

QUARTERLY STATEMENT
AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
ST. PAUL FIRE AND MARINE
INSURANCE COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

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, Renee Helou Davis, and Wendy Constance Skjerven.

DIRECTORS

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

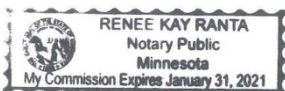
STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

21st day of April, 2016
Renee Kay Ranta, Notary Public
My Commission Expires January 31, 2021



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,958,735,480	0	10,958,735,480	10,488,001,049
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,748,317,614	11,311,495	2,737,006,119	2,674,286,698
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	41,900,000
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	29,285,662	0	29,285,662	29,503,370
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	745,955,515	0	745,955,515	751,666,431
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....25,044,650), cash equivalents (\$.....0) and short-term investments (\$.....621,690,465).....	646,735,115	0	646,735,115	1,086,226,993
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	819,758,127	44,413,807	775,344,320	801,264,475
9. Receivables for securities.....	368,653	0	368,653	419,669
10. Securities lending reinvested collateral assets.....	173,715,394	0	173,715,394	113,034,727
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,124,001,776	55,725,302	16,068,276,473	15,987,433,627
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	103,518,737	0	103,518,737	104,355,424
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	654,205,731	39,513,022	614,692,709	645,272,037
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,829,432 earned but unbilled premiums).....	1,169,813,817	5,781,202	1,164,032,614	1,063,079,407
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	21,386,712	1,966,762	19,419,950	19,832,974
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	61,466,405	0	61,466,405	72,017,484
16.2 Funds held by or deposited with reinsured companies.....	7,661,959	0	7,661,959	8,155,576
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	450,954,205	142,053,642	308,900,563	309,853,835
19. Guaranty funds receivable or on deposit.....	(156,140)	0	(156,140)	(21,086)
20. Electronic data processing equipment and software.....	225	0	225	263
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,293,627	4,293,627	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.....	98,100,361	3,738,454	94,361,907	87,617,094
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,695,247,414	253,072,012	18,442,175,402	18,297,596,634
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,695,247,414	253,072,012	18,442,175,402	18,297,596,634

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. COLI supplemental benefits trust.....	19,595,901	0	19,595,901	20,309,261
2502. Real estate operating fund.....	20,165,638	938,916	19,226,722	18,731,400
2503. Amounts receivable under high deductible policies.....	21,090,928	2,328,022	18,762,906	18,194,841
2598. Summary of remaining write-ins for Line 25 from overflow page.....	37,247,893	471,516	36,776,378	30,381,592
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	98,100,361	3,738,454	94,361,907	87,617,094

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....589,848,772).....	7,523,523,202	7,422,324,562
2. Reinsurance payable on paid losses and loss adjustment expenses.....	270,337,693	288,297,531
3. Loss adjustment expenses.....	1,737,420,793	1,742,046,642
4. Commissions payable, contingent commissions and other similar charges.....	81,415,277	159,324,402
5. Other expenses (excluding taxes, licenses and fees).....	108,561,579	161,306,934
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	85,670,772	86,454,234
7.1 Current federal and foreign income taxes (including \$....(47,239,021) on realized capital gains (losses)).....	44,969,752	41,488,305
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 \$....205,592,641 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).....	2,450,073,426	2,387,044,917
10. Advance premium.....	0	16,856
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,424,483	11,934,303
12. Ceded reinsurance premiums payable (net of ceding commissions).....	86,616,228	62,240,340
13. Funds held by company under reinsurance treaties.....	301,283	395,031
14. Amounts withheld or retained by company for account of others.....	32,362,008	28,602,229
15. Remittances and items not allocated.....	19,083,478	15,578,051
16. Provision for reinsurance (including \$....491,665 certified).....	12,508,723	12,508,723
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	78,863,377	94,478,176
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	25,023,092	47,668,602
20. Derivatives.....	0	0
21. Payable for securities.....	86,952,702	11,186,850
22. Payable for securities lending.....	173,715,394	113,034,727
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.....	47,566,990	48,392,739
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,877,390,252	12,734,324,153
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,877,390,252	12,734,324,153
29. Aggregate write-ins for special surplus funds.....	18,694,506	18,969,506
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,287,708,111	2,285,920,443
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,564,785,149	5,563,272,481
38. Totals (Page 2, Line 28, Col. 3).....	18,442,175,402	18,297,596,634

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	21,995,248	23,101,705
2503. Retroactive reinsurance reserve assumed.....	302,398	302,877
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(17,850,656)	(18,131,843)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	47,566,990	48,392,739
2901. Special surplus from retroactive reinsurance.....	17,694,506	17,969,506
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	18,694,506	18,969,506
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 \$.... 121,448,821).....	124,305,427	175,780,220	639,720,409
1.2 Assumed..... (written \$.... 1,350,583,426).....	1,290,768,795	1,254,456,166	5,102,970,002
1.3 Ceded..... (written \$.... 95,718,198).....	102,944,675	154,733,392	556,458,383
1.4 Net..... (written \$.... 1,376,314,049).....	1,312,129,547	1,275,502,995	5,186,232,028
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 724,464,219):			
2.1 Direct.....	61,794,183	58,673,940	164,857,905
2.2 Assumed.....	692,756,059	623,513,354	2,370,855,793
2.3 Ceded.....	48,270,340	50,248,029	95,017,670
2.4 Net.....	706,279,902	631,939,264	2,440,696,028
3. Loss adjustment expenses incurred.....	143,391,899	124,119,628	607,329,839
4. Other underwriting expenses incurred.....	404,690,108	391,764,304	1,597,733,756
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,254,361,909	1,147,823,196	4,645,759,623
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	57,767,637	127,679,799	540,472,404
INVESTMENT INCOME			
9. Net investment income earned.....	126,008,371	131,463,605	639,569,988
10. Net realized capital gains (losses) less capital gains tax of \$.... 1,599,159.....	1,689,331	7,258,871	305,247,667
11. Net investment gain (loss) (Lines 9 + 10).....	127,697,702	138,722,476	944,817,655
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 662,656 amount charged off \$.... 2,890,553).....	(2,227,897)	(2,494,232)	(10,183,698)
13. Finance and service charges not included in premiums.....	4,627,479	4,742,853	18,533,044
14. Aggregate write-ins for miscellaneous income.....	(185,179)	1,470,048	57,340
15. Total other income (Lines 12 through 14).....	2,214,403	3,718,669	8,406,687
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	187,679,742	270,120,944	1,493,696,746
17. Dividends to policyholders.....	2,342,078	1,843,773	8,523,590
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).....	185,337,664	268,277,171	1,485,173,156
19. Federal and foreign income taxes incurred.....	47,021,343	54,817,496	298,412,018
20. Net income (Line 18 minus Line 19) (to Line 22).....	138,316,321	213,459,675	1,186,761,138
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,563,272,481	5,994,070,231	5,994,070,231
22. Net income (from Line 20).....	138,316,321	213,459,675	1,186,761,138
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 \$.... (2,397,328).....	65,272,694	49,913,290	(255,675,706)
25. Change in net unrealized foreign exchange capital gain (loss).....	16,268,160	(33,998,389)	(41,719,732)
26. Change in net deferred income tax.....	(7,105,803)	(22,727,893)	5,392,589
27. Change in nonadmitted assets.....	5,761,296	(2,065,776)	(79,291,713)
28. Change in provision for reinsurance.....	0	0	17,735,675
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.....	(217,000,000)	(230,000,000)	(1,264,000,000)
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).....	1,512,668	(25,419,094)	(430,797,751)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,564,785,149	5,968,651,138	5,563,272,481

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.....	463,228	1,538,268	716,449
1402. Other assets tri-party/tax credit bond income.....	17,385	20,872	98,368
1403. Retroactive reinsurance gain/loss.....	(2,247)	(159,878)	(972,787)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(663,546)	70,786	215,311
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(185,179)	1,470,048	57,340
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

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.....	1,331,360,784	1,286,594,013	5,191,986,687
2. Net investment income.....	143,780,966	158,007,424	703,707,955
3. Miscellaneous income.....	2,214,403	3,718,669	8,406,687
4. Total (Lines 1 through 3).....	1,477,356,153	1,448,320,106	5,904,101,328
5. Benefit and loss related payments.....	611,996,404	602,856,592	2,481,735,330
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.....	681,067,343	807,905,677	2,314,843,905
8. Dividends paid to policyholders.....	1,851,898	1,741,943	8,118,488
9. Federal and foreign income taxes paid (recovered) net of \$.....(1,891,241) tax on capital gains (losses).....	45,139,055	42,748,384	296,677,081
10. Total (Lines 5 through 9).....	1,340,054,699	1,455,252,596	5,101,374,805
11. Net cash from operations (Line 4 minus Line 10).....	137,301,454	(6,932,489)	802,726,523
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	312,350,109	816,203,768	2,459,930,304
12.2 Stocks.....	7,675,024	14,347,306	1,307,248,145
12.3 Mortgage loans.....	53,647,871	0	0
12.4 Real estate.....	4,096,923	6,881,841	69,098,240
12.5 Other invested assets.....	45,042,963	25,247,748	110,878,879
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(217,929)	(43,837)	(71,356)
12.7 Miscellaneous proceeds.....	75,816,868	77,598,680	14,342,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	498,411,829	940,235,505	3,961,426,728
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	792,298,007	765,789,159	2,592,060,849
13.2 Stocks.....	9,760,031	15,306,442	42,784,326
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	3,062,322	4,169,282	116,450,098
13.5 Other invested assets.....	31,490,884	26,722,624	106,677,096
13.6 Miscellaneous applications.....	60,680,667	0	37,172,545
13.7 Total investments acquired (Lines 13.1 to 13.6).....	897,291,911	811,987,507	2,895,144,914
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(398,880,082)	128,247,998	1,066,281,814
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.....	217,000,000	230,000,000	1,264,000,000
16.6 Other cash provided (applied).....	39,086,750	(49,030,135)	(40,381,038)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(177,913,250)	(279,030,135)	(1,304,381,038)
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).....	(439,491,878)	(157,714,626)	564,627,299
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,086,226,993	521,599,694	521,599,694
19.2 End of period (Line 18 plus Line 19.1).....	646,735,115	363,885,068	1,086,226,993
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	4,297,750	0	21,236,768
20.0002 Exchange of stock.....	727,320	9,190,479	23,021,690
20.0003 Interest payment received in securities.....	512,645	380,381	1,483,527
20.0004 Bonds exchanged for stock.....	0	0	281,007
20.0005 Stock distributions from limited partnerships.....	0	0	278,479

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2016</u>	<u>December 31, 2015</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 138,316,321	\$ 1,186,761,138
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>\$ 138,316,321</u>	<u>\$ 1,186,761,138</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,564,785,149	\$ 5,563,272,481
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 5,564,785,149</u>	<u>\$ 5,563,272,481</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

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

On January 1, 2016, St. Paul Fire and Casualty Insurance Company (Fire and Casualty), a Wisconsin domiciled insurance entity was merged with and into the Company. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the statutory merger method was utilized in merging the two entities, of which the Company was the surviving entity. The Company cancelled and retired all of the issued and outstanding common stock of Fire and Casualty.

