		03/20/2016	PAID ON PRINCIPAL		219,721	219,721	209,696	212,724	0	6,998	0	6,998	0	219,721	0	0	0	1,332	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		03/20/2016	PAID ON PRINCIPAL		118,550	118,550	118,198	118,209	0	341	0	341	0	118,550	0	0	0	976	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		03/20/2016	PAID ON PRINCIPAL		122,018	122,018	117,347	118,620	0	3,398	0	3,398	0	122,018	0	0	0	552	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2016	PAID ON PRINCIPAL		326,667	326,667	319,776	321,420	0	5,247	0	5,247	0	326,667	0	0	0	2,331	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		03/20/2016	PAID ON PRINCIPAL		144,213	144,213	138,287	139,005	0	5,208	0	5,208	0	144,213	0	0	0	1,261	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		03/15/2016	PAID ON PRINCIPAL		1,028,012	1,028,012	1,071,541	1,073,493	0	(45,482)	0	(45,482)	0	1,028,012	0	0	0	5,966	03/15/2042	1
36205F	5V 1 GNMA PASS TH #389760 5.000		03/15/2016	PAID ON PRINCIPAL		16,690	16,690	17,071	16,731	0	(41)	0	(41)	0	16,690	0	0	0	191	11/15/2017	1
36213E	WV 4 GNMA PASS TH #552460 6.000		03/15/2016	PAID ON PRINCIPAL		1,523	1,523	1,479	1,473	0	50	0	50	0	1,523	0	0	0	15	03/15/2032	1
36201M	SA 1 GNMA PASS TH #587413 5.500		03/15/2016	PAID ON PRINCIPAL		778	778	795	794	0	(16)	0	(16)	0	778	0	0	0	7	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		03/15/2016	PAID ON PRINCIPAL		2,287	2,287	2,337	2,326	0	(39)	0	(39)	0	2,287	0	0	0	21	11/15/2032	1
36201P	VA 0 GNMA PASS TH #589309 5.000		03/15/2016	PAID ON PRINCIPAL		10,858	10,858	11,133	10,880	0	(22)	0	(22)	0	10,858	0	0	0	90	08/15/2017	1
36201U	BA 1 GNMA PASS TH #593233 5.000		03/15/2016	PAID ON PRINCIPAL		1,752	1,752	1,792	1,757	0	(5)	0	(5)	0	1,752	0	0	0	15	10/15/2017	1
36201V	ZG 0 GNMA PASS TH #594843 5.000		03/15/2016	PAID ON PRINCIPAL		3,059	3,059	3,136	3,070	0	(11)	0	(11)	0	3,059	0	0	0	26	08/15/2017	1
36200A	A7 4 GNMA PASS TH #595030 5.000		03/15/2016	PAID ON PRINCIPAL		2,960	2,960	3,035	2,971	0	(10)	0	(10)	0	2,960	0	0	0	25	10/15/2017	1
36200M	YX 5 GNMA PASS TH #604726 4.500		03/15/2016	PAID ON PRINCIPAL		9,005	9,005	8,583	8,672	0	333	0	333	0	9,005	0	0	0	68	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		03/15/2016	PAID ON PRINCIPAL		7,457	7,457	7,026	7,135	0	322	0	322	0	7,457	0	0	0	56	09/15/2033	1
36290R	6X 6 GNMA PASS TH #615686 4.500		03/15/2016	PAID ON PRINCIPAL		20,678	20,678	19,482	19,786	0	891	0	891	0	20,678	0	0	0	168	10/15/2033	1
3620AQ	PR 8 GNMA PASS TH #736732 4.500		03/15/2016	PAID ON PRINCIPAL		96,187	96,187	96,631	96,630	0	(443)	0	(443)	0	96,187	0	0	0	577	05/15/2040	1
3620AW	FY 1 GNMA PASS TH #741883 4.500		03/15/2016	PAID ON PRINCIPAL		168,666	168,666	169,443	169,414	0	(748)	0	(748)	0	168,666	0	0	0	1,224	05/15/2040	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000		03/20/2016	PAID ON PRINCIPAL		375,774	375,774	375,578	375,465	0	309	0	309	0	375,774	0	0	0	1,134	05/20/2062	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000		03/20/2016	PAID ON PRINCIPAL		356,957	356,957	356,734	356,653	0	305	0	305	0	356,957	0	0	0	1,207	03/20/2062	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375B TF 9	GNR 2012-H14 GA 2.000		03/20/2016	PAID ON PRINCIPAL		190,749	190,749	190,332	190,444	0	305	0	305	0	190,749	0	0	0	474	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		03/20/2016	PAID ON PRINCIPAL		290,695	290,695	291,535	291,024	0	(329)	0	(329)	0	290,695	0	0	0	1,016	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650		03/20/2016	PAID ON PRINCIPAL		112,874	112,874	112,628	112,693	0	182	0	182	0	112,874	0	0	0	342	02/20/2063	1
38376R GW 0	GNR 2015-H22 HA 2.550		03/20/2016	PAID ON PRINCIPAL		52,530	52,530	52,348	52,352	0	178	0	178	0	52,530	0	0	0	223	11/20/2036	1
38376R LX 2	GNR 2015-H29 HA 2.500		03/20/2016	PAID ON PRINCIPAL		72,952	72,952	72,450	72,454	0	497	0	497	0	72,952	0	0	0	275	09/20/2065	1
36225C B7 0	G2 (ARM) #80061 1.750		03/20/2016	PAID ON PRINCIPAL		368	368	371	364	0	3	0	3	0	368	0	0	0	1	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.750		03/20/2016	PAID ON PRINCIPAL		338	338	342	335	0	3	0	3	0	338	0	0	0	1	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.875		03/20/2016	PAID ON PRINCIPAL		270	270	273	270	0	0	0	0	0	270	0	0	0	1	07/20/2027	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		03/16/2016	PAID ON PRINCIPAL		114,567	114,567	114,593	114,586	0	(20)	0	(20)	0	114,567	0	0	0	459	07/16/2048	1
83162C XD 0	SBAP 2015-20G 1 2.880		01/01/2016	PAID ON PRINCIPAL		110,240	110,240	110,094	110,101	0	139	0	139	0	110,240	0	0	0	1,471	07/01/2035	1
831641 EW 1	SBIC 2012-10A 2.766		03/10/2016	PAID ON PRINCIPAL		669,684	669,684	669,684	669,522	0	162	0	162	0	669,684	0	0	0	9,236	03/10/2022	1
831641 EY 7	SBIC 2013-10A 1 2.351		03/10/2016	PAID ON PRINCIPAL		155,918	155,918	157,440	157,250	0	(1,331)	0	(1,331)	0	155,918	0	0	0	1,828	03/10/2023	1
0599999 Total Bonds - U.S. Government						6,471,487	6,471,487	6,467,130	6,476,852	0	(5,365)	0	(5,365)	0	6,471,487	0	0	0	47,968	XXX	XXX
Bonds - All Other Government																					
31788D AB 0	FINLAND (REPUBLIC OF) 2.250	F	03/17/2016	MATURED		1,000,000	1,000,000	998,820	999,916	0	84	0	84	0	1,000,000	0	0	0	11,250	03/17/2016	1FE
1099999 Total Bonds - All Other Government						1,000,000	1,000,000	998,820	999,916	0	84	0	84	0	1,000,000	0	0	0	11,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192 SX 9	MARYLAND GENERAL OBLIG 5.000		03/01/2016	MATURED		18,915,000	18,915,000	20,734,245	18,941,794	0	(26,794)	0	(26,794)	0	18,915,000	0	0	0	520,163	03/01/2016	1FE
644682 TR 7	NEW HAMPSHIRE GO CAP I 5.000		03/15/2016	MATURED		4,500,000	4,500,000	4,855,005	4,508,168	0	(8,168)	0	(8,168)	0	4,500,000	0	0	0	112,500	03/15/2016	1FE
644682 TT 3	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		4,500,000	4,500,000	4,474,260	4,498,798	0	1,202	0	1,202	0	4,500,000	0	0	0	95,625	03/15/2018	1FE
644682 TU 0	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,969,880	2,998,796	0	1,204	0	1,204	0	3,000,000	0	0	0	63,750	03/15/2019	1FE
644682 TV 8	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,955,690	2,998,339	0	1,661	0	1,661	0	3,000,000	0	0	0	63,750	03/15/2020	1FE
644682 TW 6	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,940,450	2,997,819	0	2,181	0	2,181	0	3,000,000	0	0	0	63,750	03/15/2021	1FE
644682 TX 4	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,924,190	2,997,251	0	2,749	0	2,749	0	3,000,000	0	0	0	63,750	03/15/2022	1FE
644682 TY 2	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,907,030	2,990,733	0	9,267	0	9,267	0	3,000,000	0	0	0	63,750	03/15/2023	1FE
644682 TZ 9	NEW HAMPSHIRE GO CAP I 4.250		03/15/2016	REDEEMED		3,000,000	3,000,000	2,889,090	2,988,342	0	11,658	0	11,658	0	3,000,000	0	0	0	63,750	03/15/2024	1FE
709141 3P 8	PENNSYLVANIA GO SECOND 5.000		01/01/2016	REDEEMED		21,000,000	21,000,000	22,329,300	21,000,000	0	0	0	0	0	21,000,000	0	0	0	525,000	01/01/2021	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions						66,915,000	66,915,000	69,979,140	66,920,040	0	(5,040)	0	(5,040)	0	66,915,000	0	0	0	1,635,788	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
114889 UW 6	BROWARD CO PARKS & LAN 5.000		01/01/2016	MATURED		8,875,000	8,875,000	9,492,079	8,875,000	0	0	0	0	0	8,875,000	0	0	0	221,875	01/01/2016	1FE
262633 EX 4	DU PAGE CO GO REF S93 5.600		01/01/2016	REDEEMED		955,000	955,000	1,041,615	958,257	0	(3,257)	0	(3,257)	0	955,000	0	0	0	26,740	01/01/2021	1FE
346843 EH 4	FORT BEND ISD GO REF S 3.000		02/15/2016	REDEEMED		4,150,000	4,150,000	4,168,592	4,163,863	0	(13,863)	0	(13,863)	0	4,150,000	0	0	0	62,250	02/15/2017	1FE
346843 EJ 0	FORT BEND ISD GO REF S 3.250		02/15/2016	REDEEMED		3,470,000	3,470,000	3,486,899	3,482,603	0	(12,603)	0	(12,603)	0	3,470,000	0	0	0	56,388	02/15/2018	1FE
349545 C8 4	FORT ZUMWALT SCH DIST 5.000		03/01/2016	REDEEMED		3,630,000	3,630,000	3,826,093	3,633,652	0	(3,652)	0	(3,652)	0	3,630,000	0	0	0	90,750	03/01/2021	1FE
349545 C9 2	FORT ZUMWALT SCH DIST 5.000		03/01/2016	REDEEMED		3,470,000	3,470,000	3,651,759	3,473,374	0	(3,374)	0	(3,374)	0	3,470,000	0	0	0	86,750	03/01/2022	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiting	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)
349545 D2 6	FORT ZUMWALT SCH DIST 5.000		03/01/2016	REDEEMED		5,000,000	5,000,000	5,253,750	5,004,694	0	(4,694)	0	(4,694)	0	5,000,000	0	0	0	125,000	03/01/2023	1FE
463813 LN 3	IRVING ISD GO REF S200 4.125		02/15/2016	REDEEMED		4,340,000	4,340,000	4,297,468	4,326,628	0	658	0	658	0	4,327,287	0	12,713	12,713	89,513	02/15/2019	1FE
463813 LU 7	IRVING ISD GO REF S200 4.375		02/15/2016	REDEEMED		2,175,000	2,175,000	2,144,333	2,156,348	0	300	0	300	0	2,156,648	0	18,352	18,352	47,578	02/15/2025	1FE
463813 LV 5	IRVING ISD GO REF S200 4.400		02/15/2016	REDEEMED		2,265,000	2,265,000	2,233,426	2,244,828	0	295	0	295	0	2,245,123	0	19,877	19,877	49,830	02/15/2026	1FE
467520 SN 3	JACKSON CO SD#7 LEES S 5.250		03/01/2016	REDEEMED		1,820,000	1,820,000	1,950,367	1,822,512	0	(2,512)	0	(2,512)	0	1,820,000	0	0	0	47,775	03/01/2024	1FE
467520 SQ 6	JACKSON CO SD#7 LEES S 5.250		03/01/2016	REDEEMED		1,000,000	1,000,000	1,069,170	1,001,330	0	(1,330)	0	(1,330)	0	1,000,000	0	0	0	26,250	03/01/2026	1FE
479340 NM 9	JOHNSTON CO GENERAL OB 4.000		02/01/2016	MATURED		2,000,000	2,000,000	2,180,080	2,002,375	0	(2,375)	0	(2,375)	0	2,000,000	0	0	0	40,000	02/01/2016	1FE
479340 LT 6	JOHNSTON CO SCH GENERA 5.000		02/01/2016	REDEEMED		3,500,000	3,500,000	3,647,910	3,501,329	0	(1,329)	0	(1,329)	0	3,500,000	0	0	0	87,500	02/01/2022	1FE
479340 LU 3	JOHNSTON CO SCH GENERA 5.000		02/01/2016	REDEEMED		3,500,000	3,500,000	3,639,650	3,501,240	0	(1,240)	0	(1,240)	0	3,500,000	0	0	0	87,500	02/01/2023	1FE
613681 WE 1	MONTGOMERY CO GO S2006 5.000		03/01/2016	REDEEMED		1,460,000	1,460,000	1,497,975	1,460,633	0	(633)	0	(633)	0	1,460,000	0	0	0	36,500	03/01/2021	1FE
613681 WF 8	MONTGOMERY CO GO S2006 5.000		03/01/2016	REDEEMED		3,645,000	3,645,000	3,731,314	3,646,397	0	(1,397)	0	(1,397)	0	3,645,000	0	0	0	91,125	03/01/2022	1FE
613681 WH 4	MONTGOMERY CO GO S2006 5.000		03/01/2016	REDEEMED		4,035,000	4,035,000	4,118,040	4,036,276	0	(1,276)	0	(1,276)	0	4,035,000	0	0	0	100,875	03/01/2024	1FE
613681 WJ 0	MONTGOMERY CO GO S2006 5.000		03/01/2016	REDEEMED		1,000,000	1,000,000	1,019,810	1,000,299	0	(299)	0	(299)	0	1,000,000	0	0	0	25,000	03/01/2025	1FE
851035 QA 6	SPRINGFIELD SD #R-12 G 5.000		03/01/2016	REDEEMED		1,500,000	1,500,000	1,556,460	1,501,257	0	(1,257)	0	(1,257)	0	1,500,000	0	0	0	37,500	03/01/2022	1FE
851035 QB 4	SPRINGFIELD SD #R-12 G 5.250		03/01/2016	REDEEMED		3,000,000	3,000,000	3,205,650	3,003,938	0	(3,938)	0	(3,938)	0	3,000,000	0	0	0	78,750	03/01/2023	1FE
792895 PJ 7	ST PAUL ISD #625 GO RE 5.000		02/01/2016	REDEEMED		2,950,000	2,950,000	3,130,393	2,951,620	0	(1,620)	0	(1,620)	0	2,950,000	0	0	0	73,750	02/01/2020	1FE
792895 PK 4	ST PAUL ISD #625 GO RE 5.000		02/01/2016	REDEEMED		1,975,000	1,975,000	2,089,096	1,976,018	0	(1,018)	0	(1,018)	0	1,975,000	0	0	0	49,375	02/01/2021	1FE
792895 NN 0	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,400,000	1,400,000	1,478,526	1,400,698	0	(698)	0	(698)	0	1,400,000	0	0	0	35,000	02/01/2020	1FE
792895 NP 5	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,500,000	1,500,000	1,579,095	1,500,697	0	(697)	0	(697)	0	1,500,000	0	0	0	37,500	02/01/2021	1FE
792895 NQ 3	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,500,000	1,500,000	1,574,085	1,500,646	0	(646)	0	(646)	0	1,500,000	0	0	0	37,500	02/01/2022	1FE