Details of the results of operations for the previously separate entities for the year ending December 31, 2015 were as follows:

	<u>The Company</u>	<u>Fire and Casualty</u>
Net underwriting gain	\$ 540,472,405	\$ -
Net investment gain	944,621,350	596,305
Other income	8,406,747	(61)
Dividends to policyholders	8,523,590	-
Net income after capital gains tax and before all other federal and foreign income taxes	1,484,976,912	596,244
Federal and foreign income taxes incurred	298,369,269	42,749
Net income	<u>\$ 1,186,607,643</u>	<u>\$ 553,495</u>

No adjustments were made to the Company's policyholders' surplus as a result of the merger.

C. Impairment Loss:

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.
- (3) Not applicable.
- (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	\$	129,748
	2. 12 Months or Longer	\$	342,568
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	63,819,375
	2. 12 Months or Longer	\$	45,437,235

- (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.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 \$152 million and extraordinary dividends of \$65 million for a total of \$217 million, to its parent company, The Travelers Companies, 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.

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.

NOTES TO FINANCIAL STATEMENTS**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	\$ -	\$ 187,131,805	\$ 3,668,000	\$ 190,799,805
Common stock				
Industrial and miscellaneous	347,456,493	-	2,270,363	349,726,856
Total securities at fair value	\$ 347,456,493	\$ 187,131,805	\$ 5,938,363	\$ 540,526,661

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

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

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

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	\$ -	\$ 3,668,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,668,000
Common stock	2,270,363	-	-	-	-	-	-	-	-	2,270,363
Total	\$ 2,270,363	\$ 3,668,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 5,938,363

Due to market fluctuations during the quarter, securities previously held at cost changed to being held at fair value. These securities were deemed Level 3 securities, resulting in a transfer into Level 3.

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

The Company 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	\$ 621,691,869	\$ 621,690,465	\$ 152,204,170	\$ 469,487,699	\$ -	\$ -
Long term bonds	11,412,240,982	10,958,735,480	584,148,766	10,822,265,651	5,826,565	-
Preferred stock	1,713,800	1,195,000	1,713,800	-	-	-
Common stock	349,726,856	349,726,856	347,456,493	-	2,270,363	-

(At December 31, 2015)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Cash equivalents	\$ 3,098,324	\$ 3,098,324	\$ -	\$ 3,098,324	\$ -	\$ -
Short term bonds	1,052,028,033	1,052,027,970	365,399,335	686,628,698	-	-
Long term bonds	10,786,343,162	10,488,001,048	597,029,860	10,158,595,607	30,717,695	-
Preferred stock	1,741,800	1,195,000	1,741,800	-	-	-
Common stock	348,441,978	348,441,978	346,171,615	-	2,270,363	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 \$24,165,000, 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.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

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
St. Paul Fire and Casualty Insurance Company	40967	WI

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?
Insurance Department of Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A

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: \$ 18,004,380
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	2,353,281,162	2,398,590,758
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	50,105,990	51,564,774
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,403,387,152	\$ 2,450,155,532
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: \$ 173,715,394
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 173,715,394
- 16.3 Total payable for securities lending reported on the liability page: \$ 173,715,394

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
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

- 17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	320 Bay Street Toronto, ON M5H 4A6	Custodial account for Canadian Branch
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [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	CBRE Clarion Securities	201 King of Prussia Road Suite 600 Radnor, PA 19087

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC 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	38,227,667	38,227,667	0	0	219,392	219,392
Total	XXX	XXX	0	0	38,227,667	38,227,667	0	0	219,392	219,392

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3190005.....	AMERICAN INT'L REINSURANCE COMPANY LTD.....	BMU.....	UNAUTHORIZED.	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	123,587	445,567	2,142,871	1,816,639	40,407,142	51,103,639
2. Alaska.....AK.....L.....	AK	L	36,486	303,479	49,996	227,151	6,241,382	6,884,058
3. Arizona.....AZ.....L.....	AZ	L	36,349	453,140	341,676	243,977	31,246,928	34,814,890
4. Arkansas.....AR.....L.....	AR	L	511,749	264,222	84,874	722,233	14,067,353	12,749,788
5. California.....CA.....L.....	CA	L	7,927,255	9,837,015	8,652,896	28,234,688	210,381,893	228,169,802
6. Colorado.....CO.....L.....	CO	L	2,553,512	3,907,338	2,074,938	1,400,808	56,551,622	60,714,680
7. Connecticut.....CT.....L.....	CT	L	98,506	519,599	2,039,421	258,665	34,418,044	39,435,987
8. Delaware.....DE.....L.....	DE	L	239,015	235,983	87,690	87,105	5,814,505	6,100,635
9. District of Columbia.....DC.....L.....	DC	L	47,464	136,252	160,134	268,405	9,285,618	12,108,168
10. Florida.....FL.....L.....	FL	L	5,222,618	8,569,778	1,047,104	3,163,940	75,346,575	80,635,771
11. Georgia.....GA.....L.....	GA	L	399,468	708,586	738,463	3,363,000	43,963,322	50,375,256
12. Hawaii.....HI.....L.....	HI	L	2,309	126,254	1,004,901	149,144	4,211,266	5,116,007
13. Idaho.....ID.....L.....	ID	L	15,071	101,758	371	76,457	2,300,465	2,655,904
14. Illinois.....IL.....L.....	IL	L	700,757	1,563,383	8,265,990	1,613,062	129,849,730	154,545,437
15. Indiana.....IN.....L.....	IN	L	176,311	932,358	1,099,082	348,026	23,984,144	24,505,471
16. Iowa.....IA.....L.....	IA	L	26,463	448,620	266,549	275,363	30,592,722	25,676,945
17. Kansas.....KS.....L.....	KS	L	2,339,255	3,061,915	778,469	689,200	29,396,808	35,430,148
18. Kentucky.....KY.....L.....	KY	L	495,934	690,896	127,858	158,629	16,879,747	20,605,459
19. Louisiana.....LA.....L.....	LA	L	4,032,270	4,872,393	3,483,365	2,070,054	60,079,021	62,073,968
20. Maine.....ME.....L.....	ME	L	3,088	42,029	424,658	7,520	2,728,432	3,698,434
21. Maryland.....MD.....L.....	MD	L	111,448	416,389	546,161	574,966	41,933,783	45,571,199
22. Massachusetts.....MA.....L.....	MA	L	166,213	661,867	17,554,188	635,309	63,467,869	98,164,866
23. Michigan.....MI.....L.....	MI	L	733,396	1,277,277	458,971	2,347,304	47,644,593	68,264,604
24. Minnesota.....MN.....L.....	MN	L	309,599	530,399	754,005	780,413	70,651,012	77,639,567
25. Mississippi.....MS.....L.....	MS	L	913,637	1,129,011	184,823	1,868,955	17,043,707	34,312,374
26. Missouri.....MO.....L.....	MO	L	175,522	357,029	(57,129)	685,458	39,458,554	50,874,121
27. Montana.....MT.....L.....	MT	L	628,162	1,045,573	1,156,711	496,839	7,212,354	8,859,277
28. Nebraska.....NE.....L.....	NE	L	93,673	218,195	529,775	85,983	15,949,356	18,548,198
29. Nevada.....NV.....L.....	NV	L	90,502	222,109	927,752	445,136	18,395,127	21,916,947
30. New Hampshire.....NH.....L.....	NH	L	226,826	286,304	380,134	(8,251)	10,586,115	11,679,634
31. New Jersey.....NJ.....L.....	NJ	L	380,340	1,161,885	18,746	4,328,538	61,129,394	99,663,977
32. New Mexico.....NM.....L.....	NM	L	6,219,155	8,979,467	2,807,224	3,475,234	38,359,657	44,650,594
33. New York.....NY.....L.....	NY	L	11,294,613	11,075,849	5,389,736	25,975,513	222,758,948	254,233,411
34. North Carolina.....NC.....L.....	NC	L	100,002	326,631	1,065,231	99,237	24,123,610	30,674,990
35. North Dakota.....ND.....L.....	ND	L	4,821,964	5,257,372	4,013,232	835,340	18,104,105	23,194,771
36. Ohio.....OH.....L.....	OH	L	1,216,764	2,265,053	1,771,028	6,564,377	38,239,955	48,134,427
37. Oklahoma.....OK.....L.....	OK	L	3,341,325	3,176,835	10,741,170	1,249,517	36,500,018	37,900,918
38. Oregon.....OR.....L.....	OR	L	268,814	445,998	78,178	241,239	9,244,694	10,881,944
39. Pennsylvania.....PA.....L.....	PA	L	3,632,307	5,423,489	5,350,797	2,337,116	106,677,379	106,672,748
40. Rhode Island.....RI.....L.....	RI	L	17,254	181,817	13,508	9,149	30,716,518	16,363,845
41. South Carolina.....SC.....L.....	SC	L	26,409	201,257	109,357	264,292	14,160,831	17,643,896
42. South Dakota.....SD.....L.....	SD	L	30,299	235,252	258,780	109,182	10,038,264	11,025,857
43. Tennessee.....TN.....L.....	TN	L	299,420	483,128	142,259	189,312	33,875,651	38,328,135
44. Texas.....TX.....L.....	TX	L	26,641,263	33,454,137	18,080,231	17,172,028	300,938,716	322,776,574
45. Utah.....UT.....L.....	UT	L	549,081	746,632	646,681	1,199,820	13,170,276	15,298,102
46. Vermont.....VT.....L.....	VT	L	1,696	88,863	831,551	13,133	4,006,555	4,706,030
47. Virginia.....VA.....L.....	VA	L	1,208,394	1,493,544	193,250	1,036,552	33,525,952	37,140,223
48. Washington.....WA.....L.....	WA	L	95,302	622,636	3,271,574	1,419,596	28,754,129	33,080,004
49. West Virginia.....WV.....L.....	WV	L	2,069,495	2,507,282	2,962,699	501,281	19,232,015	19,664,685
50. Wisconsin.....WI.....L.....	WI	L	120,913	817,751	980,174	10,310,427	64,757,473	76,483,582
51. Wyoming.....WY.....L.....	WY	L	3,266,269	4,582,501	2,653,483	2,985,205	21,777,077	23,000,611
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	1,480	1,450	0	0	6,456	7,618
54. Puerto Rico.....PR.....L.....	PR	L	13,837	1,165	130,732	0	1,573,389	286,371
55. US Virgin Islands.....VI.....L.....	VI	L	36,389	31,305	0	48,402	257,577	393,172
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....L.....	CAN	L	27,254,466	25,595,016	24,119,989	21,499,144	238,811,183	269,264,136
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	105,122	464,559	143,123	1,855,546	14,404,324	17,389,852
59. Totals.....(a).....54.....	(a).....54		121,448,821	152,985,592	141,079,429	156,805,361	2,545,233,332	2,912,091,704

DETAILS OF WRITE-INS

58001. CYM Cayman Islands.....XXX.....	XXX	78,929	62,436	0	0	0	647
58002. BMU Bermuda.....XXX.....	XXX	50,130	63,229	0	19,278	19,600	3,752,903
58003. CHE Switzerland.....XXX.....	XXX	16,213	213	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	(40,150)	338,681	143,123	1,836,268	14,384,724	13,636,302
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	105,122	464,559	143,123	1,855,546	14,404,324	17,389,852

(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.....	UDP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company..	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	DS.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879..	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc..	WI.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386..	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000..	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	United States Fidelity and Guaranty Company...	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1852190..				BMR Sports Properties, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company...	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				Promenade Partners, LLC.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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	DS	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	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Tum Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Tum LLC	MN	DS	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	DS	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	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Tum Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Tum Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1560270				The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	DS	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprigrange 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.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	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.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623..	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666..	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682..	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674..	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000..	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850..	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.5

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	10,274,008	5,048,949	49.1	48.8
2. Allied lines.....	2,608,919	1,363,613	52.3	13.2
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	364,444	(287,687)	(78.9)	(130.7)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,903,291	3,164,000	109.0	29.7
9. Inland marine.....	6,487,932	2,569,649	39.6	(17.8)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	26,514	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	335	0.0	0.0
12. Earthquake.....	133,554	52,610	39.4	43.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	1,173	300	25.6	(36.3)
16. Workers' compensation.....	(26,182)	35,654	(136.2)	443.5
17.1. Other liability-occurrence.....	54,516,834	30,797,690	56.5	28.4
17.2. Other liability-claims made.....	7,327,932	4,197,525	57.3	(56.9)
17.3. Excess workers' compensation.....	0	(195,195)	0.0	0.0
18.1. Products liability-occurrence.....	9,159,181	4,210,357	46.0	80.0
18.2. Products liability-claims made.....	219,716	1,187,042	540.3	115.7
19.1. 19.2 Private passenger auto liability.....	0	1	0.0	0.0
19.3. 19.4 Commercial auto liability.....	21,241,729	10,178,909	47.9	61.5
21. Auto physical damage.....	6,300,552	1,792,019	28.4	75.2
22. Aircraft (all perils).....	0	3,417	0.0	0.0
23. Fidelity.....	1,354,850	991,110	73.2	65.0
24. Surety.....	312,736	(3,901,723)	(1,247.6)	(427.1)
26. Burglary and theft.....	58,977	22,197	37.6	24.6
27. Boiler and machinery.....	429,804	169,367	39.4	44.6
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	635,976	367,531	57.8	54.3
35. Totals.....	124,305,427	61,794,183	49.7	33.4

DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	635,976	367,531	57.8	54.3
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).....	635,976	367,531	57.8	54.3

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	10,042,573	10,042,573	11,834,153
2. Allied lines.....	2,853,197	2,853,197	3,004,454
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	374,313	374,313	527,945
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,989,361	1,989,361	4,616,941
9. Inland marine.....	6,591,232	6,591,232	7,813,120
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.....	99,929	99,929	97,127
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	7,083
16. Workers' compensation.....	(29,182)	(29,182)	267,415
17.1. Other liability-occurrence.....	53,262,186	53,262,186	75,326,257
17.2. Other liability-claims made.....	6,802,299	6,802,299	6,413,212
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	8,963,000	8,963,000	11,820,571
18.2. Products liability-claims made.....	97,966	97,966	472,896
19.1. 19.2 Private passenger auto liability.....	0	0	0
19.3. 19.4 Commercial auto liability.....	21,844,203	21,844,203	22,081,848
21. Auto physical damage.....	6,427,980	6,427,980	6,454,833
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	1,180,401	1,180,401	1,273,540
24. Surety.....	333,345	333,345	278,078
26. Burglary and theft.....	34,088	34,088	36,643
27. Boiler and machinery.....	463,840	463,840	402,385
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.....	118,090	118,090	257,089
35. Totals.....	121,448,821	121,448,821	152,985,592

DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	118,090	118,090	257,089
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).....	118,090	118,090	257,089

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.....	2,761,513	3,207,495	5,969,008	204,474	13,563	218,038	2,627,325	17,425	3,072,324	5,717,075	70,286	(104,182)	(33,896)
2. 2014.....	503,950	762,683	1,266,633	84,658	4,671	89,330	471,925	6,049	690,934	1,168,908	52,634	(61,029)	(8,395)
3. Subtotals 2014 + Prior.....	3,265,463	3,970,178	7,235,641	289,133	18,234	307,367	3,099,251	23,473	3,763,259	6,885,982	122,920	(165,212)	(42,292)
4. 2015.....	650,589	1,278,141	1,928,730	224,290	43,488	267,778	587,577	28,666	1,062,835	1,679,078	161,278	(143,151)	18,127
5. Subtotals 2015 + Prior.....	3,916,052	5,248,319	9,164,371	513,423	61,722	575,145	3,686,827	52,140	4,826,094	8,565,061	284,198	(308,363)	(24,165)
6. 2016.....	XXX	XXX	XXX	XXX	177,954	177,954	XXX	151,676	544,207	695,883	XXX	XXX	XXX
7. Totals.....	3,916,052	5,248,319	9,164,371	513,423	239,676	753,099	3,686,827	203,816	5,370,301	9,260,944	284,198	(308,363)	(24,165)
8. Prior Year-End's Surplus As Regards Policyholders.....	5,563,272										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. ....7.3 %	2. ....(5.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.4)%

P14

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.....	18,540,016	0	18,540,016	17,172,692
2505. State surcharges receivable.....	12,293,081	0	12,293,081	11,225,988
2506. Assumed reinsurance receivable and payable.....	2,840,367	0	2,840,367	(68,701)
2507. Other assets.....	2,454,462	0	2,454,462	1,590,188
2508. Other assets tri-party/tax credit bonds.....	777,540	0	777,540	805,920
2509. Ceded deposit asset.....	198,822	0	198,822	166,326
2510. Other assets nonadmitted.....	471,516	471,516	0	0
2511. Suspense, undistributed payments.....	(327,910)	0	(327,910)	(510,821)
2597. Summary of remaining write-ins for Line 25.....	37,247,893	471,516	36,776,378	30,381,592

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	299,372	299,372
2505. Federal excise tax-reins contracts.....	975	975
2506. Retroactive reinsurance reserve ceded.....	(18,151,003)	(18,432,190)
2597. Summary of remaining write-ins for Line 25.....	(17,850,656)	(18,131,843)

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.....	(30,517)	(145,061)	(273,712)
1405. Change in COLI cash values.....	(633,029)	215,847	489,023
1497. Summary of remaining write-ins for Line 14.....	(663,546)	70,786	215,311

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. HKG Hong Kong, Special Adminis.....	XXX	11,182	1,266	0	5,820	0	0
58005. ARG Argentina.....	XXX	4,089	(27)	0	275,000	0	0
58006. CHN China.....	XXX	1,925	(3,402)	0	0	98,992	190,004
58007. SGP Singapore.....	XXX	1,755	15,509	0	2,667	156,487	474,457
58008. AUS Australia.....	XXX	1,706	(20,393)	0	492,973	66,728	543,238
58009. DEU Germany.....	XXX	1,600	2,332	0	0	0	0
58010. CZE Czech Republic.....	XXX	539	0	0	0	0	0
58011. IRL Ireland.....	XXX	200	1,189	0	0	87,032	87,032
58012. GBR United Kingdom.....	XXX	114	1,411	41,094	131,020	1,332,644	2,084,138
58013. FRA France.....	XXX	56	639	0	(3,545)	215,000	219,750
58014. CHL Chile.....	XXX	55	28	0	0	396,000	396,000
58015. BRA Brazil.....	XXX	0	247	0	0	395,000	395,000
58016. HUN Hungary.....	XXX	0	0	22,336	0	127,664	50,000
58017. BRB Barbados.....	XXX	0	0	0	0	52,255	150,000
58018. JAM Jamaica.....	XXX	0	0	0	0	38,641	43,641
58019. DNK Denmark.....	XXX	0	2,300	0	30,000	11,664	0
58020. NER Niger.....	XXX	0	0	0	0	0	0
58021. MEX Mexico.....	XXX	0	4,340	0	(2,000)	0	0
58022. JPN Japan.....	XXX	0	4,832	0	0	0	0
58023. NLD Netherlands.....	XXX	0	3,200	0	0	0	0
58024. TWN Taiwan, Republic of China..	XXX	0	978	0	0	0	0
58025. KOR Korea, Republic of.....	XXX	0	535	0	0	0	0
58026. BGR Bulgaria.....	XXX	0	373	0	0	0	0
58027. MOZ Mozambique.....	XXX	0	224	0	0	0	0
58028. RUS Russian Federation.....	XXX	0	67	0	0	0	0
58029. TUN Tunisia.....	XXX	0	0	0	0	0	63,000
58030. IND India.....	XXX	0	0	0	0	0	35,266
58031. TTO Trinidad and Tobago.....	XXX	0	(27)	0	3,923	0	0
58032. ECU Ecuador.....	XXX	0	(27)	0	0	0	0
58033. TCA Turks and Caicos Islands	XXX	0	(27)	0	0	0	0
58034. VEN Venezuela (Bolivarian Reput	XXX	0	(27)	0	0	0	0
58035. PER Peru.....	XXX	0	(53)	0	0	0	0
58036. DOM Dominican Republic.....	XXX	0	(60)	0	0	0	0
58037. PAN Panama.....	XXX	0	(63)	0	0	0	0
58038. COL Colombia.....	XXX	0	(120)	0	0	0	0
58039. AFG Afghanistan.....	XXX	(7,425)	0	0	29,630	52,500	52,500
58040. Other Alien Combined.....	XXX	(55,945)	323,437	79,693	870,780	11,354,117	8,852,276
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(40,150)	338,681	143,123	1,836,268	14,384,724	13,636,302

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	781,169,801	764,278,518
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	99,960,591
2.2 Additional investment made after acquisition.....	3,062,322	16,489,507
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	2,918,229	3,112,213
5. Deduct amounts received on disposals.....	4,096,923	69,098,240
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other-than-temporary impairment recognized.....	.0	1,620,870
8. Deduct current year's depreciation.....	7,812,251	31,951,918
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	775,241,177	781,169,801
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	775,241,177	781,169,801

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	41,900,000	41,900,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	11,747,871	.0
7. Deduct amounts received on disposals.....	53,647,871	.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	41,900,000
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	.0	41,900,000
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	.0	41,900,000