792895 NR 1	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,600,000	1,600,000	1,673,696	1,600,635	0	(635)	0	(635)	0	1,600,000	0	0	0	40,000	02/01/2023	1FE
792895 NS 9	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,700,000	1,700,000	1,772,658	1,700,617	0	(617)	0	(617)	0	1,700,000	0	0	0	42,500	02/01/2024	1FE
792895 NT 7	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,800,000	1,800,000	1,870,974	1,800,592	0	(592)	0	(592)	0	1,800,000	0	0	0	45,000	02/01/2025	1FE
792895 NJ 9	ST PAUL ISD #625 GO S2 5.000		02/01/2016	MATURED		1,200,000	1,200,000	1,285,632	1,200,781	0	(781)	0	(781)	0	1,200,000	0	0	0	30,000	02/01/2016	1FE
792895 NK 6	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,250,000	1,250,000	1,332,800	1,250,750	0	(750)	0	(750)	0	1,250,000	0	0	0	31,250	02/01/2017	1FE
792895 NL 4	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,300,000	1,300,000	1,381,692	1,300,736	0	(736)	0	(736)	0	1,300,000	0	0	0	32,500	02/01/2018	1FE
792895 NM 2	ST PAUL ISD #625 GO S2 5.000		02/01/2016	REDEEMED		1,350,000	1,350,000	1,430,271	1,350,719	0	(719)	0	(719)	0	1,350,000	0	0	0	33,750	02/01/2019	1FE
89438V G8 3	TRAVIS CO GENERAL OBLI 4.375		03/01/2016	REDEEMED		7,705,000	7,705,000	7,691,747	7,698,408	0	553	0	553	0	7,698,961	0	6,039	6,039	168,547	03/01/2022	1FE
927734 QW 6	VIRGINIA BEACH GENERAL 5.000		01/15/2016	REDEEMED		4,000,000	4,000,000	4,250,560	4,001,044	0	(1,044)	0	(1,044)	0	4,000,000	0	0	0	100,000	01/15/2021	1FE
927734 QX 4	VIRGINIA BEACH GENERAL 5.000		01/15/2016	REDEEMED		4,000,000	4,000,000	4,237,040	4,000,981	0	(981)	0	(981)	0	4,000,000	0	0	0	100,000	01/15/2022	1FE
927734 RB 1	VIRGINIA BEACH GENERAL 5.000		01/15/2016	REDEEMED		4,000,000	4,000,000	4,190,280	4,000,758	0	(758)	0	(758)	0	4,000,000	0	0	0	100,000	01/15/2026	1FE
969080 EL 0	WILL GRUNDY CNTYS GO C 4.300		01/01/2016	MATURED		2,495,000	2,495,000	2,515,808	2,495,000	0	0	0	0	0	2,495,000	0	0	0	53,643	01/01/2016	1FE
969080 EP 1	WILL GRUNDY CNTYS GO C 5.000		03/22/2016	CITIGROUP GLOBAL MARKETS		3,966,017	3,650,000	3,690,844	3,665,116	0	(1,412)	0	(1,412)	0	3,663,705	0	302,312	302,312	135,354	01/01/2019	1FE
969887 2N 7	WILLIAMSON CO GO REF S 4.500		02/15/2016	REDEEMED		4,785,000	4,785,000	4,831,462	4,785,324	0	(324)	0	(324)	0	4,785,000	0	0	0	107,663	02/15/2026	1FE
969887 2P 2	WILLIAMSON CO GO REF S 4.500		03/24/2016	REDEEMED		215,000	215,000	217,088	215,015	0	(15)	0	(15)	0	215,000	0	0	0	5,886	02/15/2026	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,481,017	115,165,000	119,436,183	115,192,987	0	(71,263)	0	(71,263)	0	115,121,723	0	359,294	359,294	2,774,665	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040654	NX 9		01/01/2016	REDEEMED		3,405,000	3,405,000	3,600,890	3,405,000	0	0	0	0	0	3,405,000	0	0	0	85,125	07/01/2020	1FE
040654	PA 7		01/01/2016	REDEEMED		4,685,000	4,685,000	4,915,408	4,685,000	0	0	0	0	0	4,685,000	0	0	0	117,125	07/01/2023	1FE
139883	AA 0		03/30/2016	REDEEMED		138,447	138,447	138,447	138,447	0	(0)	(0)	0	0	138,447	0	0	0	581	12/01/2027	1Z
495289	MT 4		01/01/2016	REDEEMED		3,475,000	3,475,000	3,592,837	3,475,000	0	0	0	0	0	3,475,000	0	0	0	86,875	01/01/2024	1FE
495289	MU 1		01/01/2016	REDEEMED		3,675,000	3,675,000	3,793,850	3,675,000	0	0	0	0	0	3,675,000	0	0	0	91,875	01/01/2025	1FE
60636P	4M 9		01/01/2016	REDEEMED		4,040,000	4,040,000	4,142,778	4,040,000	0	0	0	0	0	4,040,000	0	0	0	95,950	07/01/2023	1
60636U	GG 8		01/15/2016	REDEEMED		20,000	20,000	20,509	20,002	0	(2)	0	(2)	0	20,000	0	0	0	512	07/01/2023	1Z
646139	D9 3		01/01/2016	MATURED		295,000	295,000	344,068	295,000	0	0	0	0	0	295,000	0	0	0	9,588	01/01/2016	1FE
646139	XE 0		01/01/2016	MATURED		415,000	415,000	495,345	415,000	0	0	0	0	0	415,000	0	0	0	13,488	01/01/2016	1
681793	A2 1		02/01/2016	REDEEMED		735,000	735,000	737,675	734,922	0	78	0	78	0	735,000	0	0	0	20,948	02/01/2017	1
796253	NT 5		02/01/2016	REDEEMED		1,805,000	1,805,000	1,907,109	1,816,407	0	(11,407)	0	(11,407)	0	1,805,000	0	0	0	45,125	02/01/2017	1
837147	M4 6		01/01/2016	REDEEMED		24,700,000	24,700,000	26,185,458	24,700,000	0	0	0	0	0	24,700,000	0	0	0	617,500	01/01/2024	1FE
3128JM	N7 8		03/15/2016	PAID ON PRINCIPAL		6,394	6,394	6,361	6,370	0	24	0	24	0	6,394	0	0	0	28	08/15/2035	1
3128JM	QF 7		03/15/2016	PAID ON PRINCIPAL		23,232	23,232	23,086	23,146	0	86	0	86	0	23,232	0	0	0	98	09/15/2035	1
3128JM	SB 4		03/15/2016	PAID ON PRINCIPAL		42,041	42,041	41,942	41,882	0	159	0	159	0	42,041	0	0	0	183	10/01/2035	1
31296J	ZY 5		03/15/2016	PAID ON PRINCIPAL		1,340	1,340	1,311	1,318	0	21	0	21	0	1,340	0	0	0	12	06/15/2033	1
31296J	2J 4		03/15/2016	PAID ON PRINCIPAL		7,642	7,642	7,481	7,489	0	153	0	153	0	7,642	0	0	0	70	07/15/2033	1
31296J	4V 5		03/15/2016	PAID ON PRINCIPAL		1,106	1,106	1,083	1,094	0	13	0	13	0	1,106	0	0	0	10	07/15/2033	1
31296K	BK 8		03/15/2016	PAID ON PRINCIPAL		566	566	554	557	0	9	0	9	0	566	0	0	0	5	07/15/2033	1
31296K	NR 0		03/15/2016	PAID ON PRINCIPAL		24,156	24,156	23,649	23,727	0	429	0	429	0	24,156	0	0	0	227	07/15/2033	1
31296K	QD 8		03/15/2016	PAID ON PRINCIPAL		21,292	21,292	20,845	20,946	0	346	0	346	0	21,292	0	0	0	188	07/15/2033	1
31296K	TN 3		03/15/2016	PAID ON PRINCIPAL		22,639	22,639	22,164	22,238	0	401	0	401	0	22,639	0	0	0	253	07/15/2033	1
31296K	4R 1		03/15/2016	PAID ON PRINCIPAL		25,791	25,791	25,630	25,669	0	123	0	123	0	25,791	0	0	0	245	08/15/2033	1
31296L	KZ 3		03/15/2016	PAID ON PRINCIPAL		767	767	751	757	0	10	0	10	0	767	0	0	0	7	08/15/2033	1
31296L	QV 6		03/15/2016	PAID ON PRINCIPAL		1,413	1,413	1,384	1,383	0	30	0	30	0	1,413	0	0	0	13	08/15/2033	1
31296L	WL 1		03/15/2016	PAID ON PRINCIPAL		4,804	4,804	4,704	4,716	0	88	0	88	0	4,804	0	0	0	44	08/15/2033	1
31296L	ZL 8		03/15/2016	PAID ON PRINCIPAL		2,225	2,225	2,178	2,192	0	33	0	33	0	2,225	0	0	0	19	08/15/2033	1
31296M	CE 7		03/15/2016	PAID ON PRINCIPAL		303	303	297	298	0	6	0	6	0	303	0	0	0	3	05/15/2033	1
31296M	6K 0		03/15/2016	PAID ON PRINCIPAL		68,178	68,178	67,752	67,827	0	351	0	351	0	68,178	0	0	0	614	09/15/2033	1
31296N	EJ 2		03/15/2016	PAID ON PRINCIPAL		32,788	32,788	32,583	32,630	0	158	0	158	0	32,788	0	0	0	168	09/15/2033	1
312966	KL 7		03/15/2016	PAID ON PRINCIPAL		2,199	2,199	2,115	2,159	0	39	0	39	0	2,199	0	0	0	15	05/15/2019	1
312966	SM 7		03/15/2016	PAID ON PRINCIPAL		11,779	11,779	11,155	11,571	0	208	0	208	0	11,779	0	0	0	61	05/15/2019	1
312966	TP 9		03/15/2016	PAID ON PRINCIPAL		111,521	111,521	105,614	109,674	0	1,848	0	1,848	0	111,521	0	0	0	810	05/15/2019	1
312966	TQ 7		03/15/2016	PAID ON PRINCIPAL		134,780	134,780	127,641	132,545	0	2,235	0	2,235	0	134,780	0	0	0	728	05/15/2019	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312967	HM 7 FHLMC GOLD PASSTHRU 4.000		03/15/2016	PAID ON PRINCIPAL		5,725	5,725	5,422	5,634	0	91	0	91	0	5,725	0	0	0	38	05/15/2019	1
312967	KD 3 FHLMC GOLD PASSTHRU 4.000		03/15/2016	PAID ON PRINCIPAL		87,250	87,250	82,628	85,895	0	1,355	0	1,355	0	87,250	0	0	0	423	05/15/2019	1
312967	PC 0 FHLMC GOLD PASSTHRU 4.000		03/15/2016	PAID ON PRINCIPAL		28,516	28,516	27,006	28,073	0	443	0	443	0	28,516	0	0	0	190	05/15/2019	1
31292G	6T 8 FHLMC GOLD PASSTHRU 7.500		03/15/2016	PAID ON PRINCIPAL		531	531	558	598	0	(67)	0	(67)	0	531	0	0	0	6	11/15/2029	1
31292H	G5 7 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		934	934	1,090	1,049	0	(115)	0	(115)	0	934	0	0	0	13	01/15/2031	1
31292H	XK 5 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		19,577	19,577	19,166	19,249	0	328	0	328	0	19,577	0	0	0	172	07/15/2033	1
31293E	N4 8 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		675	675	636	638	0	37	0	37	0	675	0	0	0	7	12/15/2028	1
31287M	UB 4 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		226	226	218	218	0	8	0	8	0	226	0	0	0	2	01/15/2032	1
31287P	E9 0 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		154	154	162	174	0	(20)	0	(20)	0	154	0	0	0	2	02/15/2032	1
31287Q	FF 3 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		102	102	108	114	0	(12)	0	(12)	0	102	0	0	0	1	03/15/2032	1
31287T	DJ 1 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		915	915	965	1,013	0	(99)	0	(99)	0	915	0	0	0	11	05/15/2032	1
31287T	SE 6 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		312	312	328	338	0	(26)	0	(26)	0	312	0	0	0	4	06/15/2032	1
31287V	GQ 7 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		633	633	668	727	0	(94)	0	(94)	0	633	0	0	0	7	07/15/2032	1
31288D	AJ 8 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		2,070	2,070	2,027	2,029	0	41	0	41	0	2,070	0	0	0	11	12/15/2032	1
31288J	WV 4 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		408	408	409	409	0	(1)	0	(1)	0	408	0	0	0	4	04/15/2033	1
31288J	YL 4 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		189	189	190	189	0	(0)	0	(0)	0	189	0	0	0	2	02/15/2033	1
31335H	Z7 1 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		33,104	33,104	33,807	33,485	0	(381)	0	(381)	0	33,104	0	0	0	320	12/15/2023	1
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		03/15/2016	PAID ON PRINCIPAL		237,244	237,244	237,660	237,759	0	(514)	0	(514)	0	237,244	0	0	0	1,384	05/15/2026	1
3128GP	P8 0 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		7,269	7,269	7,242	7,253	0	15	0	15	0	7,269	0	0	0	60	12/15/2016	1
3128GU	6N 7 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		2,686	2,686	2,700	2,688	0	(2)	0	(2)	0	2,686	0	0	0	22	08/15/2017	1
31283H	LC 7 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		316	316	332	347	0	(31)	0	(31)	0	316	0	0	0	4	10/15/2029	1
31283H	N4 3 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		3,538	3,538	3,749	3,984	0	(447)	0	(447)	0	3,538	0	0	0	42	09/15/2031	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		14,606	14,606	14,350	14,391	0	215	0	215	0	14,606	0	0	0	133	06/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		03/15/2016	PAID ON PRINCIPAL		141,223	141,223	125,424	129,340	0	11,884	0	11,884	0	141,223	0	0	0	1,080	05/15/2034	1
3128MJ	FH 8 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		93,841	93,841	92,453	92,551	0	1,290	0	1,290	0	93,841	0	0	0	845	12/15/2036	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		03/15/2016	PAID ON PRINCIPAL		167,977	167,977	161,029	161,820	0	6,158	0	6,158	0	167,977	0	0	0	800	08/15/2043	1
3128PT	3L 7 FHLMC GOLD PASSTHRU 3.500		03/15/2016	PAID ON PRINCIPAL		111,696	111,696	111,138	111,236	0	461	0	461	0	111,696	0	0	0	656	02/15/2026	1
3132KE	EH 4 FHLMC GOLD PASSTHRU 2.500		03/15/2016	PAID ON PRINCIPAL		143,429	143,429	144,347	144,166	0	(737)	0	(737)	0	143,429	0	0	0	601	06/15/2028	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		03/15/2016	PAID ON PRINCIPAL		35,464	35,464	35,388	35,374	0	90	0	90	0	35,464	0	0	0	395	01/15/2031	1
31339N	AG 1 FHR 2400 MK CMO 6.500		03/15/2016	PAID ON PRINCIPAL		61,562	61,562	60,715	61,032	0	530	0	530	0	61,562	0	0	0	647	01/15/2032	1
31339N	F2 7 FHR 2413 MH CMO 6.500		03/15/2016	PAID ON PRINCIPAL		80,392	80,392	79,287	79,570	0	822	0	822	0	80,392	0	0	0	813	02/15/2032	1
31339D	GP 7 FHR 2422 CH CMO 6.500		03/15/2016	PAID ON PRINCIPAL		27,158	27,158	26,598	26,941	0	217	0	217	0	27,158	0	0	0	290	02/15/2032	1
31393F	LT 1 FHR 2527 BM CMO 5.500		03/15/2016	PAID ON PRINCIPAL		33,756	33,756	34,895	33,691	0	65	0	65	0	33,756	0	0	0	315	11/15/2017	1
31394R	YV 5 FHR 2769 CY CMO 5.000		03/15/2016	PAID ON PRINCIPAL		318,108	318,108	316,716	317,264	0	844	0	844	0	318,108	0	0	0	2,680	03/15/2024	1
31406G	5S 4 FN (10/1 ARM #810057 2.812		03/25/2016	PAID ON PRINCIPAL		10,493	10,493	10,590	10,476	0	17	0	17	0	10,493	0	0	0	41	03/01/2035	1