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	844,428,476	877,496,524
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,469,017	4,120,982
2.2 Additional investment made after acquisition.....	30,021,867	102,556,114
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	4,111
5. Unrealized valuation increase (decrease).....	(11,658,891)	(13,778,927)
6. Total gain (loss) on disposals.....	(51,683)	103,197
7. Deduct amounts received on disposals.....	45,042,963	111,157,358
8. Deduct amortization of premium and depreciation.....	.0	16,761
9. Total foreign exchange change in book/adjusted carrying value.....	683,805	(2,480,121)
10. Deduct current year's other-than-temporary impairment recognized.....	91,500	12,419,286
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	819,758,127	844,428,476
12. Deduct total nonadmitted amounts.....	44,413,807	43,164,000
13. Statement value at end of current period (Line 11 minus Line 12).....	775,344,320	801,264,475

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.....	13,174,782,508	14,327,597,222
2. Cost of bonds and stocks acquired.....	807,595,753	2,681,146,645
3. Accrual of discount.....	1,972,802	8,051,043
4. Unrealized valuation increase (decrease).....	74,546,681	(300,775,985)
5. Total gain (loss) on disposals.....	2,400,818	377,823,371
6. Deduct consideration for bonds and stocks disposed of.....	325,050,203	3,811,717,913
7. Deduct amortization of premium.....	14,561,366	58,288,331
8. Total foreign exchange change in book/adjusted carrying value.....	(37,999)	(17,996,465)
9. Deduct current year's other-than-temporary impairment recognized.....	13,400,900	31,057,079
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,708,248,094	13,174,782,508
11. Deduct total nonadmitted amounts.....	11,311,495	11,299,762
12. Statement value at end of current period (Line 10 minus Line 11).....	13,696,936,599	13,163,482,747

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).....	9,720,825,700	1,427,789,371	1,446,193,537	(46,833,628)	9,655,587,907			9,720,825,700
2. NAIC 2 (a).....	1,392,955,186	68,121,028	35,911,195	(10,677,575)	1,414,487,442			1,392,955,186
3. NAIC 3 (a).....	290,098,033	38,237,341	18,134,438	12,044,657	322,245,593			290,098,033
4. NAIC 4 (a).....	119,932,962	22,529,563	5,010,080	12,878,790	150,331,235			119,932,962
5. NAIC 5 (a).....	14,486,306	0	139,479	10,197,162	24,543,988			14,486,306
6. NAIC 6 (a).....	4,829,156	0	231,947	8,632,570	13,229,779			4,829,156
7. Total Bonds.....	11,543,127,343	1,556,677,303	1,505,620,676	(13,758,024)	11,580,425,945	0	0	11,543,127,343
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	0	0	0	0	0			0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000			1,195,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock.....	11,544,322,343	1,556,677,303	1,505,620,676	(13,758,024)	11,581,620,945	0	0	11,544,322,343

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.....	.....621,690,465	.....XXX.....	.....621,690,759	.....311,477	.....400

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.....	.....1,052,027,971	.....469,336,101
2. Cost of short-term investments acquired.....	.....752,872,053	.....4,776,341,368
3. Accrual of discount.....	.....0	.....27,414
4. Unrealized valuation increase (decrease).....	.....0	.....(1,410)
5. Total gain (loss) on disposals.....	.....0	.....2,462
6. Deduct consideration received on disposals.....	.....1,183,206,846	.....4,193,662,753
7. Deduct amortization of premium.....	.....2,711	.....15,211
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).....	.....621,690,465	.....1,052,027,971
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....621,690,465	.....1,052,027,971

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,098,324	21,098,703
2. Cost of cash equivalents acquired.....	6,696,848	388,638,539
3. Accrual of discount.....	34,158	344,820
4. Unrealized valuation increase (decrease).....	(12,424)	(39,756)
5. Total gain (loss) on disposals.....	(32)	(500)
6. Deduct consideration received on disposals.....	9,816,874	406,943,482
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	3,098,324
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	3,098,324

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								
Office building located at .....					.....0	.....0	.....0	.....0
385 Washington Street.....	Saint Paul.....	MN..	12/30/1983....	Various.....	.....0	.....0	.....0	.....86,450
.....					.....0	.....0	.....0	.....0
Other real estate prooperties:.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties:.....					.....0	.....0	.....0	.....0
21 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.....0	.....0	.....0	.....8,884
.....					.....0	.....0	.....0	.....0
36 warehouses and land located at .....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.....0	.....0	.....0	.....591,353
.....					.....0	.....0	.....0	.....0
6 warehouses and land located at.....					.....0	.....0	.....0	.....0
Hawthome Business Center.....	Los Angeles	CA..	12/31/1990....	Various.....	.....0	.....0	.....0	.....(1,495)
.....					.....0	.....0	.....0	.....0
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at.....					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....1,048,377
.....					.....0	.....0	.....0	.....0
9 warehouses and land located at .....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA..	03/18/1994....	Various.....	.....0	.....0	.....0	.....133,251
.....					.....0	.....0	.....0	.....0
8 warehouses and land located at .....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	Various.....	.....0	.....0	.....0	.....53,283
.....					.....0	.....0	.....0	.....0
14 warehouses and land located at.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA..	12/20/1996....	Various.....	.....0	.....0	.....0	.....102,524
.....					.....0	.....0	.....0	.....0
1520 Broadmoor Blvd.....	Buford.....	GA..	08/31/1998....	Various.....	.....0	.....0	.....0	.....2,025
.....					.....0	.....0	.....0	.....0
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL..	03/22/2004....	Various.....	.....0	.....0	.....0	.....241,590
.....					.....0	.....0	.....0	.....0
Commercial Office Properties:.....					.....0	.....0	.....0	.....0
buildings and land located at .....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Avenue and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	Various.....	.....0	.....0	.....0	.....506,934
.....					.....0	.....0	.....0	.....0
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	Various.....	.....0	.....0	.....0	.....85,636
.....					.....0	.....0	.....0	.....0
1901 West 14th Street.....	Tempe.....	AZ..	12/28/1995....	Various.....	.....0	.....0	.....0	.....19,426
.....					.....0	.....0	.....0	.....0
5401 West Kennedy.....	Tampa.....	FL..	03/31/1998....	Various.....	.....0	.....0	.....0	.....(455,994)
.....					.....0	.....0	.....0	.....0
Two Centerpoint Drive.....	Portland.....	OR..	10/01/1998....	Various.....	.....0	.....0	.....0	.....353,241

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999....	Various.....	.....0	.....0	.....0	.....0
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007....	Various.....	.....0	.....0	.....0	.....65,217
10303 & 10333 East Dry Creek Road.....	Englewood.....	CO.....	10/10/2013....	Various.....	.....0	.....0	.....0	.....118,845
Commercial Retail Properties..... buildings and land located at..... 1550 Rosecrans Avenue.....	Manhattan Beach.....	CA.....	12/29/1993....	Various.....	.....0	.....0	.....0	.....100,000
0199999. Totals.....					.....0	.....0	.....0	.....3,062,322
0399999. Totals.....					.....0	.....0	.....0	.....3,062,322

QE01.1

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
1 warehouse and land located at.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
6100-6250 and 6270 Claude Way East....	Inver Grove Heights.....	MN.....	02/23/2016	Wipaire Real Estate Holdings LLC.....	.....3,056,446	.....0	.....1,186,921	.....8,227	.....0	.....0	.....(8,227)	.....0	.....1,178,694	.....4,132,443	.....0	.....2,953,749	.....2,953,749	.....60,630	.....120,932
55 North Arizona Place.....	Chandler.....	AZ.....	12/18/2015	DT Chandler Property LLC.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(35,520)	.....0	.....(35,520)	.....(35,520)	.....0	.....0	
0199999. Totals.....					.....3,056,446	.....0	.....1,186,921	.....8,227	.....0	.....0	.....(8,227)	.....0	.....1,178,694	.....4,096,923	.....0	.....2,918,229	.....2,918,229	.....60,630	.....120,932
0399999. Totals.....					.....3,056,446	.....0	.....1,186,921	.....8,227	.....0	.....0	.....(8,227)	.....0	.....1,178,694	.....4,096,923	.....0	.....2,918,229	.....2,918,229	.....60,630	.....120,932

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

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					
Mortgages Closed by Repayment																	
Oakbrook 1.....	Oak Brook.....	IL.....		09/30/2008...	03/29/2016...	41,900,000	0	0	0	0	0	0	41,900,000	53,647,871	0	11,747,871	11,747,871
0199999. Total - Mortgages Closed by Repayment.....						41,900,000	0	0	0	0	0	0	41,900,000	53,647,871	0	11,747,871	11,747,871
0599999. Total Mortgages.....						41,900,000	0	0	0	0	0	0	41,900,000	53,647,871	0	11,747,871	11,747,871

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
	Hancock Capital Partners IV, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		04/04/2008.....	.....2	.....0	.....41,577	.....0	.....1,068,374	.....9.140
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....514,353	.....0	.....6,309,631	.....4.770
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		12/29/2003.....	.....2	.....0	.....6,897	.....0	.....295,053	.....10.080
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							0562,82707,673,058XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	Bacchus Capital, L.P.....	New York.....	NY..	Bacchus Capital.....		01/18/2008.....	.....3	.....0	.....153,524	.....0	.....171,995	.....0.000
	CapGen Financial Group LP.....	New York.....	NY..	CapGen Financial Group.....		03/27/2008.....	.....3	.....0	.....141,015	.....0	.....1,170,026	.....11.900
	Carlyle Partners V, L.P.....	Washington.....	DC..	The Carlyle Group.....		05/30/2007.....	.....3	.....0	.....255	.....0	.....3,893,174	.....6.020
	Carlyle Partners VI, L.P.....	Washington.....	DC..	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....384,186	.....0	.....10,644,333	.....0.130
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....11,835	.....0	.....1,531,040	.....0.150
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA..	Friedman Fleischer & Lowe.....		08/13/2007.....	.....3	.....0	.....358,004	.....0	.....2,758,944	.....1.230
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA..	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....1,257,665	.....0	.....609,251	.....2.390
	JFL Equity Investors III, L.P.....	New York.....	NY..	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....1,734,528	.....0	.....3,473,459	.....0.160
	One Rock Capital Partners, LP.....	New York.....	NY..	One Rock Capital Partners.....		02/07/2014.....	.....3	.....0	.....67,055	.....0	.....8,492,223	.....5.690
	Onex Partners III LP.....	Toronto.....	CAN.	Onex Partners.....		09/30/2009.....	.....3	.....0	.....16,010	.....0	.....1,021,863	.....3.480
	Rally Ventures Fund I, L.P.....	Menlo Park.....	CA..	Rally Ventures.....		03/15/2013.....	.....1	.....0	.....600,000	.....0	.....4,200,000	.....0.270
	Trident IV, L.P.....	Greenwich.....	CT..	Stone Point Capital LLC.....		04/12/2007.....	.....3	.....0	.....28,823	.....0	.....1,872,776	.....13.160
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Lehman Brothers.....		05/09/2007.....	.....3	.....0	.....345,316	.....0	.....1,750,435	.....0.780
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							05,098,216041,589,519XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated													
	Vesbridge Partners, LP.....	Minnetonka.....	MN..	Vesbridge.....		03/28/2006.....	.....0	.....0	.....1,062,500	.....0	.....4,306,641	.....73.430
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							01,062,50004,306,641XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE..	Brookfield.....		04/17/2015.....	.....0	.....1,469,017	.....0	.....0	.....23,530,983	.....1.250
	747 Third LLC.....	New York.....	NY..	747 Third LLC.....		02/08/1995.....	.....0	.....0	.....1,470,159	.....0	.....0	.....50.000
	777 Third LLC.....	New York.....	NY..	777 Third LLC.....		02/08/1995.....	.....0	.....0	.....197,195	.....0	.....0	.....49.500
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....1,670,823	.....0	.....16,875,443	.....0.600
	CWSP-I, LLC.....	Phoenix.....	AZ..	Crown West.....		04/01/2004.....	.....0	.....0	.....3,000,000	.....0	.....0	.....50.000
	Madison Ave LLC.....	New York.....	NY..	Madison Ave LLC.....		02/08/1995.....	.....0	.....0	.....1,741,983	.....0	.....0	.....50.000
99	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....							1,469,0178,080,159040,406,426XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	A&M Capital Partners, LP.....	New York.....	NY..	Alvarez & Marsal Capital.....		01/31/2014.....	.....0	.....0	.....302,969	.....0	.....5,679,100	.....1.760
	ArLight Energy Partners Fund V, L.P.....	Boston.....	MA..	ArLight Capital Partners.....		07/29/2011.....	.....0	.....0	.....1,413,390	.....0	.....2,236,089	.....0.450
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....852,145	.....0	.....10,273,174	.....0.490
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	EnCap Investments.....		01/31/2011.....	.....0	.....0	.....219,774	.....0	.....1,714,355	.....0.280
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX..	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....945,750	.....0	.....22,323,822	.....0.370
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....689,920	.....0	.....10,516,798	.....1.030
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....2,048,853	.....0	.....17,284,747	.....0.600
	Energy Spectrum Partners V LP.....	Dallas.....	TX..	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....130,508	.....0	.....1,682,763	.....3.350
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT..	Gridiron Capital.....		09/27/2007.....	.....3	.....0	.....38,569	.....0	.....2,431,130	.....6.200
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Cowen Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....2,533,312	.....0	.....1,418,809	.....3.060
	JLL Partners Fund VI, L.P.....	New York.....	NY..	Joseph Littlejohn & Levy.....		06/02/2008.....	.....3	.....0	.....1,345,853	.....0	.....3,578,347	.....2.740
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....1,682,927	.....0	.....12,858,136	.....1.740
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....299,843	.....0	.....3,727,046	.....0.800

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	SFC Energy Partners I-A, L.P.....	Denver.....	CO..	SFC Energy Partners.....		09/10/2007.....	.....0	.....0	43,373	.....0	194,367	4.840
	SFC Energy Partners II, L.P.....	Denver.....	CO..	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	1,678,565	.....0	8,508,036	3.350
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	The Energy & Minerals Group.....		12/03/2012.....	.....0	.....0	92,916	.....0	2,222,051	0.820
	TPF II, L.P.....	Omaha.....	NE..	Tenaska Inc.....		03/21/2008.....	.....0	.....0	3,911	.....0	2,660,067	1.140
	TPH Partners II, L.P.....	Houston.....	TX..	TPH Partners.....		12/18/2013.....	.....0	.....0	245,877	.....0	6,337,622	5.120
	White Deer Energy L.P. II.....	Houston.....	TX..	White Deer Management.....		02/15/2013.....	.....0	.....0	253,663	.....0	16,525,445	2.260
	White Deer Energy LP.....	Houston.....	TX..	White Deer Management.....		02/25/2010.....	.....0	.....0	70,870	.....0	3,833,226	3.400
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Yorktown Partners.....		10/05/2010.....	.....0	.....0	(511,318)	.....0	73,112	1.570
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Yorktown Partners.....		12/31/2009.....	.....0	.....0	107,121	.....0	.....0	0.840
	Yorktown Energy Partners X, L.P.....	New York.....	NY..	Yorktown Partners.....		05/17/2013.....	.....0	.....0	729,374	.....0	1,052,058	1.240
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....0	15,218,165	.....0	137,130,300	XXX.....
4499999. Subtotal - Unaffiliated.....								.....0	1,469,017	.....0	226,799,303	XXX.....
4599999. Subtotal - Affiliated.....								.....0	1,062,500	.....0	4,306,641	XXX.....
4699999. Totals.....								1,469,017	30,021,867	.....0	231,105,944	XXX.....

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Distribution.....	11/29/2012	01/29/2016	124,175	.....0	.....0	.....0	.....0	.....0	.....0	124,175	124,175	.....0	.....0	.....0	.....0
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT..	Distribution.....	12/28/2006	03/22/2016	629,829	.....0	.....0	.....0	.....0	.....0	.....0	629,829	629,829	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								754,00400000	754,004	754,00400000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	CapGen Financial Group LP.....	New York.....	NY..	Distribution.....	03/27/2008	01/29/2016	82,398	.....0	.....0	.....0	.....0	.....0	.....0	82,398	82,398	.....0	.....0	.....0	.....0
	Carlyle Europe Partners III, L.P.....	London.....	GBR	Distribution.....	02/01/2007	03/31/2016	1,012,391	.....0	.....0	.....0	.....0	.....0	.....0	1,012,391	1,012,391	.....0	.....0	.....0	.....0
	Carlyle Partners V, L.P.....	Washington.....	DC..	Distribution.....	05/30/2007	03/25/2016	1,343,064	.....0	.....0	.....0	.....0	.....0	.....0	1,343,064	1,343,064	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Distribution.....	12/21/2012	03/21/2016	193,511	.....0	.....0	.....0	.....0	.....0	.....0	193,511	193,511	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	Distribution.....	11/06/2012	02/26/2016	1,356,901	.....0	.....0	.....0	.....0	.....0	.....0	1,356,901	1,356,901	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....	NY..	Distribution.....	11/01/2004	03/29/2016	115,744	.....0	.....0	.....0	.....0	.....0	.....0	115,744	115,744	.....0	.....0	.....0	.....0
	Friedman Fleischer & Lowe Capital Partners III, L.P....	San Francisco.....	CA..	Distribution.....	08/13/2007	03/30/2016	140,284	.....0	.....0	.....0	.....0	.....0	.....0	140,284	140,284	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Distribution.....	04/30/2008	03/08/2016	186,827	.....0	.....0	.....0	.....0	.....0	.....0	186,827	186,827	.....0	.....0	.....0	.....0
	Split Rock Partners II, LP.....	Minneapolis.....	MN..	Distribution.....	05/01/2008	03/31/2016	3,150,935	.....0	.....0	.....0	.....0	.....0	.....0	3,150,935	3,150,935	.....0	.....0	.....0	.....0
	Spirit Rock Partners, LP.....	Minneapolis.....	MN..	Distribution.....	04/28/2005	03/31/2016	2,617,426	.....0	.....0	.....0	.....0	.....0	.....0	2,617,426	2,617,426	.....0	.....0	.....0	.....0
	Trident IV, L.P.....	Greenwich.....	CT..	Distribution.....	04/12/2007	02/15/2016	1,885,779	.....0	.....0	.....0	.....0	.....0	.....0	1,885,779	1,885,779	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Distribution.....	05/09/2007	03/29/2016	108,685	.....0	.....0	.....0	.....0	.....0	.....0	108,685	108,685	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....	CA..	Distribution.....	05/29/2007	03/29/2016	113,711	.....0	.....0	.....0	.....0	.....0	.....0	113,711	113,711	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								12,307,656	.....0	.....0	.....0	.....0	.....0	12,307,656	12,307,656	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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 Common Stocks - Affiliated																				
	Upper Lake Growth Capital LLC.....	Eden Prairie.....	MN.	Distribution.....	01/09/1999	03/31/2016	560,207	0	0	0	0	0	0	560,207	560,207	0	0	0	0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							560,207	0	0	0	0	0	0	560,207	560,207	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	03/16/2016	278,068	0	0	0	0	0	0	278,068	278,068	0	0	0	0	
	BPG Investment Partnership VIII.....	Philadelphia.....	PA..	Distribution.....	08/18/2007	03/31/2016	320,578	0	0	0	0	0	0	320,578	320,578	0	0	0	0	
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Distribution.....	05/01/2015	01/04/2016	24,780	0	0	0	0	0	0	24,780	24,780	0	0	0	0	
	CT Large Loan 2006, Inc.....	New York.....	NY..	Distribution.....	07/25/2006	01/28/2016	276,900	0	0	0	0	0	0	276,900	276,900	0	0	0	0	
	CT Opportunity Partners I, L.P.....	New York.....	NY..	Distribution.....	08/06/2008	01/29/2016	862,828	0	0	0	0	0	0	862,828	862,828	0	0	0	0	
	CWSP-I, LLC.....	Phoenix.....	AZ..	Distribution.....	04/01/2004	02/29/2016	5,375,000	0	0	0	0	0	0	5,375,000	5,375,000	0	0	0	0	
	Lowe Hospitality Investment Partners, LLC.....	Los Angeles.....	CA..	Distribution.....	04/22/2004	02/26/2016	755	0	0	0	0	0	0	755	755	0	0	0	0	
	Madison Ave LLC.....	New York.....	NY..	Distribution.....	02/08/1995	03/16/2016	31,119	0	0	0	0	0	0	31,119	31,119	0	0	0	0	
	Miller Global Fund VI LLC.....	Denver.....	CO..	Distribution.....	02/29/2008	03/31/2016	231,115	0	0	0	0	0	0	231,115	231,115	0	0	0	0	
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA..	Distribution.....	03/30/2007	03/29/2016	271,108	0	0	0	0	0	0	271,108	271,108	0	0	0	0	
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD..	Distribution.....	11/25/2009	02/05/2016	143,807	0	0	0	0	0	0	143,807	143,807	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							7,816,057	0	0	0	0	0	0	7,816,057	7,816,057	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	Promenade Partners, LLC.....	Oakbrook.....	IL..	Distribution.....	09/29/2005	03/31/2016	6,057,972	0	0	0	0	0	0	6,057,972	6,057,972	0	0	0	0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							6,057,972	0	0	0	0	0	0	6,057,972	6,057,972	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	03/09/2016	815,558	0	0	0	0	0	0	815,558	815,558	0	0	0	0	
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	01/12/2016	1,763,893	0	0	0	0	0	0	1,763,893	1,763,893	0	0	0	0	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	Distribution.....	07/31/2007	03/29/2016	104,444	0	0	0	0	0	0	104,444	104,444	0	0	0	0	
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	Distribution.....	01/31/2011	03/29/2016	113,823	0	0	0	0	0	0	113,823	113,823	0	0	0	0	
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	Distribution.....	05/07/2012	01/14/2016	322,453	0	0	0	0	0	0	322,453	322,453	0	0	0	0	
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	Distribution.....	04/09/2014	01/12/2016	341,001	0	0	0	0	0	0	341,001	341,001	0	0	0	0	
	Energy Spectrum Partners V LP.....	Dallas.....	TX..	Distribution.....	09/30/2007	02/29/2016	67,641	0	0	0	0	0	0	67,641	67,641	0	0	0	0	
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT..	Distribution.....	09/27/2007	01/29/2016	4,830,038	0	0	0	0	0	0	4,830,038	4,830,038	0	0	0	0	
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	03/25/2016	282,880	0	0	0	0	0	0	282,880	282,880	0	0	0	0	
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	03/15/2016	186,307	0	0	0	0	0	0	186,307	186,307	0	0	0	0	
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA..	Distribution.....	05/15/2007	03/29/2016	454,610	0	0	0	0	0	0	454,610	454,610	0	0	0	0	
	Natural Gas Partners IX, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	02/24/2016	59,426	0	0	0	0	0	0	59,426	59,426	0	0	0	0	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	03/29/2016	69,979	0	0	0	0	0	0	69,979	69,979	0	0	0	0	
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Distribution.....	10/12/2011	03/29/2016	1,526,862	0	0	0	0	0	0	1,526,862	1,526,862	0	0	0	0	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	02/18/2010	03/31/2016	132,672	0	0	0	0	0	0	132,672	132,672	0	0	0	0	
	SFC Energy Partners II, L.P.....	Denver.....	CO..	Distribution.....	03/31/2011	03/07/2016	145,459	0	0	0	0	0	0	145,459	145,459	0	0	0	0	
	TPF II, L.P.....	Omaha.....	NE..	Distribution.....	03/21/2008	01/25/2016	5,591,248	0	0	0	0	0	0	5,591,248	5,591,248	0	0	0	0	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN..	Distribution.....	11/02/2007	03/11/2016	704,223	0	0	0	0	0	0	704,223	704,223	0	0	0	0	
	White Deer Energy LP.....	Houston.....	TX..	Distribution.....	02/25/2010	01/22/2016	444,144	0	0	0	0	0	0	444,144	444,144	0	0	0	0	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Distribution.....	10/05/2010	03/31/2016	(415,799)	0	0	0	0	0	0	(415,799)	(415,799)	0	0	0	0	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	03/31/2016	139,445	0	0	0	0	0	0	139,445	139,445	0	0	0	0	
	Yorktown Energy Partners X, L.P.....	New York.....	NY..	Distribution.....	05/17/2013	03/31/2016	(133,240)	0	0	0	0	0	0	(133,240)	(133,240)	0	0	0	0	
	Energy Spectrum Partners IV, L.P.....	Dallas.....	TX..	Liquidation.....	12/15/2004	01/08/2016	40,703	0	10,980	0	0	10,980	0	51,683	0	0	(51,683)	(51,683)	0	