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SCHEDULE D - PART 4

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

QE055

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	Forfeiting	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)
31406L	MX 3 FN (10/1 ARM #813174 2.697.....		03/25/2016	PAID ON PRINCIPAL.....		6,493	6,493	6,550	6,481	0	12	0	12	0	6,493	0	0	0	28	02/01/2035	1
31406M	BP 0 FN (10/1 ARM #813746 3.000.....		03/25/2016	PAID ON PRINCIPAL.....		4,615	4,615	4,534	4,587	0	28	0	28	0	4,615	0	0	0	20	03/01/2035	1
31407B	VG 1 FN (10/1 ARM #826015 2.406.....		03/25/2016	PAID ON PRINCIPAL.....		11,140	11,140	11,146	11,107	0	33	0	33	0	11,140	0	0	0	45	07/01/2035	1
31407B	2G 3 FN (10/1 ARM #826175 2.416.....		03/25/2016	PAID ON PRINCIPAL.....		9,507	9,507	9,537	9,488	0	19	0	19	0	9,507	0	0	0	39	07/01/2035	1
31407C	HK 6 FN (10/1 ARM #826534 2.324.....		03/25/2016	PAID ON PRINCIPAL.....		9,046	9,046	9,060	9,026	0	20	0	20	0	9,046	0	0	0	35	07/25/2035	1
31407E	MK 6 FN (10/1 ARM #828462 2.590.....		03/25/2016	PAID ON PRINCIPAL.....		4,290	4,290	4,251	4,268	0	22	0	22	0	4,290	0	0	0	19	07/01/2035	1
31407J	XF 4 FN (10/1 ARM #832378 2.370.....		03/25/2016	PAID ON PRINCIPAL.....		23,104	23,104	22,740	22,942	0	163	0	163	0	23,104	0	0	0	90	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.597.....		03/25/2016	PAID ON PRINCIPAL.....		17,112	17,112	17,035	17,041	0	71	0	71	0	17,112	0	0	0	71	08/01/2035	1
31406M	6S 0 FN (3/1 ARM) #814581 2.701.....		03/25/2016	PAID ON PRINCIPAL.....		9,139	9,139	9,094	9,097	0	42	0	42	0	9,139	0	0	0	34	04/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 2.353.....		03/25/2016	PAID ON PRINCIPAL.....		6,384	6,384	6,356	6,354	0	30	0	30	0	6,384	0	0	0	25	06/01/2035	1
31407C	D8 7 FN (3/1 ARM) #826427 2.391.....		03/25/2016	PAID ON PRINCIPAL.....		144,335	144,335	143,331	143,226	0	1,109	0	1,109	0	144,335	0	0	0	319	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 2.402.....		03/25/2016	PAID ON PRINCIPAL.....		15,417	15,417	15,349	15,387	0	30	0	30	0	15,417	0	0	0	61	10/01/2035	1
31403K	3F 8 FN (5/1 ARM) #751498 2.587.....		03/25/2016	PAID ON PRINCIPAL.....		130,832	130,832	129,933	130,525	0	307	0	307	0	130,832	0	0	0	837	11/01/2033	1
31403V	G4 5 FN (5/1 ARM) #759019 2.442.....		03/25/2016	PAID ON PRINCIPAL.....		36,868	36,868	36,540	36,733	0	135	0	135	0	36,868	0	0	0	82	01/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 2.633.....		03/25/2016	PAID ON PRINCIPAL.....		160,112	160,112	159,961	159,314	0	798	0	798	0	160,112	0	0	0	1,036	12/01/2034	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000.....		03/25/2016	PAID ON PRINCIPAL.....		7,633	7,633	7,894	7,662	0	(30)	0	(30)	0	7,633	0	0	0	77	12/25/2041	1
3138AE	LY 7 FNMA PASS TH #A11242 3.500.....		03/25/2016	PAID ON PRINCIPAL.....		74,911	74,911	74,695	74,700	0	211	0	211	0	74,911	0	0	0	462	04/25/2026	1
31371H	FM 5 FNMA PASS TH #252272 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		40,983	40,983	40,605	40,556	0	427	0	427	0	40,983	0	0	0	424	01/25/2029	1
31371H	KR 8 FNMA PASS TH #252404 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		1,453	1,453	1,433	1,430	0	24	0	24	0	1,453	0	0	0	14	03/25/2029	1
31371K	LQ 2 FNMA PASS TH #254235 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		1,932	1,932	2,015	1,944	0	(12)	0	(12)	0	1,932	0	0	0	19	03/25/2017	1
31371K	NY 3 FNMA PASS TH #254307 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		5,344	5,344	5,574	5,386	0	(42)	0	(42)	0	5,344	0	0	0	52	05/25/2017	1
31371K	3A 7 FNMA PASS TH #254693 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		23,651	23,651	23,606	23,601	0	49	0	49	0	23,651	0	0	0	246	04/25/2033	1
31371L	DM 8 FNMA PASS TH #254908 5.000.....		03/25/2016	PAID ON PRINCIPAL.....		159,690	159,690	160,514	159,889	0	(198)	0	(198)	0	159,690	0	0	0	1,323	09/25/2023	1
31371L	DQ 9 FNMA PASS TH #254911 5.000.....		03/25/2016	PAID ON PRINCIPAL.....		30,227	30,227	30,175	30,152	0	75	0	75	0	30,227	0	0	0	248	10/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952 4.500.....		03/25/2016	PAID ON PRINCIPAL.....		26,404	26,404	26,462	26,360	0	44	0	44	0	26,404	0	0	0	194	11/25/2018	1
31371L	E3 9 FNMA PASS TH #254954 4.500.....		03/25/2016	PAID ON PRINCIPAL.....		120,849	120,849	117,242	118,925	0	1,924	0	1,924	0	120,849	0	0	0	917	10/25/2023	1
31371L	FY 0 FNMA PASS TH #254983 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		1,275	1,275	1,272	1,272	0	3	0	3	0	1,275	0	0	0	12	12/25/2033	1
31376K	B2 1 FNMA PASS TH #357457 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		694,323	694,323	693,023	692,756	0	1,566	0	1,566	0	694,323	0	0	0	6,317	11/25/2033	1
31378R	S5 9 FNMA PASS TH #406540 6.500.....		03/25/2016	PAID ON PRINCIPAL.....		236	236	236	237	0	(1)	0	(1)	0	236	0	0	0	3	12/25/2027	1
31385H	YA 4 FNMA PASS TH #545305 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		731	731	763	734	0	(3)	0	(3)	0	731	0	0	0	7	11/25/2016	1
31385J	NQ 7 FNMA PASS TH #545899 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		1,254	1,254	1,286	1,259	0	(5)	0	(5)	0	1,254	0	0	0	11	09/25/2017	1
31385W	2N 8 FNMA PASS TH #555281 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		7,794	7,794	8,001	8,059	0	(266)	0	(266)	0	7,794	0	0	0	75	03/25/2033	1
31385X	F9 3 FNMA PASS TH #555592 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		15,475	15,475	15,446	15,443	0	32	0	32	0	15,475	0	0	0	140	07/25/2033	1
31387R	DC 9 FNMA PASS TH #591499 6.500.....		03/25/2016	PAID ON PRINCIPAL.....		2,500	2,500	2,473	2,471	0	29	0	29	0	2,500	0	0	0	28	09/25/2031	1
31389D	QT 7 FNMA PASS TH #622466 5.500.....		03/25/2016	PAID ON PRINCIPAL.....		13,833	13,833	13,682	13,767	0	66	0	66	0	13,833	0	0	0	125	12/25/2016	1
31390J	SN 2 FNMA PASS TH #647725 6.000.....		03/25/2016	PAID ON PRINCIPAL.....		2,461	2,461	2,567	2,483	0	(22)	0	(22)	0	2,461	0	0	0	24	05/25/2017	1

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400E	Q3 7 FNMA PASS TH #685474 4.500		03/25/2016	PAID ON PRINCIPAL		29,566	29,566	29,441	29,469	0	97	0	97	0	29,566	0	0	0	219	04/25/2018	1
31400S	ER 6 FNMA PASS TH #695944 5.000		03/25/2016	PAID ON PRINCIPAL		128,397	128,397	131,908	128,951	0	(554)	0	(554)	0	128,397	0	0	0	1,109	05/25/2018	1
31400V	2K 7 FNMA PASS TH #699278 4.500		03/25/2016	PAID ON PRINCIPAL		15,738	15,738	15,646	15,680	0	58	0	58	0	15,738	0	0	0	116	04/25/2018	1
31401W	AP 4 FNMA PASS TH #720114 5.500		03/25/2016	PAID ON PRINCIPAL		48,030	48,030	47,940	47,929	0	101	0	101	0	48,030	0	0	0	431	07/25/2033	1
31401X	UH 8 FNMA PASS TH #721584 5.500		03/25/2016	PAID ON PRINCIPAL		5,178	5,178	5,168	5,170	0	8	0	8	0	5,178	0	0	0	47	07/25/2033	1
31401Y	FH 3 FNMA PASS TH #722068 5.500		03/25/2016	PAID ON PRINCIPAL		51,692	51,692	51,595	51,585	0	106	0	106	0	51,692	0	0	0	591	07/25/2033	1
31401Y	KZ 7 FNMA PASS TH #722212 4.500		03/25/2016	PAID ON PRINCIPAL		748	748	675	701	0	47	0	47	0	748	0	0	0	5	07/25/2033	1
31401Y	LS 2 FNMA PASS TH #722237 5.500		03/25/2016	PAID ON PRINCIPAL		7,507	7,507	7,493	7,490	0	17	0	17	0	7,507	0	0	0	60	07/25/2033	1
31402B	FR 0 FNMA PASS TH #723876 5.500		03/25/2016	PAID ON PRINCIPAL		10,465	10,465	10,445	10,447	0	18	0	18	0	10,465	0	0	0	136	07/25/2033	1
31402D	C4 0 FNMA PASS TH #725591 5.000		03/25/2016	PAID ON PRINCIPAL		48,954	48,954	47,034	47,411	0	1,543	0	1,543	0	48,954	0	0	0	390	07/25/2034	1
31402G	PK 3 FNMA PASS TH #728626 4.500		03/25/2016	PAID ON PRINCIPAL		655	655	591	610	0	46	0	46	0	655	0	0	0	5	08/25/2033	1
31402H	VV 0 FNMA PASS TH #729728 5.500		03/25/2016	PAID ON PRINCIPAL		54,863	54,863	54,760	54,739	0	124	0	124	0	54,863	0	0	0	726	07/25/2033	1
31402J	RE 9 FNMA PASS TH #730485 4.500		03/25/2016	PAID ON PRINCIPAL		13,760	13,760	12,606	12,847	0	913	0	913	0	13,760	0	0	0	56	08/25/2033	1
31402J	4W 4 FNMA PASS TH #730837 5.500		03/25/2016	PAID ON PRINCIPAL		39,910	39,910	39,835	39,826	0	84	0	84	0	39,910	0	0	0	322	07/25/2033	1
31402Q	GH 8 FNMA PASS TH #734700 4.000		03/25/2016	PAID ON PRINCIPAL		29,203	29,203	28,254	28,923	0	281	0	281	0	29,203	0	0	0	194	09/25/2018	1
31402R	U6 4 FNMA PASS TH #736005 4.000		03/25/2016	PAID ON PRINCIPAL		8,757	8,757	8,473	8,673	0	84	0	84	0	8,757	0	0	0	57	08/25/2018	1
31402V	UR 9 FNMA PASS TH #739592 5.500		03/25/2016	PAID ON PRINCIPAL		269	269	269	269	0	1	0	1	0	269	0	0	0	2	09/25/2033	1
31402W	NN 4 FNMA PASS TH #740297 5.500		03/25/2016	PAID ON PRINCIPAL		256,328	256,328	255,846	255,759	0	569	0	569	0	256,328	0	0	0	2,895	10/25/2033	1
31402W	3P 1 FNMA PASS TH #740706 4.500		03/25/2016	PAID ON PRINCIPAL		35,415	35,415	35,207	35,286	0	129	0	129	0	35,415	0	0	0	264	09/25/2018	1
31402W	3W 6 FNMA PASS TH #740713 4.500		03/25/2016	PAID ON PRINCIPAL		3,324	3,324	3,304	3,311	0	12	0	12	0	3,324	0	0	0	24	08/25/2018	1
31402W	4N 5 FNMA PASS TH #740729 4.500		03/25/2016	PAID ON PRINCIPAL		90,526	90,526	89,996	90,190	0	336	0	336	0	90,526	0	0	0	696	11/25/2018	1
31403A	2X 2 FNMA PASS TH #743390 4.500		03/25/2016	PAID ON PRINCIPAL		14,019	14,019	14,050	13,997	0	22	0	22	0	14,019	0	0	0	107	11/25/2018	1
31403B	NN 9 FNMA PASS TH #743897 4.500		03/25/2016	PAID ON PRINCIPAL		22,903	22,903	22,769	22,817	0	86	0	86	0	22,903	0	0	0	172	11/25/2018	1
31403C	WE 7 FNMA PASS TH #745045 4.500		03/25/2016	PAID ON PRINCIPAL		254,868	254,868	238,779	242,162	0	12,706	0	12,706	0	254,868	0	0	0	1,994	12/25/2034	1
31403L	D5 7 FNMA PASS TH #751724 4.500		03/25/2016	PAID ON PRINCIPAL		24,522	24,522	24,379	24,430	0	92	0	92	0	24,522	0	0	0	186	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274 4.500		03/25/2016	PAID ON PRINCIPAL		23,108	23,108	23,159	23,072	0	36	0	36	0	23,108	0	0	0	173	12/25/2018	1
31404J	MA 0 FNMA PASS TH #769953 5.000		03/25/2016	PAID ON PRINCIPAL		1,871	1,871	1,870	1,869	0	2	0	2	0	1,871	0	0	0	16	03/25/2034	1
31404Y	YE 6 FNMA PASS TH #782909 5.000		03/25/2016	PAID ON PRINCIPAL		51,524	51,524	49,472	49,846	0	1,679	0	1,679	0	51,524	0	0	0	393	06/25/2034	1
31406V	2P 0 FNMA PASS TH #821682 5.000		03/25/2016	PAID ON PRINCIPAL		105,351	105,351	104,395	104,507	0	844	0	844	0	105,351	0	0	0	908	06/25/2035	1
31410F	V3 6 FNMA PASS TH #888134 5.000		03/25/2016	PAID ON PRINCIPAL		374,861	374,861	361,773	361,851	0	13,010	0	13,010	0	374,861	0	0	0	3,009	02/25/2037	1
31410K	PV 0 FNMA PASS TH #889736 5.000		03/25/2016	PAID ON PRINCIPAL		60,752	60,752	57,154	57,234	0	3,517	0	3,517	0	60,752	0	0	0	610	12/25/2033	1
31359H	WH 3 FNR 1994-79 Z CMO 7.000		03/25/2016	PAID ON PRINCIPAL		19,342	19,342	19,861	19,821	0	(479)	0	(479)	0	19,342	0	0	0	206	04/25/2024	1
31393T	Z8 2 FNR 2003-106 C CMO 4.500		03/25/2016	PAID ON PRINCIPAL		144,089	144,089	136,434	141,157	0	2,933	0	2,933	0	144,089	0	0	0	1,105	11/25/2023	1
31393U	TY 9 FNR 2003-134 ZA CMO 5.000		03/25/2016	PAID ON PRINCIPAL		2,020,623	2,020,623	1,831,505	1,977,087	0	43,536	0	43,536	0	2,020,623	0	0	0	16,429	12/25/2023	1
31393U	Z6 3 FNR 2004-1 DY CMO 4.500		03/25/2016	PAID ON PRINCIPAL		319,430	319,430	298,168	311,763	0	7,667	0	7,667	0	319,430	0	0	0	2,385	02/25/2024	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393X PG 6	FNR 2004-16 LB CMO 4.500		03/25/2016	PAID ON PRINCIPAL		409,227	409,227	386,208	401,553	0	7,674	0	7,674	0	409,227	0	0	0	3,133	04/25/2024	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		03/25/2016	PAID ON PRINCIPAL		274,463	274,463	277,979	277,501	0	(3,039)	0	(3,039)	0	274,463	0	0	0	1,427	10/25/2040	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2016	PAID ON PRINCIPAL		228,063	228,063	221,720	223,499	0	4,564	0	4,564	0	228,063	0	0	0	2,104	05/25/2043	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		03/25/2016	PAID ON PRINCIPAL		915,984	915,984	931,155	931,122	0	(15,138)	0	(15,138)	0	915,984	0	0	0	5,625	05/25/2045	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		03/25/2016	PAID ON PRINCIPAL		1,350,290	1,350,290	1,367,379	1,367,802	0	(17,512)	0	(17,512)	0	1,350,290	0	0	0	8,969	09/25/2045	1
3138NJ AA 6	FN FN0000 3.584		03/25/2016	PAID ON PRINCIPAL		22,608	22,608	21,768	22,096	0	513	0	513	0	22,608	0	0	0	142	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						58,946,021	58,946,021	61,125,497	58,854,793	0	91,228	0	91,228	0	58,946,021	0	0	0	1,271,409	XXX	XXX