QE03.2

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
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						17,587,771	0	10,980	0	0	10,980	0	17,598,751	17,547,068	0	(51,683)	(51,683)	0
4499999	Subtotal - Unaffiliated.....						38,465,488	0	10,980	0	0	10,980	0	38,476,468	38,424,785	0	(51,683)	(51,683)	0
4599999	Subtotal - Affiliated.....						6,618,179	0	0	0	0	0	0	6,618,179	6,618,179	0	0	0	0
4699999	Totals.....						45,083,667	0	10,980	0	0	10,980	0	45,094,647	45,042,964	0	(51,683)	(51,683)	0

QE03.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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 ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2016	PAR WRITE-UP		122,743	122,743	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2016	PAR WRITE-UP		75,731	75,731	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		03/20/2016	PAR WRITE-UP		19,093	19,093	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		03/20/2016	PAR WRITE-UP		38,928	38,928	0	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		03/20/2016	PAR WRITE-UP		55,189	55,189	0	1
38376R ML 7	GNR 2015-H32 KA 2.700 2065 12		03/20/2016	PAR WRITE-UP		157,610	157,610	0	1
36230S DW 1	G2 757317 4.317 2061 02		03/20/2016	PAR WRITE-UP		43,351	43,351	0	1
83162C XN 8	SBAP 2016-20A 1 2.780 2036 01		01/07/2016	VARIOUS		10,000,000	10,000,000	0	1
0599999. Total Bonds - U.S. Government						10,512,645	10,512,645	0	XXX
Bonds - All Other Government									
563469 TK 1	MANITOBA (PROVINCE OF) 4.150 2020 06	C	02/25/2016	CIBC WORLD MARKETS		4,464,800	4,000,000	40,477	1FE
68323A CU 6	ONTARIO (PROVINCE OF) 2.100 2019 09	C	03/03/2016	SCOTIA CAPITAL		5,163,550	5,000,000	0	1FE
G9T44M EB 4	UK GILT TREASURY P-1.2M 1.000 2017 09	D	01/20/2016	GOLDMAN SACHS		1,728,924	1,713,723	6,450	1FE
1099999. Total Bonds - All Other Government						11,357,274	10,713,723	46,927	XXX
Bonds - U.S. States, Territories and Possessions									
246381 GF 8	DELAWARE GENERAL OBLIGAT 3.500 2033 03		03/01/2016	MORGAN STANLEY		10,564,900	10,030,000	0	1FE
658256 Z9 6	NORTH CAROLINA GO REF S2 3.000 2030 06		02/24/2016	MORGAN STANLEY		21,916,640	21,180,000	0	1FE
68609B QG 5	OREGON GENERAL OBLIGATIO 3.500 2034 08		02/23/2016	CITIGROUP GLOBAL MARKETS		1,241,474	1,195,000	0	1FE
68609B RB 5	OREGON GENERAL OBLIGATIO 5.000 2032 08		03/15/2016	CITIGROUP GLOBAL MARKETS		1,040,137	850,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						34,763,150	33,255,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
033753 QH 0	ANDERSON CO SCH DIST #5 3.500 2036 03		02/03/2016	CITIGROUP GLOBAL MARKETS		6,484,559	6,270,000	0	1FE
05914F YT 1	BALTIMORE CO GEN OBLIG S 5.000 2036 02		02/23/2016	BAS-MERRILL LYNCH		3,501,025	2,900,000	0	1FE
082887 PD 6	BENTON CO SD #17 KENNEWI 4.000 2028 12		03/15/2016	DA DAVIDSON		1,123,530	1,000,000	0	1FE
083774 KB 4	BERGEN CO IMPT AUTH REV 3.500 2031 08		02/24/2016	NW CAPITAL		1,061,890	1,000,000	0	1FE
084167 LZ 6	BERKELEY CO GENERAL OBLI 3.000 2031 03		01/13/2016	PIPER JAFFRAY		4,227,234	4,180,000	0	1FE
118565 XG 0	BUCKS CO GENERAL OBLIGAT 4.000 2028 05		02/02/2016	PIPER JAFFRAY		1,274,014	1,090,000	0	1FE
132285 3N 5	CAMBRIDGE GEN OBLIG LTD 3.250 2034 02		03/01/2016	PNC CAPITAL MARKETS		567,468	550,000	0	1FE
142665 EN 4	CARLSBAD USD GO REF S201 3.000 2032 08		01/21/2016	BAS-MERRILL LYNCH		1,861,399	1,840,000	0	1FE
149843 V2 7	CECIL CO GENERAL OBLIGAT 3.250 2036 02		01/21/2016	BAS-MERRILL LYNCH		2,477,527	2,440,000	0	1FE
161681 UF 6	CHASKA ISD #112 GEN OBLI 3.500 2036 02		01/21/2016	BAS-MERRILL LYNCH		5,090,050	4,890,000	0	1FE
165573 F2 7	CHESTER CO GENERAL OBLIG 5.000 2035 07		02/25/2016	PIPER JAFFRAY		1,221,830	1,000,000	0	1FE
199492 PY 9	COLUMBUS GENERAL OBLIGAT 4.000 2031 07		02/11/2016	BAS-MERRILL LYNCH		3,424,470	3,000,000	0	1FE
208418 ZK 2	CONROE ISD GO REF S2016 5.000 2034 02		01/14/2016	J P MORGAN CHASE SECURITIES INC.		8,310,317	6,855,000	9,521	1FE
231237 J9 0	CUPERTINO UNION SCH DIST 3.250 2030 08		02/02/2016	BAS-MERRILL LYNCH		1,874,471	1,775,000	0	1FE
235308 WH 2	DALLAS ISD GO S2016A (PS 4.000 2034 02		02/09/2016	BAS-MERRILL LYNCH		27,209,238	24,715,000	0	1FE
239019 S8 6	DAVIS CO SCH DIST GO S20 3.375 2036 06		02/18/2016	RAYMOND JAMES & ASSOC		4,813,452	4,725,000	0	1FE
248775 2X 5	DENTON CO LTD GO REF S20 4.000 2028 07		03/30/2016	CITIGROUP GLOBAL MARKETS		5,073,390	4,500,000	0	1FE
282726 FW 3	EL CAMINO CCD GO REF S20 3.250 2030 08		01/14/2016	RBC CAPITAL MARKETS		8,038,775	7,615,000	0	1FE