Bonds - Industrial and Miscellaneous

00508X AF 1	ACTUANT CORPORATION 5.625		03/16/2016	WELLS FARGO SECURITIES		2,030,000	2,000,000	2,070,015	2,035,000	9,139	(2,097)	0	7,041	0	2,042,041	0	(12,041)	(12,041)	30,000	06/15/2022	3FE
010392 ER 5	ALABAMA POWER CO 5.200		01/15/2016	MATURED		970,000	970,000	967,759	969,942	0	59	0	59	0	970,000	0	0	0	25,220	01/15/2016	1FE
032355 A* 0	AMTRUST FINANCIAL CORP 11.780		02/25/2016	RECOVER- BOND WRITTEN DOWN		899,499	899,499	0	0	0	0	0	0	0	0	0	899,499	899,499	0	10/20/2012	6*
038521 C@ 7	ARAMARK CORP EXT LC2 1 3.650		01/15/2016	PAID ON PRINCIPAL		12,289	12,289	12,289	12,289	0	0	0	0	0	12,289	0	0	0	223	07/26/2016	2FE
038521 D# 4	ARAMARK CORP EXT LC3 1 3.650		01/15/2016	PAID ON PRINCIPAL		7,551	7,551	7,498	7,542	0	9	0	9	0	7,551	0	0	0	137	07/26/2016	2FE
038521 F* 6	ARAMARK CORP EXT TLE 1 3.250		03/31/2016	PAID ON PRINCIPAL		71,004	71,004	70,883	70,827	91	87	0	178	0	71,004	0	0	0	583	09/07/2019	3FE
054303 AR 3	AVON PRODUCTS 4.200		03/17/2016	MORGAN STANLEY		832,500	1,000,000	900,910	830,000	140,114	2,439	0	142,553	0	972,553	0	(140,053)	(140,053)	28,817	07/15/2018	4FE
071813 AW 9	BAXTER INTERNATIONAL 5.900		03/02/2016	TENDERED		1,031,780	1,000,000	996,720	999,627	0	161	0	161	0	999,788	0	31,992	31,992	29,664	09/01/2016	2FE
071813 AY 5	BAXTER INTERNATIONAL 5.375		03/02/2016	TENDERED		1,556,184	1,400,000	1,360,500	1,387,496	0	748	0	748	0	1,388,244	0	167,940	167,940	19,022	06/01/2018	2FE
071813 BA 6	BAXTER INTERNATIONAL 4.500		03/02/2016	TENDERED		1,127,500	1,000,000	1,003,840	1,001,544	0	(44)	0	(44)	0	1,001,500	0	126,000	126,000	24,625	08/15/2019	2FE
071813 BC 2	BAXTER INTERNATIONAL 4.250		03/02/2016	TENDERED		1,076,996	950,000	1,030,646	988,617	0	(1,431)	0	(1,431)	0	987,186	0	89,810	89,810	18,730	03/15/2020	2FE
071813 BD 0	BAXTER INTERNATIONAL 1.850		03/02/2016	TENDERED		1,018,690	1,000,000	999,410	999,874	0	15	0	15	0	999,889	0	18,801	18,801	11,665	01/15/2017	2FE
05531F AG 8	BB&T CORP 3.200		02/16/2016	REDEEMED		1,000,000	1,000,000	1,030,010	1,005,185	0	(5,185)	0	(5,185)	0	1,000,000	0	0	0	13,422	03/15/2016	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2016	REDEEMED		149,374	149,374	149,374	149,374	0	0	0	0	0	149,374	0	0	0	3,607	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2016	REDEEMED		113,952	113,952	113,952	113,952	0	0	0	0	0	113,952	0	0	0	3,259	01/15/2024	1FE
11575T AA 6	BROWN UNIVERSITY REV (4.570		03/23/2016	RAYMOND JAMES & ASSOC		1,101,140	1,000,000	999,980	1,000,000	0	0	0	0	0	1,000,000	0	101,140	101,140	26,404	09/01/2019	1FE
115637 AK 6	BROWN-FORMAN 2.500		01/15/2016	MATURED		1,000,000	1,000,000	993,600	999,936	0	64	0	64	0	1,000,000	0	0	0	12,500	01/15/2016	1FE
14912L 2Y 6	CATERPILLAR FINANCIAL 5.500		03/15/2016	MATURED		1,000,000	1,000,000	1,007,343	1,000,052	0	(52)	0	(52)	0	1,000,000	0	0	0	27,500	03/15/2016	1FE
15089Q AC 8	CELANESE US HOLDINGS 5.875		01/19/2016	RBC CAPITAL MARKETS		1,890,000	1,800,000	1,998,000	1,903,500	27,595	(1,292)	0	26,303	0	1,929,803	0	(39,803)	(39,803)	10,869	06/15/2021	3FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2016	REDEEMED		718,022	718,022	717,839	717,956	0	66	0	66	0	718,022	0	0	0	18,561	08/01/2019	1FE
15200M AA 5	CENTERPOINT ENERGY 200 4.192		02/01/2016	REDEEMED		81,479	81,479	81,448	81,471	0	8	0	8	0	81,479	0	0	0	1,708	02/01/2020	1FE
169905 AD 8	CHOICE HOTELS 5.700		02/03/2016	WELLS FARGO SECURITIES		1,066,250	1,000,000	1,065,000	1,044,647	0	(849)	0	(849)	0	1,043,798	0	22,452	22,452	25,333	08/28/2020	2FE
17275R AC 6	CISCO SYSTEMS 5.500		02/22/2016	MATURED		1,000,000	1,000,000	1,149,470	1,004,002	0	(4,002)	0	(4,002)	0	1,000,000	0	0	0	27,500	02/22/2016	1FE
17275R AW 2	CISCO SYSTEMS 3.500		03/21/2016	BARCLAYS CAPITAL INC		1,074,390	1,000,000	997,330	997,434	0	27	0	27	0	997,461	0	76,929	76,929	9,625	06/15/2025	1FE
184496 AJ 6	CLEAN HARBORS 5.250		03/16/2016	KEYBANC CAPITAL MARK		5,070,000	5,000,000	5,125,000	5,055,367	4,117	(3,595)	0	522	0	5,055,889	0	14,111	14,111	143,280	08/01/2020	3FE
205887 BL 5	CONAGRA FOODS 4.950		02/17/2016	TENDERED		1,258,738	1,135,000	1,226,254	1,193,886	0	(1,453)	0	(1,453)	0	1,192,433	0	66,305	66,305	28,403	08/15/2020	2FE
205887 BR 2	CONAGRA FOODS 3.200		02/17/2016	TENDERED		340,238	338,000	340,352	339,715	0	(28)	0	(28)	0	339,686	0	552	552	6,069	01/25/2023	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
216871 AF 0	COOPER US INC 2.375		01/15/2016	MATURED		3,500,000	3,500,000	3,499,615	3,499,974	0	26	0	26	0	3,500,000	0	0	0	41,563	01/15/2016	2FE
22818V AB 3	CROWN AMERICAS 6.250		02/28/2016	REDEEMED		4,125,000	4,000,000	3,930,000	3,957,032	0	1,155	0	1,155	0	3,958,188	0	166,812	166,812	143,750	02/01/2021	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2016	REDEEMED		19,093	19,093	19,093	19,093	0	0	0	0	0	19,093	0	0	0	192	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2016	REDEEMED		14,252	14,252	16,425	16,016	0	(1,765)	0	(1,765)	0	14,252	0	0	0	165	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2016	REDEEMED		35,878	35,878	35,878	35,878	0	(0)	0	(0)	0	35,878	0	0	0	450	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2016	REDEEMED		51,796	51,796	53,704	53,581	0	(1,785)	0	(1,785)	0	51,796	0	0	0	499	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2016	REDEEMED		44,303	44,303	45,539	45,520	0	(1,217)	0	(1,217)	0	44,303	0	0	0	438	01/10/2034	2FE
233851 AD 6	DAIMLER FINANCE (144A) 3.000	R	03/28/2016	MATURED		3,000,000	3,000,000	2,999,550	2,999,651	0	349	0	349	0	3,000,000	0	0	0	45,000	03/28/2016	1FE
244199 BC 8	DEERE & CO 4.375		03/18/2016	SUSQUEHANNA INTL GROUP		1,090,660	1,000,000	994,560	997,593	0	162	0	162	0	997,754	0	92,906	92,906	19,080	10/16/2019	1FE
25459H AU 9	DIRECTV HOLDINGS/FINAN 5.875		03/18/2016	EXCHANGED		3,385,860	3,000,000	2,977,770	2,989,828	0	781	0	781	0	2,990,609	0	395,251	395,251	86,229	10/01/2019	2FE
25459H AW 5	DIRECTV HOLDINGS/FINAN 4.600		03/18/2016	EXCHANGED		2,191,040	2,000,000	1,998,680	1,999,180	0	41	0	41	0	1,999,222	0	191,818	191,818	57,200	02/15/2021	2FE
25459H BA 2	DIRECTV HOLDINGS/FINAN 5.000		03/18/2016	EXCHANGED		2,237,480	2,000,000	1,991,180	1,994,734	0	272	0	272	0	1,995,006	0	242,474	242,474	57,556	03/01/2021	2FE
25459H BE 4	DIRECTV HOLDINGS/FINAN 2.400		03/18/2016	EXCHANGED		1,515,840	1,500,000	1,498,440	1,499,584	0	94	0	94	0	1,499,678	0	16,162	16,162	20,100	03/15/2017	2FE
25459H BF 1	DIRECTV HOLDINGS/FINAN 3.800		03/18/2016	EXCHANGED		1,051,580	1,000,000	999,580	999,683	0	46	0	46	0	999,729	0	51,851	51,851	20,633	03/15/2022	2FE
25459H BH 7	DIRECTV HOLDINGS/FINAN 1.750		03/18/2016	EXCHANGED		1,002,040	1,000,000	991,270	996,336	0	385	0	385	0	996,721	0	5,319	5,319	12,958	01/15/2018	2FE
25459H BL 8	DIRECTV HOLDINGS/FINAN 4.450		03/18/2016	EXCHANGED		1,085,420	1,000,000	996,300	996,797	0	119	0	119	0	996,916	0	88,504	88,504	22,014	04/01/2024	2FE
26138E AM 1	DR PEPPER SNAPPLE 2.900		01/15/2016	MATURED		2,000,000	2,000,000	1,988,670	1,999,871	0	129	0	129	0	2,000,000	0	0	0	29,000	01/15/2016	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2016	TAX CREDIT - STATE		75	75	75	74	0	0	0	0	75	0	0	0	0	2	03/01/2019	1
26884A AU 7	ERP OPERATING LP 5.375		02/03/2016	REDEEMED		3,070,470	3,000,000	2,985,390	2,998,812	0	283	0	283	0	2,999,095	0	71,375	71,375	81,521	08/01/2016	2FE
345397 WE 9	FORD MOTOR CREDIT 2.500		01/15/2016	MATURED		3,000,000	3,000,000	2,990,400	2,999,851	0	149	0	149	0	3,000,000	0	0	0	37,500	01/15/2016	2FE
349631 AL 5	FORTUNE BRANDS 5.375	R	01/15/2016	MATURED		5,000,000	5,000,000	4,982,000	4,999,648	0	352	0	352	0	5,000,000	0	0	0	134,375	01/15/2016	2FE
35671D AZ 8	FREEMPORT MCMORAN C&G 3.875		02/29/2016	GOLDMAN SACHS & CO		1,315,000	2,000,000	1,140,000	1,140,000	0	12,807	0	12,807	0	1,152,807	0	162,193	162,193	36,167	03/15/2023	3FE
38141G EE 0	GOLDMAN SACHS GROUP 5.350		01/15/2016	MATURED		1,000,000	1,000,000	999,310	999,945	0	55	0	55	0	1,000,000	0	0	0	26,750	01/15/2016	1FE
404119 BR 9	HCA INC 5.375		03/09/2016	VARIOUS		5,022,500	5,000,000	5,150,000	4,937,500	205,174	(1,279)	0	203,895	0	5,141,395	0	(118,895)	(118,895)	140,049	02/01/2025	4FE
437076 AP 7	HOME DEPOT INC 5.400		03/01/2016	MATURED		4,000,000	4,000,000	4,225,020	4,007,286	0	(7,286)	0	(7,286)	0	4,000,000	0	0	0	108,000	03/01/2016	1FE
438516 AP 1	HONEYWELL INTERNATIONAL 5.400		03/15/2016	MATURED		2,000,000	2,000,000	1,965,730	1,998,700	0	1,300	0	1,300	0	2,000,000	0	0	0	54,000	03/15/2016	1FE
446413 AG 1	HUNTINGTON INGALLS IND 5.000		03/24/2016	BAS-MERRILL LYNCH		2,102,500	2,000,000	2,081,250	2,059,140	11,977	(4,209)	0	7,768	0	2,066,908	0	35,592	35,592	29,167	12/15/2021	3FE
459200 GU 9	IBM CORP 2.000		01/05/2016	MATURED		1,000,000	1,000,000	996,780	999,990	0	10	0	10	0	1,000,000	0	0	0	10,000	01/05/2016	1FE
24422E QV 4	JOHN DEERE CAPITAL COR 5.750		03/18/2016	BNP PARIBAS		1,103,190	1,000,000	996,470	998,752	0	156	0	156	0	998,908	0	104,282	104,282	31,146	09/10/2018	1FE
478160 BH 6	JOHNSON & JOHNSON 3.375		03/21/2016	AMHERST PIERPONT SEC		1,091,650	1,000,000	1,051,530	1,045,832	0	(1,212)	0	(1,212)	0	1,044,620	0	47,030	47,030	10,219	12/05/2023	1FE
478366 AR 8	JOHNSON CONTROLS 5.500		01/15/2016	MATURED		1,000,000	1,000,000	1,138,980	1,001,081	0	(1,081)	0	(1,081)	0	1,000,000	0	0	0	27,500	01/15/2016	2FE
48203R AE 4	JUNIPER NETWORKS 3.100		03/15/2016	MATURED		2,500,000	2,500,000	2,550,305	2,502,783	0	(2,783)	0	(2,783)	0	2,500,000	0	0	0	38,750	03/15/2016	2FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		02/16/2016	REDEEMED		506,400	506,400	499,579	503,401	0	93	0	93	0	503,495	0	2,905	2,905	10,883	03/29/2021	1FE
50075N BB 9	KRAFT FOODS INC 4.125		02/09/2016	MATURED		1,000,000	1,000,000	996,580	999,860	0	140	0	140	0	1,000,000	0	0	0	20,625	02/09/2016	2FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		03/31/2016	PAID ON PRINCIPAL		6,842	6,842	855	387	0	6,455	0	6,455	0	6,842	0	0	0	0	08/15/2010	6*