QE04

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)
304243 Y9 3	FAIRFIELD GENERAL OBLIGA 3.000 2026 07.....		03/23/2016....	PIPER JAFFRAY.....		1,600,905	1,500,000	0	1FE.....
304243 Z2 7	FAIRFIELD GENERAL OBLIGA 3.000 2027 07.....		03/23/2016....	PIPER JAFFRAY.....		2,543,275	2,420,000	0	1FE.....
304243 Z3 5	FAIRFIELD GENERAL OBLIGA 3.000 2028 07.....		03/23/2016....	PIPER JAFFRAY.....		1,488,587	1,430,000	0	1FE.....
355748 TY 0	FREDERICK GO REF S2016C 3.000 2029 03.....		03/16/2016....	PNC CAPITAL MARKETS.....		5,310,318	5,060,000	0	1FE.....
363700 KL 8	GALLATIN CO SD #7 BOZEMA 4.000 2035 12.....		01/07/2016....	DA DAVIDSON.....		415,215	375,000	0	1FE.....
365892 MS 4	GARFIELD PITKIN & EAGLE 4.000 2035 12.....		01/21/2016....	RBC CAPITAL MARKETS.....		7,621,600	7,000,000	0	1FE.....
373046 UG 4	GEORGETOWN ISD GO S2016A 5.000 2035 08.....		01/12/2016....	WILLIAM BLAIR & CO.....		14,155,820	11,810,000	0	1FE.....
412487 EJ 5	HARFORD CO GENERAL OBLIG 3.000 2030 09.....		02/09/2016....	CITIGROUP GLOBAL MARKETS.....		2,201,025	2,110,000	0	1FE.....
419722 L6 8	HAWAII CO GENERAL OBLIGA 5.000 2029 09.....		02/03/2016....	BAS-MERRILL LYNCH.....		1,929,543	1,540,000	0	1FE.....
430686 QE 8	HIGHLAND PARK ISD GO S20 4.000 2036 02.....		02/23/2016....	BAS-MERRILL LYNCH.....		21,746,986	20,195,000	0	1FE.....
44256P DU 4	HOWARD CO GENERAL OBLIGA 3.000 2032 02.....		03/15/2016....	BAS-MERRILL LYNCH.....		4,698,084	4,710,000	0	1FE.....
448348 LE 0	HUTCHINSON ISD #423 GO S 3.500 2038 02.....		01/11/2016....	CITIGROUP GLOBAL MARKETS.....		2,425,166	2,365,000	0	1FE.....
463813 B6 1	IRVING ISD GO REF S2016 5.000 2027 02.....		03/01/2016....	CITIGROUP GLOBAL MARKETS.....		2,878,013	2,300,000	0	1FE.....
463813 B7 9	IRVING ISD GO REF S2016 5.000 2028 02.....		03/01/2016....	CITIGROUP GLOBAL MARKETS.....		5,573,257	4,490,000	0	1FE.....
467520 WR 9	JACKSON CO SD#7 LEES SUM 5.000 2036 03.....		03/15/2016....	GEORGE K BAUM & CO.....		3,470,250	3,000,000	0	1FE.....
486063 UD 0	KATY ISD GO S2016A (PSF) 4.000 2035 02.....		01/27/2016....	CITIGROUP GLOBAL MARKETS.....		1,249,413	1,145,000	0	1FE.....
499512 7P 0	KNOX CO GENERAL OBLIGATI 2.750 2027 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,741,916	1,675,000	0	1FE.....
499512 7Q 8	KNOX CO GENERAL OBLIGATI 2.750 2028 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,802,798	1,750,000	0	1FE.....
499512 7R 6	KNOX CO GENERAL OBLIGATI 2.750 2029 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,823,598	1,800,000	0	1FE.....
499512 7S 4	KNOX CO GENERAL OBLIGATI 3.000 2030 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,915,763	1,875,000	0	1FE.....
499512 7T 2	KNOX CO GENERAL OBLIGATI 3.000 2031 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		1,980,966	1,950,000	0	1FE.....
499512 7U 9	KNOX CO GENERAL OBLIGATI 3.000 2032 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		2,014,340	2,000,000	0	1FE.....
499512 7V 7	KNOX CO GENERAL OBLIGATI 3.000 2033 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		2,080,893	2,075,000	0	1FE.....
499512 7W 5	KNOX CO GENERAL OBLIGATI 3.125 2034 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		2,175,413	2,150,000	0	1FE.....
499512 7X 3	KNOX CO GENERAL OBLIGATI 3.125 2035 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		2,243,267	2,225,000	0	1FE.....
499512 7Y 1	KNOX CO GENERAL OBLIGATI 3.125 2036 06.....		03/23/2016....	J P MORGAN CHASE SECURITIES INC.....		2,337,416	2,325,000	0	1FE.....
529063 SJ 9	LEXINGTON CO SCH DIST #1 3.250 2032 02.....		01/11/2016....	J P MORGAN CHASE SECURITIES INC.....		1,820,861	1,760,000	0	1FE.....
562158 DG 7	MANCHESTER ESSEX REG SD 2.750 2028 01.....		03/29/2016....	J P MORGAN CHASE SECURITIES INC.....		1,012,252	980,000	0	1FE.....
613681 Z2 7	MONTGOMERY CO GO S2016 5.000 2034 03.....		01/12/2016....	WELLS FARGO SECURITIES.....		3,777,816	3,130,000	10,868	1FE.....
642543 WV 0	NEW BRAUNFELS ISD GO REF 3.000 2037 02.....		02/03/2016....	CITIGROUP GLOBAL MARKETS.....		2,464,983	2,550,000	4,888	1FE.....
653234 E6 7	NEWTOWN GENERAL OBLIGATI 3.000 2031 03.....		03/03/2016....	PIPER JAFFRAY.....		609,492	600,000	0	1FE.....
659155 HG 3	NORTH EAST ISD GO REF S2 4.000 2036 08.....		01/13/2016....	PIPER JAFFRAY.....		1,250,114	1,155,000	21,688	1FE.....
66702R MC 3	NORTHSIDE ISD GO REF S20 4.000 2034 06.....		03/08/2016....	WILLIAM BLAIR & CO.....		5,289,660	4,890,000	0	1FE.....
676193 MB 8	O'FALLON GENERAL OBLIGAT 3.250 2032 03.....		03/10/2016....	WELLS FARGO SECURITIES.....		2,620,372	2,570,000	0	1FE.....
678519 VG 1	OKLAHOMA CITY GEN OBLIG 2.750 2029 03.....		03/29/2016....	PIPER JAFFRAY.....		4,167,965	4,080,000	0	1FE.....
678519 VL 0	OKLAHOMA CITY GEN OBLIG 3.250 2033 03.....		03/29/2016....	PIPER JAFFRAY.....		4,204,318	4,080,000	0	1FE.....
678519 VP 1	OKLAHOMA CITY GEN OBLIG 3.250 2036 03.....		03/29/2016....	PIPER JAFFRAY.....		4,135,029	4,060,000	0	1FE.....
690564 QZ 5	OWATONNA ISD #761 GO S20 3.000 2034 02.....		01/19/2016....	CITIGROUP GLOBAL MARKETS.....		3,595,433	3,650,000	0	1FE.....
727199 XM 8	PLANO ISD GO REF S2016A 5.000 2030 02.....		03/14/2016....	BOSC INC.....		4,591,133	3,725,000	0	1FE.....
777594 YZ 9	ROSEMOUNT ISD #196 GO S2 3.000 2029 02.....		01/20/2016....	BAS-MERRILL LYNCH.....		12,751,612	12,290,000	0	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
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)
101565 F5 3	SAINT VRAIN VALLEY SD#RE 4.000 2032 12.....			02/17/2016....	GEORGE K BAUM & CO.....			16,593,450	15,000,000	0	1FE.....
799055 QH 4	SAN MATEO FOSTER CSD GO 4.000 2033 08.....			02/25/2016....	STIFEL NICOLAUS & CO INC.....			629,103	570,000	0	1FE.....
799017 QF 8	SAN MATEO UNION HIGH SD 3.250 2034 09.....			02/24/2016....	STIFEL NICOLAUS & CO INC.....			2,552,734	2,495,000	0	1FE.....
840610 SG 5	SOUTH WASHINGTON CO ISD 3.500 2034 02.....			02/04/2016....	BAS-MERRILL LYNCH.....			12,310,395	11,660,000	0	1FE.....
97217P KQ 1	WILSON CO GENERAL OBLIGA 3.500 2035 04.....			03/15/2016....	PIPER JAFFRAY.....			4,284,834	4,150,000	0	1FE.....
975673 BK 9	WINSTON SALEM GO S2016B 3.250 2033 06.....			03/15/2016....	CITIGROUP GLOBAL MARKETS.....			3,528,715	3,430,000	0	1FE.....
986438 MJ 5	YORK CO GENERAL OBLIGATI 3.000 2029 04.....			02/17/2016....	CITIGROUP GLOBAL MARKETS.....			9,060,987	8,755,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....								288,309,722	267,200,000	46,965	XXX

Bonds - U.S. Special Revenue and Special Assessment

246428 C2 0	DELAWARE TRANS AUTH TRAN 3.000 2028 07.....			01/12/2016....	BAS-MERRILL LYNCH.....			10,587,700	10,000,000	0	1FE.....
45506D WE 1	INDIANA FINANCE AUTH REV 5.000 2036 02.....			03/17/2016....	BAS-MERRILL LYNCH.....			6,307,690	5,290,000	0	1FE.....
491313 8A 3	KENTUCKY INFRA AUTH CWDW 5.000 2027 02.....			03/29/2016....	MORGAN STANLEY.....			2,835,765	2,250,000	0	1FE.....
495289 3J 7	KING CO SEWER REV REF S2 4.000 2037 07.....			02/01/2016....	BAS-MERRILL LYNCH.....			14,049,734	12,940,000	0	1FE.....
585395 2C 9	MELBOURNE WATER & SEWER 5.000 2027 10.....			03/15/2016....	RBC CAPITAL MARKETS.....			1,121,313	905,000	0	1FE.....
604115 CP 8	MINNESOTA PUB FAC AUTH R 5.000 2032 03.....			02/09/2016....	MORGAN STANLEY.....			19,285,867	15,555,000	0	1FE.....
604115 CT 0	MINNESOTA PUB FAC AUTH R 5.000 2036 03.....			02/09/2016....	MORGAN STANLEY.....			23,067,931	18,910,000	0	1FE.....
641480 JB 5	NEV HWY IMPT MTR VEHICLE 3.000 2029 12.....			02/17/2016....	WELLS FARGO SECURITIES.....			25,733,500	25,000,000	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.....
649907 7D 8	NEW YORK DORM AUTH (COLU 5.000 2045 10.....			01/28/2016....	MORGAN STANLEY.....			6,172,065	4,500,000	75,625	1FE.....
68428T CU 9	ORANGE CO SANTN DIST WST 4.000 2037 02.....			03/02/2016....	BARCLAYS CAPITAL INC.....			5,418,550	5,000,000	0	1FE.....
68428T CV 7	ORANGE CO SANTN DIST WST 4.000 2038 02.....			03/02/2016....	BARCLAYS CAPITAL INC.....			11,386,404	10,550,000	0	1FE.....
70917S VY 6	PENNSYLVANIA HIGHER ED (4.000 2029 08.....			03/30/2016....	BAS-MERRILL LYNCH.....			8,145,371	7,125,000	0	1FE.....
837151 PM 5	SOUTH CAROLINA PUB SVC A 5.000 2031 12.....			01/07/2016....	BAS-MERRILL LYNCH.....			6,784,868	5,660,000	0	1FE.....
91514A DD 4	UNIV OF TEXAS REV S2016B 4.000 2036 08.....			01/06/2016....	BAS-MERRILL LYNCH.....			10,917,400	10,000,000	0	1FE.....
92817T GN 0	VIRGINIA PUBLIC SCH AUTH 3.000 2033 08.....			03/30/2016....	RBC CAPITAL MARKETS.....			4,966,500	5,000,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								192,083,459	168,685,000	75,625	XXX

Bonds - Industrial and Miscellaneous

00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02.....			02/04/2016....	VARIOUS.....			2,920,884	2,930,000	16,651	2FE.....
02665W BA 8	AMERICAN HONDA FINANCE 1.700 2019 02.....		R	02/18/2016....	CITIGROUP GLOBAL MARKETS.....			999,800	1,000,000	0	1FE.....
035242 AJ 5	ANHEUSER-BUSCH INBEV FIN 2.650 2021 02.....		R	01/13/2016....	DEUTSCHE BANC.....			3,987,480	4,000,000	0	1FE.....
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650 2026 02.....		R	03/21/2016....	VARIOUS.....			3,039,590	3,000,000	5,982	1FE.....
037833 BY 5	APPLE INC 3.250 2026 02.....			02/16/2016....	DEUTSCHE BANC.....			997,800	1,000,000	0	1FE.....
00206R DA 7	AT&T INC 5.000 2021 03.....			03/18/2016....	EXCHANGED.....			1,118,740	1,000,000	2,778	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.....
00206R DD 1	AT&T INC 3.950 2025 01.....			03/18/2016....	EXCHANGED.....			1,042,010	1,000,000	7,242	2FE.....
06406F AA 1	BANK OF NEW YORK MELLON 2.500 2021 04.....			02/16/2016....	J P MORGAN CHASE SECURITIES INC.....			999,010	1,000,000	0	1FE.....
07274E AD 5	BAYER US FINANCE (144A) 2.375 2019 10.....		R	01/21/2016....	SANTANDER INVESTMENTS.....			1,745,838	1,725,000	12,291	1FE.....
07274E AG 8	BAYER US FINANCE (144A) 3.375 2024 10.....		R	02/12/2016....	BAS-MERRILL LYNCH.....			1,041,640	1,000,000	12,188	1FE.....