QE058

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	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)	
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000	03/31/2016	PAID ON PRINCIPAL		6,855	6,855	651	0	387	6,468	0	6,855	0	6,855	0	0	0	0	01/14/2011	6*	
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750	03/31/2016	PAID ON PRINCIPAL		13,899	13,899	1,737	764	20	13,115	0	13,135	0	13,899	0	0	0	0	04/25/2011	6*	
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250	03/31/2016	PAID ON PRINCIPAL		6,836	6,836	855	0	386	6,451	0	6,836	0	6,836	0	0	0	0	02/06/2012	6*	
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625	03/31/2016	PAID ON PRINCIPAL		34,345	34,345	4,293	1,908	0	32,437	0	32,437	0	34,345	0	0	0	0	01/18/2012	6*	
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800	03/31/2016	PAID ON PRINCIPAL		13,925	13,925	1,741	787	0	13,139	0	13,139	0	13,925	0	0	0	0	03/13/2014	6	
532716 AS 6	LIMITED BRANDS 7.000	03/15/2016	GOLDMAN SACHS & CO		2,290,000	2,000,000	1,968,000	1,983,090	0	747	0	747	0	1,983,837	0	306,163	306,163	53,278	05/01/2020	3FE	
585055 AU 0	MEDTRONIC INC 2.625	03/15/2016	MATURED		1,000,000	1,000,000	995,490	999,759	0	241	0	241	0	1,000,000	0	0	0	13,125	03/15/2016	1FE	
58933Y AB 1	MERCK & CO INC 2.250	01/15/2016	MATURED		2,500,000	2,500,000	2,515,340	2,500,134	0	(134)	0	(134)	0	2,500,000	0	0	0	28,125	01/15/2016	1FE	
594918 AK 0	MICROSOFT CORP 2.500	02/08/2016	MATURED		1,000,000	1,000,000	997,530	999,920	0	80	0	80	0	1,000,000	0	0	0	12,500	02/08/2016	1FE	
608190 AH 7	MOHAWK INDUSTRIES 6.125	01/15/2016	MATURED		1,555,000	1,555,000	1,564,392	1,554,947	0	53	0	53	0	1,555,000	0	0	0	47,622	01/15/2016	2FE	
65473Q AU 7	NISOURCE FINANCE CORP 10.750	03/15/2016	MATURED		1,090,000	1,090,000	1,077,323	1,088,709	0	1,291	0	1,291	0	1,090,000	0	0	0	58,588	03/15/2016	2FE	
655044 AK 1	NOBLE ENERGY INC 5.625	01/21/2016	TENDERED		538,965	531,000	562,748	558,796	0	(528)	0	(528)	0	558,268	0	(19,303)	(19,303)	6,638	05/01/2021	2FE	
666807 AP 7	NORTHROP GRUMMAN 7.750	03/01/2016	MATURED		2,000,000	2,000,000	2,284,780	2,005,848	0	(5,848)	0	(5,848)	0	2,000,000	0	0	0	77,500	03/01/2016	2FE	
674599 BZ 7	OCCIDENTAL PETROLEUM 2.500	02/01/2016	MATURED		2,000,000	2,000,000	1,998,800	1,999,937	0	63	0	63	0	2,000,000	0	0	0	25,000	02/01/2016	1FE	
68402L AC 8	ORACLE CORP 5.250	01/15/2016	MATURED		1,000,000	1,000,000	1,104,900	1,000,729	0	(729)	0	(729)	0	1,000,000	0	0	0	26,250	01/15/2016	1FE	
68557N AA 1	ORBITAL ATK INC 5.250	03/03/2016	JEFFERIES & CO INC		2,075,000	2,000,000	2,075,931	2,025,000	41,358	(2,980)	0	38,378	0	2,063,378	0	11,622	11,622	45,792	10/01/2021	3FE	
89837L AA 3	PRINCETON UNIVERSITY R 4.950	03/22/2016	BAS-MERRILL LYNCH		3,612,133	3,280,000	3,485,603	3,358,575	0	(5,580)	0	(5,580)	0	3,352,995	0	259,137	259,137	93,357	03/01/2019	1FE	
74432Q AJ 4	PRUDENTIAL FINANCIAL I 5.500	03/15/2016	MATURED		2,000,000	2,000,000	1,990,954	1,999,367	0	633	0	633	0	2,000,000	0	0	0	55,000	03/15/2016	2FE	
748356 AA 0	QUESTAR CORP 2.750	02/01/2016	MATURED		1,880,000	1,880,000	1,921,984	1,880,984	0	(984)	0	(984)	0	1,880,000	0	0	0	25,850	02/01/2016	1FE	
761713 AF 3	REYNOLDS AMERICAN 7.750	03/05/2016	REDEEMED		1,971,435	1,725,000	2,180,504	1,923,124	0	(14,181)	0	(14,181)	0	1,908,943	0	62,492	62,492	34,907	06/01/2018	2FE	
761713 AU 0	REYNOLDS AMERICAN 6.750	03/05/2016	REDEEMED		2,149,415	2,000,000	2,319,740	2,092,575	0	(11,169)	0	(11,169)	0	2,081,406	0	68,009	68,009	30,000	06/15/2017	2FE	
78454L AF 7	SM ENERGY CO 6.500	03/17/2016	WELLS FARGO SECURITIES		680,000	1,000,000	1,000,000	740,000	260,000	0	0	260,000	0	1,000,000	0	(320,000)	(320,000)	47,125	01/01/2023	3FE	
78454L AH 3	SM ENERGY CO 5.000	03/17/2016	WELLS FARGO SECURITIES		335,000	500,000	500,000	327,500	172,500	0	0	172,500	0	500,000	0	(165,000)	(165,000)	17,153	01/15/2024	3FE	
845467 AE 9	SOUTHWESTERN ENERGY 7.500	03/18/2016	VARIOUS		2,620,000	3,000,000	3,323,613	3,111,449	0	(11,740)	0	(11,740)	0	3,099,708	0	(479,708)	(479,708)	145,000	02/01/2018	4FE	
790849 AH 6	ST JUDE MEDICAL 2.500	01/15/2016	MATURED		1,000,000	1,000,000	999,070	999,981	0	19	0	19	0	1,000,000	0	0	0	12,500	01/15/2016	2FE	
854403 AC 6	STANFORD UNIVERSITY (T 4.750	03/22/2016	CITIGROUP GLOBAL MARKETS		4,929,822	4,485,000	4,667,116	4,557,401	0	(4,868)	0	(4,868)	0	4,552,533	0	377,289	377,289	86,990	05/01/2019	1FE	
85744N AA 9	STATE STREET BANK & TR 5.300	01/15/2016	MATURED		3,000,000	3,000,000	3,123,540	3,001,139	0	(1,139)	0	(1,139)	0	3,000,000	0	0	0	79,500	01/15/2016	1FE	
87264A AL 9	T-MOBILE USA INC 6.625	02/19/2016	MORGAN STANLEY		2,065,000	2,000,000	2,090,000	2,070,000	11,412	(1,895)	0	9,517	0	2,079,517	0	(14,517)	(14,517)	52,632	04/01/2023	3FE	
88023U AB 7	TEMPUR-PEDIC INTERNATI 6.875	02/11/2016	WELLS FARGO SECURITIES		1,051,250	1,000,000	1,065,000	1,038,106	0	(1,594)	0	(1,594)	0	1,036,513	0	14,737	14,737	11,840	12/15/2020	4FE	
896522 AF 6	TRINITY INDUSTRIES 3.875	03/22/2016	CREDIT SUISSE FIRST BOSTO		2,152,500	2,000,000	1,851,530	1,880,272	0	855	0	855	0	1,881,127	0	271,373	271,373	25,188	06/01/2036	3FE	
904764 AL 1	UNILEVER CAPITAL 2.750	02/10/2016	MATURED		3,000,000	3,000,000	2,996,940	2,999,832	0	168	0	168	0	3,000,000	0	0	0	41,250	02/10/2016	1FE	
02360F AC 0	UNION ELECTRIC CO 5.400	02/01/2016	MATURED		2,000,000	2,000,000	1,994,320	1,999,737	0	263	0	263	0	2,000,000	0	0	0	54,000	02/01/2016	1FE	
907818 ED 6	UNION PACIFIC CORP 3.250	03/21/2016	BARCLAYS CAPITAL INC		1,048,850	1,000,000	993,780	994,066	0	143	0	143	0	994,209	0	54,641	54,641	24,826	08/15/2025	1FE	
90783V AA 3	UNION PACIFIC PASS THR 5.082	01/02/2016	REDEEMED		52,117	52,117	52,117	52,117	0	(0)	0	(0)	0	52,117	0	0	0	1,324	01/02/2029	1	
90783X AA 9	UNION PACIFIC PASS THR 6.176	01/02/2016	REDEEMED		24,007	24,007	24,007	24,007	0	(0)	0	(0)	0	24,007	0	0	0	741	01/02/2031	1FE	
91324P AQ 5	UNITEDHEALTH GROUP INC 5.375	03/15/2016	MATURED		2,511,000	2,511,000	2,814,227	2,524,588	0	(13,588)	0	(13,588)	0	2,511,000	0	0	0	67,483	03/15/2016	1FE	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiting	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)
91412N AB 6	UNIVERSITY OF CHICAGO 4.760		03/23/2016	RAYMOND JAMES & ASSOC.		2,295,320	2,000,000	1,998,740	1,999,090	0	154	0	154	0	1,999,244	0	296,076	296,076	47,071	10/01/2023	1FE
92343V AV 6	VERIZON COMMUNICATIONS 6.350		03/22/2016	TENDERED		1,925,511	1,699,000	2,072,627	1,872,514	0	(12,661)	0	(12,661)	0	1,859,854	0	65,657	65,657	0	04/01/2019	2FE
929160 AK 5	VULCAN MATERIALS 7.000		03/22/2016	BAS-MERRILL LYNCH		1,103,750	1,000,000	998,950	999,618	0	(69)	0	(69)	0	999,550	0	104,201	104,201	20,028	06/15/2018	3FE
941848 B# 9	WATERS CORPORATION 2.500		03/15/2016	MATURED		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	75,000	03/15/2016	2
97381W AJ 3	WINDSTREAM CORP 7.875		03/29/2016	TENDERED		541,250	500,000	492,655	497,823	0	291	0	291	0	498,114	0	43,136	43,136	16,188	11/01/2017	4FE
92936P AB 6	WMI HOLDINGS CORP 13.000		03/01/2016	REDEEMED		304	304	237	0	239	0	0	239	0	239	0	65	65	10	03/19/2030	6*
984121 BP 7	XEROX CORP 6.400		03/15/2016	MATURED		2,000,000	2,000,000	1,927,500	1,997,392	0	2,608	0	2,608	0	2,000,000	0	0	0	64,000	03/15/2016	2FE
063679 JJ 4	BANK OF MONTREAL (144A) 2.625	A	01/25/2016	MATURED		1,000,000	1,000,000	999,350	999,971	0	29	0	29	0	1,000,000	0	0	0	13,125	01/25/2016	1FE
067901 AB 4	BARRICK GOLD CORP 6.950	A	03/21/2016	TENDERED		1,394,534	1,297,000	1,325,022	1,307,702	0	(556)	0	(556)	0	1,307,145	0	87,389	87,389	42,567	04/01/2019	2FE
06849R AB 8	BARRICK NA FINANCE 6.800	A	03/21/2016	TENDERED		2,155,260	2,000,000	1,995,380	1,998,166	0	358	0	358	0	1,998,524	0	156,736	156,736	70,267	09/15/2018	2FE
06849R AF 9	BARRICK NA FINANCE 4.400	A	03/21/2016	TENDERED		680,358	699,000	698,553	698,710	0	(7)	0	(7)	0	698,703	0	(18,346)	(18,346)	9,483	05/30/2021	2FE
12800U AK 6	CAISSE CENTRALE DESJAR 2.550	A	03/24/2016	MATURED		1,000,000	1,000,000	998,550	999,888	0	112	0	112	0	1,000,000	0	0	0	12,750	03/24/2016	1FE
878742 AR 6	TECK RESOURCES 3.850	A	03/10/2016	DEUTSCHE BANC.		940,000	1,000,000	840,000	840,000	0	18,232	0	18,232	0	858,232	0	81,768	81,768	22,458	08/15/2017	3FE
878742 AX 3	TECK RESOURCES 2.500	A	03/17/2016	GOLDMAN SACHS & CO		872,500	1,000,000	996,900	765,000	233,759	125	0	233,884	0	998,884	0	(126,384)	(126,384)	16,042	02/01/2018	3FE
878742 AY 1	TECK RESOURCES 3.750	A	02/26/2016	BARCLAYS CAPITAL INC		607,500	1,000,000	991,880	470,000	524,133	122	0	524,255	0	994,255	0	(386,755)	(386,755)	21,979	02/01/2023	4FE
034863 AE 0	ANGLO AMERICAN (144A) 2.625	F	03/03/2016	TENDERED		973,500	1,000,000	997,810	999,402	0	117	0	117	0	999,519	0	(26,019)	(26,019)	12,250	04/03/2017	2FE
05665Q BQ 0	BP CAPITAL PLC 3.200	F	03/11/2016	MATURED		1,000,000	1,000,000	1,055,080	1,002,408	0	(2,408)	0	(2,408)	0	1,000,000	0	0	0	16,000	03/11/2016	1FE
2027A0 FR 5	COMMONWEALTH BANK OF A 3.250	F	03/17/2016	MATURED		3,000,000	3,000,000	3,065,190	3,003,183	0	(3,183)	0	(3,183)	0	3,000,000	0	0	0	48,750	03/17/2016	1FE
25156P AH 6	DEUTSCHE TELEKOM 5.750	F	03/23/2016	MATURED		4,000,000	4,000,000	3,974,200	3,998,395	0	1,605	0	1,605	0	4,000,000	0	0	0	115,000	03/23/2016	2FE
500769 BP 8	KFW 5.125	F	03/14/2016	MATURED		1,000,000	1,000,000	998,370	999,801	0	199	0	199	0	1,000,000	0	0	0	25,625	03/14/2016	1FE
50048M AF 7	KOMMUNALBANKEN (144A) 2.375	F	01/19/2016	MATURED		1,000,000	1,000,000	995,840	999,939	0	61	0	61	0	1,000,000	0	0	0	11,875	01/19/2016	1FE
G55356 AG 7	LLOYDS BANK PERPETUAL 1.062	F	03/29/2016	IMPERIAL CAPITAL		1,680,000	3,000,000	900,000	900,000	0	0	0	0	0	900,000	0	780,000	780,000	8,766	06/21/2049	2FE
71645W AM 3	PETROBRAS INTERNATIONA 5.875	F	02/18/2016	J P MORGAN CHASE SECURITI.		1,797,500	2,000,000	1,780,000	1,780,000	0	13,556	0	13,556	0	1,793,556	0	3,944	3,944	56,139	03/01/2018	3FE
80105N AD 7	SANOFI-AVENTIS 2.625	F	03/29/2016	MATURED		2,000,000	2,000,000	1,989,780	1,999,377	0	623	0	623	0	2,000,000	0	0	0	26,250	03/29/2016	1FE
806859 AA 2	SCHLUMBERGER SA (144A) 2.650	E	01/15/2016	MATURED		1,000,000	1,000,000	998,270	999,973	0	27	0	27	0	1,000,000	0	0	0	13,250	01/15/2016	1FE
893830 AS 8	TRANSOCEAN INC 6.000	E	03/18/2016	VARIOUS		3,712,500	4,000,000	3,560,000	3,540,000	20,000	38,660	0	58,660	0	3,598,660	0	113,840	113,840	122,000	03/15/2018	3FE
91911T AF 0	VALE OVERSEAS LIMITED 6.250	F	01/11/2016	MATURED		1,000,000	1,000,000	1,012,120	1,000,004	0	(4)	0	(4)	0	1,000,000	0	0	0	31,250	01/11/2016	2FE
91911T AL 7	VALE OVERSEAS LIMITED 4.625	F	03/31/2016	BARCLAYS CAPITAL INC		920,000	1,000,000	1,071,710	1,044,685	0	(2,158)	0	(2,158)	0	1,042,527	0	(122,527)	(122,527)	23,125	09/15/2020	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2016	PAID ON PRINCIPAL		322,526	322,526	314,463	295,779	0	26,747	0	26,747	0	322,526	0	0	0	3,111	06/25/2035	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500		03/25/2016	PAID ON PRINCIPAL		117,450	117,450	118,212	118,243	0	(793)	0	(793)	0	117,450	0	0	0	840	11/25/2044	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		472,357	472,357	485,125	480,494	3,949	(12,086)	0	(8,137)	0	472,357	0	0	0	3,204	03/25/2045	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000		03/25/2016	PAID ON PRINCIPAL		201,580	201,580	205,549	201,838	3,317	(3,575)	0	(258)	0	201,580	0	0	0	1,066	04/25/2045	1FM
00842A AK 5	ABMT 2015-4 A10 3.000		03/25/2016	PAID ON PRINCIPAL		235,090	235,090	236,559	236,452	0	(1,362)	0	(1,362)	0	235,090	0	0	0	1,362	06/25/2045	1FM
00842A AD 1	ABMT 2015-4 A4 3.500		03/25/2016	PAID ON PRINCIPAL		517,198	517,198	515,905	515,906	0	1,293	0	1,293	0	517,198	0	0	0	3,497	06/25/2045	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 2.895		03/25/2016	PAID ON PRINCIPAL		189,163	189,163	171,953	145,720	0	43,443	0	43,443	0	189,163	0	0	0	796	11/25/2035	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00213F AY 5	ASG 2011-3 A70 CMO (14 2.391)		03/28/2016	PAID ON PRINCIPAL		962,014	962,014	938,565	958,633	0	3,381	0	3,381	0	962,014	0	0	0	3,626	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.097		03/25/2016	PAID ON PRINCIPAL		46,627	46,627	24,712	17,417	0	29,210	0	29,210	0	46,627	0	0	0	229	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.940		03/26/2016	PAID ON PRINCIPAL		624,281	624,281	592,286	599,571	0	24,710	0	24,710	0	624,281	0	0	0	2,780	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.591		03/25/2016	PAID ON PRINCIPAL		270	270	260	260	0	10	0	10	0	270	0	0	0	2	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.793		03/25/2016	PAID ON PRINCIPAL		20,517	20,517	19,909	19,916	0	601	0	601	0	20,517	0	0	0	93	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		25,645	25,645	25,041	25,304	0	341	0	341	0	25,645	0	0	0	210	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 2.738		03/25/2016	PAID ON PRINCIPAL		107,133	107,133	99,796	96,304	0	10,829	0	10,829	0	107,133	0	0	0	532	08/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.917		03/25/2016	PAID ON PRINCIPAL		23,444	23,444	22,345	16,202	0	7,242	0	7,242	0	23,444	0	0	0	159	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.917		03/25/2016	WRITTEN OFF		0	650	619	449	0	(0)	0	(0)	0	449	0	(449)	(449)	3	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		03/25/2016	PAID ON PRINCIPAL		62,305	62,305	62,037	62,059	0	246	0	246	0	62,305	0	0	0	551	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		5,973	5,973	5,971	5,968	0	5	0	5	0	5,973	0	0	0	46	08/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		56,486	56,486	56,094	56,214	0	271	0	271	0	56,486	0	0	0	452	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		122,245	122,245	113,077	94,886	0	27,360	0	27,360	0	122,245	0	0	0	1,086	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2016	WRITTEN OFF		0	7,518	6,954	5,835	0	(87)	0	(87)	0	5,748	0	(5,748)	(5,748)	73	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.798		03/25/2016	PAID ON PRINCIPAL		19,288	19,288	15,780	14,533	0	4,755	0	4,755	0	19,288	0	0	0	84	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.658		03/25/2016	PAID ON PRINCIPAL		83,892	83,892	52,013	44,968	0	38,924	0	38,924	0	83,892	0	0	0	245	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.635		01/25/2016	WRITTEN OFF		0	6,393	3,964	3,427	0	(7)	0	(7)	0	3,420	0	(3,420)	(3,420)	14	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.658		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(294)	(182)	(158)	0	0	0	0	0	(157)	0	157	157	0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.693		03/25/2016	PAID ON PRINCIPAL		134,096	134,096	96,549	79,253	0	54,843	0	54,843	0	134,096	0	0	0	1,185	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.693		03/25/2016	WRITTEN OFF		0	26,552	19,117	15,693	0	(104)	0	(104)	0	15,589	0	(15,589)	(15,589)	276	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.611		03/25/2016	PAID ON PRINCIPAL		132,423	132,423	113,479	106,947	0	25,476	0	25,476	0	132,423	0	0	0	529	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.611		03/25/2016	WRITTEN OFF		0	13,825	11,847	11,165	0	9	0	9	0	11,174	0	(11,174)	(11,174)	62	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		30,154	30,154	30,004	30,031	0	123	0	123	0	30,154	0	0	0	252	08/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		376,352	376,352	343,376	333,961	0	42,390	0	42,390	0	376,352	0	0	0	3,297	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		146,614	146,614	131,220	73,116	0	73,498	0	73,498	0	146,614	0	0	0	1,267	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		92,502	92,502	61,976	40,618	0	51,884	0	51,884	0	92,502	0	0	0	967	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2016	PAID ON PRINCIPAL		25,257	25,257	17,483	8,876	0	16,381	0	16,381	0	25,257	0	0	0	138	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 6.500		01/25/2016	PAID ON PRINCIPAL		1,931	1,931	1,435	1,435	0	497	0	497	0	1,931	0	0	0	10	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		33,271	33,271	34,498	34,318	0	(1,047)	0	(1,047)	0	33,271	0	0	0	349	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		72,811	72,811	72,608	72,059	0	752	0	752	0	72,811	0	0	0	799	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		90,406	90,406	77,749	70,716	0	19,690	0	19,690	0	90,406	0	0	0	1,038	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		114,677	114,677	114,784	114,303	0	374	0	374	0	114,677	0	0	0	1,158	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		155,416	155,416	126,528	120,813	0	34,603	0	34,603	0	155,416	0	0	0	1,929	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2016	WRITTEN OFF		0	53,059	43,197	41,246	0	3	0	3	0	41,248	0	(41,248)	(41,248)	682	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		01/25/2016	RECOVERY OF PAR WRITE-OFF		0	(665)	(542)	(517)	0	(1)	0	(1)	0	(518)	0	518	518	0	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		167,922	167,922	164,852	165,217	0	2,705	0	2,705	0	167,922	0	0	0	910	08/25/2043	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12649X	AQ 2 CSMC 2015-3 A9 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		559,800	559,800	568,197	568,263	0	(8,463)	0	(8,463)	0	559,800	0	0	0	3,278	03/25/2045	1FM
12637L	AD 1 CSMLT 2015-2 A6 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		129,329	129,329	131,188	130,733	0	(1,405)	0	(1,405)	0	129,329	0	0	0	.646	08/25/2045	1FM
021460	AG 5 CWALT 2006-16CB A7 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		157,083	157,083	111,160	112,758	0	44,325	0	44,325	0	157,083	0	0	0	1,798	06/25/2036	1FM
021460	AG 5 CWALT 2006-16CB A7 CMO 6.000		03/25/2016	WRITTEN OFF		0	62,116	43,956	44,588	0	(51)	0	(51)	0	44,537	0	(44,537)	(44,537)	528	06/25/2036	1FM
12668B	QA 4 CWALT 2006-4CB 2A6 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		165,606	165,606	136,170	124,169	0	41,438	0	41,438	0	165,606	0	0	0	1,655	04/25/2036	1FM
12668B	QA 4 CWALT 2006-4CB 2A6 CMO 5.500		03/25/2016	WRITTEN OFF		0	3,533	2,905	2,649	0	(9)	0	(9)	0	2,640	0	(2,640)	(2,640)	84	04/25/2036	1FM
12669E	EJ 1 CWHL 2003-15 2A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		117,468	117,468	112,472	106,390	0	11,078	0	11,078	0	117,468	0	0	0	.278	06/25/2018	1FM
12669E	HN 9 CWHL 2003-27 A1 CMO 2.808		03/25/2016	PAID ON PRINCIPAL		19,312	19,312	18,460	17,764	0	1,548	0	1,548	0	19,312	0	0	0	.124	06/25/2033	1FM
12669G	5U 1 CWHL 2005-17 1A8 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		201,997	201,997	177,063	170,339	0	31,657	0	31,657	0	201,997	0	0	0	2,153	09/25/2035	1FM
12669G	5U 1 CWHL 2005-17 1A8 CMO 5.500		03/25/2016	WRITTEN OFF		0	16,164	14,169	13,631	0	(29)	0	(29)	0	13,602	0	(13,602)	(13,602)	218	09/25/2035	1FM
126694	PG 7 CWHL 2005-28 A2 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		9,427	9,427	9,372	6,975	0	2,451	0	2,451	0	9,427	0	0	0	.89	12/25/2035	1FM
126694	PG 7 CWHL 2005-28 A2 CMO 5.500		03/25/2016	WRITTEN OFF		0	1	1	1	0	0	0	0	0	1	0	(1)	(1)	0	12/25/2035	1FM
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		58,305	58,305	52,183	41,940	0	16,365	0	16,365	0	58,305	0	0	0	.473	12/25/2036	1FM
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		02/25/2016	WRITTEN OFF		0	11	10	8	0	(0)	0	(0)	0	8	0	(8)	(8)	0	12/25/2036	1FM
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(188)	(168)	(135)	0	1	0	1	0	(134)	0	134	134	0	12/25/2036	1FM
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		105,457	105,457	90,909	83,438	0	22,019	0	22,019	0	105,457	0	0	0	.709	05/25/2036	1FM
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		03/25/2016	WRITTEN OFF		0	29,380	25,327	23,246	(0)	(126)	0	(126)	0	23,120	0	(23,120)	(23,120)	224	05/25/2036	1FM
126671	PV 2 CWL 2002-S1 A5 6.460		03/25/2016	PAID ON PRINCIPAL		9,412	9,412	9,888	9,384	0	28	0	28	0	9,412	0	0	0	.94	11/25/2016	1FM
126671	RX 6 CWL 2002-S3 M1 4.800		03/25/2016	PAID ON PRINCIPAL		3,077	3,077	2,825	1,932	0	1,144	0	1,144	0	3,077	0	0	0	.60	05/25/2032	1FM
126673	TD 4 CWL 2004-S1 A3 5.115		03/25/2016	PAID ON PRINCIPAL		120,623	120,623	109,767	115,877	0	4,746	0	4,746	0	120,623	0	0	0	1,010	02/25/2035	1FM
294751	DC 3 EQABS 2003-4 AF6 5.333		03/25/2016	PAID ON PRINCIPAL		113,153	113,153	113,153	112,767	0	386	0	386	0	113,153	0	0	0	1,075	10/25/2034	1FM
29977K	AA 1 EVER 2013-2 A CMO 3.000		03/25/2016	PAID ON PRINCIPAL		162,790	162,790	161,465	161,560	0	1,230	0	1,230	0	162,790	0	0	0	.636	06/25/2043	1FM
32029A	AE 7 FFML 2006-FF18 A2D .643		03/25/2016	PAID ON PRINCIPAL		184,383	184,383	83,826	67,550	0	116,834	0	116,834	0	184,383	0	0	0	.179	12/25/2037	1FM
33767C	AP 2 FKMT 2015-1 A9 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		340,826	340,826	345,300	344,656	0	(3,829)	0	(3,829)	0	340,826	0	0	0	1,882	03/25/2045	1FM
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		03/25/2016	PAID ON PRINCIPAL		24,032	24,032	17,333	4,341	0	19,690	0	19,690	0	24,032	0	0	0	.201	04/25/2036	1FM
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		03/25/2016	WRITTEN OFF		0	1,104	796	199	0	(5)	0	(5)	0	194	0	(194)	(194)	.11	04/25/2036	1FM
36186M	AC 5 GMACM 2007-HE3 2A1 7.000		03/25/2016	PAID ON PRINCIPAL		211,877	211,877	181,687	132,818	0	79,059	0	79,059	0	211,877	0	0	0	2,470	09/25/2037	1FM
36228F	YS 9 GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2016	PAID ON PRINCIPAL		58,925	58,925	50,970	52,431	0	6,494	0	6,494	0	58,925	0	0	0	.342	07/25/2033	1FM
36242D	HQ 9 GSAMP 2004-AHL M1 1.408		03/25/2016	PAID ON PRINCIPAL		131,046	131,046	99,677	108,828	0	22,217	0	22,217	0	131,046	0	0	0	.329	07/25/2034	1FM
36242D	JW 4 GSMP5 2004-4 2A1 CMO 3.417		03/25/2016	PAID ON PRINCIPAL		54,550	54,550	52,777	52,918	0	1,632	0	1,632	0	54,550	0	0	0	.304	06/25/2034	1FM
362341	LS 6 GSMP5 2005-RP3 2A1 CMO 3.165		03/25/2016	PAID ON PRINCIPAL		186,235	186,235	175,992	172,316	0	13,918	0	13,918	0	186,235	0	0	0	.938	09/25/2035	1FM
36242D	XY 4 GSR 2005-2F 1A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		37,073	37,073	36,517	30,176	0	6,897	0	6,897	0	37,073	0	0	0	.340	03/25/2035	1FM
36297X	AF 0 GSR 2006-5F 2A5 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		219,234	219,234	196,429	185,673	0	33,560	0	33,560	0	219,234	0	0	0	1,831	06/25/2036	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		110,980	110,980	91,558	51,645	0	59,335	0	59,335	0	110,980	0	0	0	1,002	08/25/2037	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		02/25/2016	RECOVERY OF PAR WRITE-OFF		0	(217)	(179)	(101)	0	5	0	5	0	(96)	0	96	96	0	08/25/2037	1FM

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SCHEDULE D - PART 4

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

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	Fore ign	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)
456606	FU 1 INHEL 2004-C M1 1.273		03/25/2016	PAID ON PRINCIPAL		236,547	236,547	153,756	176,871	0	59,677	0	59,677	0	236,547	0	0	0	540	03/25/2035	1FM
466247	LU 5 JPMMT 2005-A1 4A1 CMO 2.802		03/25/2016	PAID ON PRINCIPAL		289,492	289,492	290,459	290,360	0	(869)	0	(869)	0	289,492	0	0	0	778	02/25/2035	1FM
466247	YK 3 JPMMT 2005-A8 1A3 CMO 2.620		03/25/2016	PAID ON PRINCIPAL		138,249	138,249	127,729	118,637	0	19,612	0	19,612	0	138,249	0	0	0	632	11/25/2035	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.638		03/25/2016	PAID ON PRINCIPAL		64,742	64,742	46,019	45,167	0	19,576	0	19,576	0	64,742	0	0	0	250	08/25/2036	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.638		03/25/2016	WRITTEN OFF		0	5,641	4,010	3,935	0	(17)	0	(17)	0	3,918	0	(3,918)	(3,918)	37	08/25/2036	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.780		03/25/2016	PAID ON PRINCIPAL		79,125	79,125	66,799	53,024	0	26,101	0	26,101	0	79,125	0	0	0	389	01/25/2037	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.763		01/25/2016	WRITTEN OFF		0	4,191	3,538	2,808	0	(10)	0	(10)	0	2,798	0	(2,798)	(2,798)	10	01/25/2037	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.780		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(175)	(148)	(117)	0	1	0	1	0	(116)	0	116	116	0	01/25/2037	1FM
46628Y	AA 8 JPMMT 2006-S2 1A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		482,932	482,932	429,296	410,040	(0)	72,892	0	72,892	0	482,932	0	0	0	3,061	07/25/2036	1FM
46630P	AZ 8 JPMMT 2007-A2 4A1M CMO 4.556		03/25/2016	PAID ON PRINCIPAL		42,218	42,218	41,208	33,349	0	8,869	0	8,869	0	42,218	0	0	0	363	04/25/2037	1FM
46630P	AZ 8 JPMMT 2007-A2 4A1M CMO 4.538		01/25/2016	WRITTEN OFF		0	22	22	18	0	(0)	0	(0)	0	18	0	(18)	(18)	0	04/25/2037	1FM
46630P	AZ 8 JPMMT 2007-A2 4A1M CMO 4.556		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(408)	(398)	(322)	0	(0)	0	(0)	0	(322)	0	322	322	0	04/25/2037	1FM
46639G	AL 0 JPMMT 2013-1 1A2 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		239,520	239,520	234,655	234,313	0	5,207	0	5,207	0	239,520	0	0	0	1,098	03/25/2043	1FM
46640B	AC 8 JPMMT 2013-2 A2 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		373,047	373,047	377,769	377,323	0	(4,276)	0	(4,276)	0	373,047	0	0	0	2,122	05/25/2043	1FM
46644V	BK 1 JPMMT 2015-4 2A3 3.000		03/25/2016	PAID ON PRINCIPAL		145,234	145,234	144,939	144,940	0	295	0	295	0	145,234	0	0	0	697	06/25/2045	1FM
46644V	BK 1 JPMMT 2015-4 2A3 3.000		12/25/2015	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	40	06/25/2045	1FM
55265K	NU 9 MASTR 2002-8 1A11 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		3,436	3,436	3,472	3,424	0	12	0	12	0	3,436	0	0	0	29	12/25/2017	1FM
55265K	Y2 9 MASTR 2003-11 3A2 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		35,613	35,613	35,012	35,366	0	247	0	247	0	35,613	0	0	0	345	12/25/2018	1FM
55265K	RX 9 MASTR 2003-2 2A10 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		42,391	42,391	42,034	42,241	0	151	0	151	0	42,391	0	0	0	331	03/25/2018	1FM
55265K	P3 7 MASTR 2003-9 1A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		7,713	7,713	7,673	7,682	0	31	0	31	0	7,713	0	0	0	70	10/25/2018	1FM
61758M	AA 5 MSRR 2009-R2 1A1A CMO 6.000		03/26/2016	PAID ON PRINCIPAL		153,265	153,265	154,318	133,347	0	19,917	0	19,917	0	153,265	0	0	0	1,430	04/26/2036	1FM
67389M	AJ 0 OAKS 2015-1 A9 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		428,034	428,034	435,391	434,345	0	(6,311)	0	(6,311)	0	428,034	0	0	0	2,213	05/25/2045	1FM
67400A	AC 6 OAKS 2015-2 A3 3.500		03/25/2016	PAID ON PRINCIPAL		240,136	240,136	240,624	240,600	0	(463)	0	(463)	0	240,136	0	0	0	1,504	10/25/2045	1FM
67400A	AH 5 OAKS 2015-2 A8 3.500		03/25/2016	PAID ON PRINCIPAL		320,181	320,181	324,984	324,751	0	(4,570)	0	(4,570)	0	320,181	0	0	0	2,005	10/25/2045	1FM
69121P	DE 0 OWNIT 2006-2 A2B 5.632		03/25/2016	PAID ON PRINCIPAL		179,252	179,252	151,356	97,295	0	81,958	0	81,958	0	179,252	0	0	0	1,638	01/25/2037	1FM
69337V	AA 8 PHHMC 2007-6 A1 CMO 5.396		03/18/2016	PAID ON PRINCIPAL		214,115	214,115	222,814	213,577	0	538	0	538	0	214,115	0	0	0	2,853	12/18/2037	1FM
73316P	EL 0 POPLR 2005-B M1 901		01/25/2016	PAID ON PRINCIPAL		66,177	66,177	62,310	66,050	0	127	0	127	0	66,177	0	0	0	46	08/25/2035	1FM
74160M	JZ 6 PRIME 2005-4 1A3 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		17,254	17,254	17,206	17,197	0	57	0	57	0	17,254	0	0	0	144	10/25/2020	1FM
74160M	KC 5 PRIME 2005-4 1A6 CMO 5.250		03/25/2016	PAID ON PRINCIPAL		96,296	96,296	96,394	95,965	0	330	0	330	0	96,296	0	0	0	845	10/25/2020	1FM
760985	YV 7 RAMP 2003-RZ4 A7 5.290		03/25/2016	PAID ON PRINCIPAL		15,467	15,467	15,465	15,418	0	49	0	49	0	15,467	0	0	0	139	06/25/2033	1FM
76110W	LL 8 RASC 2001-KS2 A15 7.514		03/25/2016	PAID ON PRINCIPAL		5,599	5,599	5,213	5,192	0	407	0	407	0	5,599	0	0	0	71	06/25/2031	1FM
76110W	MB 9 RASC 2001-KS3 A15 6.980		03/25/2016	PAID ON PRINCIPAL		4,478	4,478	3,970	4,101	0	377	0	377	0	4,478	0	0	0	58	09/25/2031	1FM
75406V	AC 7 RASC 2006-KS5 A3 593		03/25/2016	PAID ON PRINCIPAL		434,663	434,663	304,264	361,200	0	73,462	0	73,462	0	434,663	0	0	0	392	07/25/2036	1FM
45660N	PZ 2 RAST 2003-A5 A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		38,697	38,697	36,746	36,137	0	2,560	0	2,560	0	38,697	0	0	0	367	06/25/2033	1FM
74957V	AJ 8 RFMSI 2006-S6 A9 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		85,521	85,521	76,242	72,586	0	12,936	0	12,936	0	85,521	0	0	0	793	07/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74957V	AJ 8 RFMSI 2006-S6 A9 CMO 6.000		03/25/2016	WRITTEN OFF		0	7,326	6,531	6,218	0	(31)	0	(31)	0	6,187	0	(6,187)	(6,187)	67	07/25/2036	1FM
749581	AR 5 RFMSI 2007-S1 A12 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		238,253	238,253	225,968	193,812	0	44,441	0	44,441	0	238,253	0	0	0	2,669	01/25/2037	1FM
749581	AR 5 RFMSI 2007-S1 A12 CMO 6.000		03/25/2016	WRITTEN OFF		0	44,012	41,743	35,803	0	(126)	0	(126)	0	35,677	0	(35,677)	(35,677)	469	01/25/2037	1FM
76110V	EU 8 RFMS2 2000-HI4 AI7 (AM 8.480		03/25/2016	PAID ON PRINCIPAL		3,809	3,809	4,075	3,793	0	16	0	16	0	3,809	0	0	0	52	09/25/2030	1FM
81744U	AB 0 SEMT 2012-2 A2 3.500		03/25/2016	PAID ON PRINCIPAL		453,590	453,590	465,148	456,798	0	(3,207)	0	(3,207)	0	453,590	0	0	0	2,152	04/25/2042	1FM
81745F	AA 4 SEMT 2012-3 A1 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		312,772	312,772	321,569	314,287	5,784	(7,299)	0	(1,515)	0	312,772	0	0	0	1,721	07/25/2042	1FM
81744V	AA 0 SEMT 2012-4 A1 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		315,220	315,220	329,159	316,944	10,801	(12,524)	0	(1,724)	0	315,220	0	0	0	1,431	09/25/2042	1FM
81745A	AB 3 SEMT 2013-5 A2 CMO (14 3.000		03/25/2016	PAID ON PRINCIPAL		216,507	216,507	214,408	214,375	(0)	2,132	0	2,132	0	216,507	0	0	0	1,328	05/25/2043	1FM
81745B	AB 1 SEMT 2013-6 A2 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		374,288	374,288	380,401	379,234	0	(4,946)	0	(4,946)	0	374,288	0	0	0	1,918	05/25/2043	1FM
81745C	AB 9 SEMT 2013-7 A2 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		342,326	342,326	334,683	335,241	(0)	7,085	0	7,085	0	342,326	0	0	0	1,798	06/25/2043	1FM
81745N	AR 0 SEMT 2014-1 2A5 CMO (1 4.000		03/25/2016	PAID ON PRINCIPAL		575,923	575,923	583,392	580,954	0	(5,031)	0	(5,031)	0	575,923	0	0	0	2,888	04/25/2044	1FM
81745L	AF 0 SEMT 2014-4 A6 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		158,617	158,617	159,683	159,610	0	(993)	0	(993)	0	158,617	0	0	0	845	11/25/2044	1FM
81746L	AA 0 SEMT 2015-3 A1 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		101,112	101,112	101,554	101,509	0	(398)	0	(398)	0	101,112	0	0	0	512	07/25/2045	1FM
81746L	AE 2 SEMT 2015-3 A5 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		134,816	134,816	135,364	135,266	0	(450)	0	(450)	0	134,816	0	0	0	585	07/25/2045	1FM
81746M	AA 8 SEMT 2015-4 A1 3.000		03/25/2016	PAID ON PRINCIPAL		109,966	109,966	111,460	111,433	0	(1,467)	0	(1,467)	0	109,966	0	0	0	561	11/25/2030	1FE
83611M	NF 1 SVHE 2006-2 A4 .703		03/25/2016	PAID ON PRINCIPAL		581,858	581,858	398,573	490,103	0	91,755	0	91,755	0	581,858	0	0	0	687	03/25/2036	1FM
939336	UE 1 WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		12,073	12,073	12,229	12,038	0	35	0	35	0	12,073	0	0	0	104	03/25/2018	1FM
929227	ZC 3 WAMU 2002-AR18 A CMO 2.748		03/25/2016	PAID ON PRINCIPAL		1,522	1,522	1,384	1,393	0	129	0	129	0	1,522	0	0	0	10	01/25/2033	1FM
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.486		03/25/2016	PAID ON PRINCIPAL		1,086	1,086	981	986	0	100	0	100	0	1,086	0	0	0	3	03/25/2033	1FM
92922F	HL 5 WAMU 2003-S12 1A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		69,387	69,387	67,718	68,763	0	624	0	624	0	69,387	0	0	0	568	11/25/2018	1FM
929227	6Y 7 WAMU 2003-S6 2A3 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		16,990	16,990	17,042	16,939	0	52	0	52	0	16,990	0	0	0	131	07/25/2018	1FM
92922F	BK 3 WAMU 2003-S7 A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		11,643	11,643	11,432	11,556	0	87	0	87	0	11,643	0	0	0	79	08/25/2018	1FM
92922F	DE 5 WAMU 2003-S8 A2 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		32,038	32,038	32,239	31,937	0	101	0	101	0	32,038	0	0	0	257	09/25/2018	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.453		03/25/2016	PAID ON PRINCIPAL		20,673	20,673	12,740	8,232	0	12,441	0	12,441	0	20,673	0	0	0	86	10/25/2036	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.453		03/25/2016	WRITTEN OFF		0	1,247	768	497	0	(1)	0	(1)	0	496	0	(496)	(496)	8	10/25/2036	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.443		01/25/2016	RECOVERY OF PAR WRITE-OFF		0	(479)	(295)	(191)	0	1	0	1	0	(190)	0	190	190	0	10/25/2036	1FM
94984A	AS 9 WFMSB 2006-6 1A17 CMO 5.750		03/25/2016	PAID ON PRINCIPAL		671,634	671,634	632,731	588,852	0	82,781	0	82,781	0	671,634	0	0	0	6,886	05/25/2036	1FM
94984A	AS 9 WFMSB 2006-6 1A17 CMO 5.750		03/25/2016	WRITTEN OFF		0	15,608	14,704	13,684	(0)	(71)	0	(71)	0	13,613	0	(13,613)	(13,613)	159	05/25/2036	1FM
94980S	AD 7 WFMSB 2006-9 1A4 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		1,030,356	1,030,356	983,284	935,127	0	95,229	0	95,229	0	1,030,356	0	0	0	10,820	08/25/2036	1FM
94985R	AR 3 WFMSB 2007-4 A16 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		70,962	70,962	65,307	57,454	0	13,508	0	13,508	0	70,962	0	0	0	527	04/25/2037	1FM
94985R	AR 3 WFMSB 2007-4 A16 CMO 5.500		03/25/2016	WRITTEN OFF		0	6,143	5,653	4,974	0	(6)	0	(6)	0	4,968	0	(4,968)	(4,968)	56	04/25/2037	1FM
97652R	AD 9 WIN 2014-3 A4 CMO 3.500		03/20/2016	PAID ON PRINCIPAL		165,865	165,865	166,617	166,559	0	(694)	0	(694)	0	165,865	0	0	0	1,109	11/20/2044	1FM
97653B	AC 5 WIN 2015-A A3 CMO 3.500		03/20/2016	PAID ON PRINCIPAL		211,458	211,458	214,729	214,620	0	(3,163)	0	(3,163)	0	211,458	0	0	0	1,100	06/20/2045	1FM
92977Y	BQ 3 WMLT 2005-B 3A1 CMO 2.800		03/20/2016	PAID ON PRINCIPAL		124,200	124,200	97,497	74,798	0	49,401	0	49,401	0	124,200	0	0	0	378	10/20/2035	1FM
23305X	AA 9 DBUBS 2011-LC2A A1 (14 3.527		03/10/2016	PAID ON PRINCIPAL		62,409	62,409	63,030	62,706	0	(297)	0	(297)	0	62,409	0	0	0	380	07/10/2044	1FM
22237S	AC 1 CPMH 2007-1 A3 (144A) 5.593		03/15/2016	PAID ON PRINCIPAL		95,336	95,336	97,600	95,987	0	(651)	0	(651)	0	95,336	0	0	0	1,090	07/15/2037	5AM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34530G AD 4	FORDO 2013-D A3 670		03/15/2016	PAID ON PRINCIPAL		1,113,011	1,113,011	1,112,142	1,112,295	0	716	0	716	0	1,113,011	0	0	0	1,220	04/15/2018	1FE
34530K AB 9	FORDO 2014-B A3 900		03/15/2016	PAID ON PRINCIPAL		3,143,780	3,143,780	3,143,339	3,143,467	0	313	0	313	0	3,143,780	0	0	0	5,019	10/15/2018	1FE
393505 F5 6	GT 1998-4 A6 6.530		03/01/2016	PAID ON PRINCIPAL		55,248	55,248	56,940	55,248	0	0	0	0	0	55,248	0	0	0	574	04/01/2030	4AM
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2016	PAID ON PRINCIPAL		249,440	249,440	238,765	205,587	0	43,852	0	43,852	0	249,440	0	0	0	2,753	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2016	WRITTEN OFF		0	3,187	3,051	2,627	0	(2)	0	(2)	0	2,625	0	(2,625)	(2,625)	34	07/15/2028	6FE
55292L AC 8	MTBAT 2013-1A A3 (144A) 1.060		03/15/2016	PAID ON PRINCIPAL		3,138,479	3,138,479	3,144,364	3,141,503	0	(3,024)	0	(3,024)	0	3,138,479	0	0	0	5,472	11/15/2017	1FE
654748 AD 4	NAROT 2013-A A4 750		03/15/2016	PAID ON PRINCIPAL		978,775	978,775	977,398	977,774	0	1,000	0	1,000	0	978,775	0	0	0	1,602	07/15/2019	1FE
674135 CP 1	OAK 1997-C B1 7.450		03/15/2016	WRITTEN OFF		0	3,290	1,859	2,600	0	29	0	29	0	2,628	0	(2,628)	(2,628)	61	11/15/2027	6FE
674135 CP 1	OAK 1997-C B1 7.450		02/15/2016	RECOVERY OF PAR WRITE-OFF		0	(8,663)	(4,894)	(6,846)	0	(36)	0	(36)	0	(6,882)	0	6,882	6,882	0	11/15/2027	6FE
92887F AC 5	VFET 2014-1A A3 (144A) 820		03/15/2016	PAID ON PRINCIPAL		314,876	314,876	314,048	314,048	0	829	0	829	0	314,876	0	0	0	215	04/16/2018	1FE
3899999 Total Bonds - Industrial and Miscellaneous						218,644,593	217,799,987	215,705,770	210,845,426	1,686,250	1,880,226	0	3,566,475	0	214,411,902	0	4,232,691	4,232,691	4,292,618	XXX	XXX
8399997 Total Bonds - Part 4						467,458,118	466,297,495	473,712,541	459,290,014	1,686,250	1,889,869	0	3,576,119	0	462,866,133	0	4,591,985	4,591,985	10,033,697	XXX	XXX
8399999 Total Bonds						467,458,118	466,297,495	473,712,541	459,290,014	1,686,250	1,889,869	0	3,576,119	0	462,866,133	0	4,591,985	4,591,985	10,033,697	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
62913F 50 8	NII HOLDINGS INC CL B		03/22/2016	VARIOUS	90,000.180	461,776	XXX	454,501	454,501	0	0	0	0	0	454,501	0	7,275	7,275	0	XXX	L
92847N 10 3	VITAE PHARMACEUTICALS INC		01/05/2016	CITIGROUP GLOBAL MKTS	1,188.000	20,398	XXX	17,404	21,503	(4,099)	0	(4,099)	0	17,404	0	2,993	2,993	0	XXX	L	
L44385 10 9	GLOBANT SA	F	01/05/2016	CITIGROUP GLOBAL MKTS	6,042.000	223,688	XXX	218,648	226,635	(7,988)	0	(7,988)	0	218,648	0	5,040	5,040	0	XXX	L	
N47279 10 9	INTERXION HOLDING NV	F	01/28/2016	CITIGROUP GLOBAL MKTS	53,379.000	1,654,318	XXX	1,445,503	1,609,377	(163,874)	0	(163,874)	0	1,445,503	0	208,815	208,815	0	XXX	L	
9099999 Total Common Stocks - Industrial and Miscellaneous						2,360,180	XXX	2,136,056	2,312,016	(175,960)	0	(175,960)	0	2,136,056	0	224,124	224,124	0	XXX	XXX	
9799997 Total Common Stocks - Part 4						2,360,180	XXX	2,136,056	2,312,016	(175,960)	0	(175,960)	0	2,136,056	0	224,124	224,124	0	XXX	XXX	
9799999 Total Common Stocks						2,360,180	XXX	2,136,056	2,312,016	(175,960)	0	(175,960)	0	2,136,056	0	224,124	224,124	0	XXX	XXX	
9899999 Total Preferred and Common Stocks						2,360,180	XXX	2,136,056	2,312,016	(175,960)	0	(175,960)	0	2,136,056	0	224,124	224,124	0	XXX	XXX	
9999999 Total Bonds, Preferred and Common Stocks						469,818,297	XXX	475,848,597	461,602,030	1,510,290	1,889,869	0	3,400,159	0	465,002,189	0	4,816,108	4,816,108	10,033,697	XXX	XXX

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(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- CREDIT A TREASURY.....	.....	1.....	.....137,088	.....137,088	04/01/2016...
	REPO- DEUTSCHE A TREASURY.....	.....	1.....	.....18,444,198	.....18,444,198	04/01/2016...
	REPO- HSBC A TREASURY.....	.....	1.....	.....18,444,198	.....18,444,198	04/01/2016...
	REPO- ROYAL A TREASURY.....	.....	1.....	.....18,444,198	.....18,444,198	04/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....55,469,682	.....55,469,682	XXX
0599999.	Total - U.S. Government.....			.....55,469,682	.....55,469,682	XXX
6199999.	Total - Issuer Obligations.....			.....55,469,682	.....55,469,682	XXX
6599999.	Subtotal - Bonds.....			.....55,469,682	.....55,469,682	XXX
9999999.	Totals.....			.....55,469,682	.....55,469,682	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....(1,253,016) Book/Adjusted Carrying Value \$.....(1,253,016)
- Average balance for the year: Fair Value \$.....66,672,439 Book/Adjusted Carrying Value \$.....66,672,439
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....55,469,682 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,789,507	.....2,656,869	.....1,689,568	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(2,728,048)	.....(36,453,304)	.....(7,908,084)	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....6,470,427	.....11,499,542	.....4,842,363	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(11,425,732)	.....(11,959,428)	.....(11,605,159)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....941,500	.....1,200,656	.....992,042	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....168,825	.....168,825	.....168,825	XXX
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(69,693)	.....0	.....80,000,000	.....80,000,000	.....80,000,000	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(566,886,221)	.....(556,743,903)	.....(526,549,148)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....14,937	.....13,419	.....(3,652,334)	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....3,925,357	.....4,138,036	.....1,761,292	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(7,972,285)	.....(13,634,084)	.....40,564,257	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(5,459,253)	.....(5,171,631)	.....2,448,476	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....4,572	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....101,224	.....296,898	.....407,255	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....2,972,764	.....1,365,842	.....1,006,592	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....1,077	.....1,077	.....1,077	XXX
Wells Fargo Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....11,529,811	.....11,471,647	.....11,162,077	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(69,693)	.....0	.....(485,529,237)	.....(510,122,668)	.....(403,644,455)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(69,693)	.....0	.....(485,529,237)	.....(510,122,668)	.....(403,644,455)	XXX
0599999. Total Cash.....	XXX	XXX	.....(69,693)	.....0	.....(485,529,237)	.....(510,122,668)	.....(403,644,455)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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	(49)	0	0	59,067
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	1,062	0	0	75,302
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	2,043	0	0	388,151
11. Georgia.....GA	0	0	0	0	6,125	0	0	384,189
12. Hawaii.....HI	0	0	0	0	(16)	0	0	4,415
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	797	0	0	60,093
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	1	0	0	807
21. Maryland.....MD	0	0	0	0	48	0	0	11,638
22. Massachusetts.....MA	0	0	0	0	959	0	0	87,107
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	1,714	0	0	145,266
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	931	0	0	87,386
30. New Hampshire.....NH	0	0	0	0	8	0	0	6,012
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	1,662	0	0	127,956
33. New York.....NY	0	0	0	0	2,156	0	0	1,195,429
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	164	0	0	50,176
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	48	0	0	33,366
39. Pennsylvania.....PA	0	0	60,000	3	25,000	95,000	4	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	109	0	0	32,489
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	1,145	0	0	112,672
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	90	0	0	19,977
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	60,000	3	43,996	95,000	4	2,881,497

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	491	0	0	138,643
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	847	0	0	63,925
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	1,495	0	0	104,831
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	212	0	0	19,919
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	3,046	0	0	327,318

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	(5)	0	0	6,417
2. Alaska.....AK	0	0	0	0	(11)	0	0	9,648
3. Arizona.....AZ	0	0	0	0	34	0	0	9,480
4. Arkansas.....AR	0	0	0	0	14	0	0	34,335
5. California.....CA	0	0	0	0	391	0	0	185,016
6. Colorado.....CO	0	0	0	0	1,351	0	0	178,471
7. Connecticut.....CT	0	0	0	0	6,020	0	0	426,710
8. Delaware.....DE	0	0	0	0	22	0	0	10,273
9. District of Columbia.....DC	0	0	0	0	27	0	0	9,759
10. Florida.....FL	0	0	0	0	260	0	0	49,449
11. Georgia.....GA	0	0	0	0	39,587	0	0	2,482,890
12. Hawaii.....HI	0	0	0	0	(4)	0	0	995
13. Idaho.....ID	0	0	0	0	5	0	0	23,005
14. Illinois.....IL	0	0	0	0	1,521	0	0	289,268
15. Indiana.....IN	0	0	0	0	388	0	0	29,280
16. Iowa.....IA	0	0	0	0	298	0	0	48,820
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	108	0	0	67,592
19. Louisiana.....LA	0	0	0	0	203	0	0	292,866
20. Maine.....ME	0	0	0	0	4	0	0	5,700
21. Maryland.....MD	0	0	0	0	157	0	0	38,097
22. Massachusetts.....MA	0	0	0	0	3,209	0	0	291,621
23. Michigan.....MI	0	0	0	0	396	0	0	295,973
24. Minnesota.....MN	0	0	0	0	1,231	0	0	104,332
25. Mississippi.....MS	0	0	0	0	5	0	0	22,059
26. Missouri.....MO	0	0	0	0	277	0	0	99,964
27. Montana.....MT	0	0	0	0	348	0	0	31,229
28. Nebraska.....NE	0	0	0	0	(1)	0	0	13,930
29. Nevada.....NV	0	0	0	0	226	0	0	21,204
30. New Hampshire.....NH	0	0	0	0	35	0	0	25,139
31. New Jersey.....NJ	0	0	0	0	937	0	0	191,560
32. New Mexico.....NM	0	0	0	0	1,427	0	0	109,881
33. New York.....NY	0	0	0	0	2,490	0	0	1,380,927
34. North Carolina.....NC	0	0	0	0	160	0	0	73,832
35. North Dakota.....ND	0	0	0	0	158	0	0	11,425
36. Ohio.....OH	0	0	0	0	1,069	0	0	327,086
37. Oklahoma.....OK	0	0	0	0	618	0	0	43,065
38. Oregon.....OR	0	0	0	0	49	0	0	34,590
39. Pennsylvania.....PA	0	0	0	0	1,572	0	0	384,416
40. Rhode Island.....RI	0	0	0	0	(238)	0	0	14,751
41. South Carolina.....SC	0	0	0	0	231	0	0	41,536
42. South Dakota.....SD	0	0	0	0	1,074	0	0	67,549
43. Tennessee.....TN	0	0	0	0	269	0	0	132,981
44. Texas.....TX	0	0	0	0	(13,804)	0	0	501,492
45. Utah.....UT	0	0	0	0	149	0	0	44,498
46. Vermont.....VT	0	0	0	0	898	0	0	75,820
47. Virginia.....VA	0	0	0	0	165	0	0	16,243
48. Washington.....WA	0	0	0	0	741	0	0	295,643
49. West Virginia.....WV	0	0	0	0	245	0	0	220,060
50. Wisconsin.....WI	0	0	0	0	343	0	0	76,067
51. Wyoming.....WY	0	0	0	0	(4)	0	0	15,219
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	54,646	0	0	9,162,163

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

**Supp. A to Sch. T - OF
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY 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
.....0	.....0	.....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 [X] No []
- 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 [X] 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: \$.....52,031
- 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