QE04.2

SCHEDULE D - PART 3

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

QE04.3

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)
081437 AF 2	BEMIS CO 6.800 2019 08.....		03/31/2016....	KEYBANC CAPITAL MARK.....		1,129,460	1,000,000	0	2FE.....
090572 AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12.....		01/20/2016....	MITSUBISHI SECURITIES (USA) INC.....		430,649	395,000	2,140	2FE.....
097023 AW 5	BOEING CO 6.000 2019 03.....		02/02/2016....	MORGAN STANLEY.....		832,608	735,000	17,150	1FE.....
103304 BL 4	BOYD GAMING CORP (144A) 6.375 2026 04.....		03/22/2016....	DEUTSCHE BANC.....		200,000	200,000	0	4FE.....
114259 AN 4	BROOKLYN UNION GAS 3.407 2026 03.....	R	03/07/2016....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	1FE.....
15089Q AD 6	CELANESE US HOLDINGS 4.625 2022 11.....		01/19/2016....	CREDIT SUISSE FIRST BOSTON.....		1,930,000	2,000,000	32,632	3FE.....
169905 AE 6	CHOICE HOTELS 5.750 2022 07.....		02/03/2016....	WELLS FARGO SECURITIES.....		2,122,500	2,000,000	11,819	2FE.....
17275R BC 5	CISCO SYSTEMS 2.950 2026 02.....		02/22/2016....	J P MORGAN CHASE SECURITIES INC.....		999,240	1,000,000	0	1FE.....
172967 KG 5	CITIGROUP INC 3.700 2026 01.....		01/05/2016....	CITIGROUP GLOBAL MARKETS.....		1,997,340	2,000,000	0	2FE.....
172967 KK 6	CITIGROUP INC 2.700 2021 03.....		03/22/2016....	CITIGROUP GLOBAL MARKETS.....		998,560	1,000,000	0	2FE.....
184496 AL 1	CLEAN HARBORS 5.125 2021 06.....		01/21/2016....	KEYBANC CAPITAL MARK.....		3,980,000	4,000,000	31,035	3FE.....
184496 AM 9	CLEAN HARBORS (144A) 5.125 2021 06.....		03/14/2016....	GOLDMAN SACHS & CO.....		2,005,000	2,000,000	30,181	3FE.....
20030N BS 9	COMCAST CORP 3.150 2026 03.....		02/16/2016....	WELLS FARGO SECURITIES.....		998,120	1,000,000	0	1FE.....
22160K AF 2	COSTCO COMPANIES 1.700 2019 12.....		02/02/2016....	WELLS FARGO SECURITIES.....		508,445	504,000	1,190	1FE.....
22822V AA 9	CROWN CASTLE INTL CORP 3.400 2021 02.....		01/28/2016....	BAS-MERRILL LYNCH.....		999,770	1,000,000	0	2FE.....
22822V AB 7	CROWN CASTLE INTL CORP 4.450 2026 02.....		01/28/2016....	BAS-MERRILL LYNCH.....		1,993,420	2,000,000	0	2FE.....
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01.....		01/08/2016....	SUNTRUST.....		288,750	275,000	7,139	2FE.....
26442C AQ 7	DUKE ENERGY CAROLINAS 2.500 2023 03.....		03/08/2016....	CITIGROUP GLOBAL MARKETS.....		1,999,220	2,000,000	0	1FE.....
341099 CM 9	DUKE ENERGY FLORIDA 4.550 2020 04.....		02/23/2016....	U S BANCORP.....		1,340,700	1,225,000	22,229	1FE.....
29364D AU 4	ENTERGY ARKANSAS INC 3.500 2026 04.....		01/06/2016....	GOLDMAN SACHS & CO.....		2,008,040	2,000,000	292	1FE.....
29364W AW 8	ENTERGY LOUISIANA 3.250 2028 04.....		03/17/2016....	BARCLAYS CAPITAL INC.....		999,900	1,000,000	0	1FE.....
294429 AJ 4	EQUIFAX INC 3.300 2022 12.....		02/12/2016....	VARIOUS.....		2,099,637	2,067,000	11,865	2FE.....
26907Y AA 2	ESH HOSPITALITY (144A) 5.250 2025 05.....		03/15/2016....	VARIOUS.....		1,970,000	2,000,000	39,958	4FE.....
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08.....		03/30/2016....	MORGAN STANLEY.....		2,153,304	2,141,000	10,444	1FE.....
30219G AM 0	EXPRESS SCRIPTS HOLDING 4.500 2026 02.....		02/22/2016....	CITIGROUP GLOBAL MARKETS.....		1,989,340	2,000,000	0	2FE.....
31428X BF 2	FEDEX CORP 3.250 2026 04.....		03/21/2016....	DEUTSCHE BANC.....		997,960	1,000,000	0	2FE.....
32008D AA 4	FIRST DATA CORP (144A) 5.000 2024 01.....		03/09/2016....	BAS-MERRILL LYNCH.....		995,000	1,000,000	17,222	3FE.....
337738 AM 0	FISERV INC 3.500 2022 10.....		01/14/2016....	SUNTRUST.....		1,013,380	1,000,000	10,597	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.....
36155W AH 9	GCI INC 6.750 2021 06.....		01/14/2016....	VARIOUS.....		2,027,500	2,000,000	17,250	4FE.....
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.....
37045X AP 1	GENERAL MOTORS FINANCIAL 3.000 2017 09.....		01/28/2016....	JEFFERIES & CO INC.....		757,939	757,000	8,012	2FE.....
38143U 8H 7	GOLDMAN SACHS GROUP 3.750 2026 02.....		02/22/2016....	GOLDMAN SACHS & CO.....		997,690	1,000,000	0	1FE.....
382550 BE 0	GOODYEAR TIRE & RUBBER 5.125 2023 11.....		01/15/2016....	VARIOUS.....		3,027,500	3,000,000	30,465	3FE.....
38259P AB 8	GOOGLE INC 3.625 2021 05.....		12/30/2015....	BAS-MERRILL LYNCH.....		0	0	7,133	1FE.....
404030 AE 8	H&E EQUIPMENT 7.000 2022 09.....		01/28/2016....	CREDIT SUISSE FIRST BOSTON.....		466,250	500,000	14,681	4FE.....
404119 BQ 1	HCA INC 5.250 2025 04.....		03/09/2016....	GOLDMAN SACHS & CO.....		511,250	500,000	10,865	3FE.....
404119 BT 5	HCA INC 5.250 2026 06.....		03/01/2016....	BAS-MERRILL LYNCH.....		250,000	250,000	0	3FE.....
404121 AG 0	HCA INC 5.875 2023 05.....		01/12/2016....	CITIGROUP GLOBAL MARKETS.....		3,090,000	3,000,000	36,229	4FE.....
431475 AA 0	HILL-ROM HOLDINGS INC (1 5.750 2023 09.....		01/21/2016....	BARCLAYS CAPITAL INC.....		1,007,500	1,000,000	23,160	4FE.....

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)
432891 AD 1	HILTON WORLDWIDE	5.625 2021 10		02/16/2016	VARIOUS		2,304,688	2,250,000	43,438	4FE
437076 BG 6	HOME DEPOT INC	2.625 2022 06		12/30/2015	BARCLAYS CAPITAL INC		0	0	2,479	1FE
437076 BM 3	HOME DEPOT INC	3.000 2026 04		02/04/2016	J P MORGAN CHASE SECURITIES INC		1,996,100	2,000,000	0	1FE
440452 AE 0	HORMEL FOODS CORP	4.125 2021 04		01/20/2016	WELLS FARGO SECURITIES		217,272	200,000	2,292	1FE
446150 AJ 3	HUNTINGTON BANCSHARES	3.150 2021 03		03/09/2016	GOLDMAN SACHS & CO		998,030	1,000,000	0	2FE
446413 AH 9	HUNTINGTON INGALLS INDUS	5.000 2025 11		03/24/2016	VARIOUS		3,168,871	3,039,000	49,210	3FE
448579 AF 9	HYATT HOTELS	4.850 2026 03		02/29/2016	J P MORGAN CHASE SECURITIES INC		999,200	1,000,000	0	2FE
460146 CL 5	INTERNATIONAL PAPER CO	3.800 2026 01		01/21/2016	SUNTRUST		999,170	1,000,000	1,161	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
478160 BY 9	JOHNSON & JOHNSON	2.450 2026 03		02/25/2016	J P MORGAN CHASE SECURITIES INC		998,590	1,000,000	0	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
48203R AL 8	JUNIPER NETWORKS	3.125 2019 02		02/23/2016	J P MORGAN CHASE SECURITIES INC		999,230	1,000,000	0	2FE
487836 BP 2	KELLOGG CO	3.250 2026 04		02/25/2016	MORGAN STANLEY		998,960	1,000,000	0	2FE
494368 BU 6	KIMBERLY CLARK	2.750 2026 02		02/17/2016	CITIGROUP GLOBAL MARKETS		996,280	1,000,000	0	1FE
501044 DC 2	KROGER CO	3.500 2026 02		01/11/2016	VARIOUS		1,996,780	2,000,000	0	2FE
513075 BE 0	LAMAR MEDIA CORP	5.000 2023 05		01/15/2016	WELLS FARGO SECURITIES		1,253,670	1,276,000	14,178	3FE
513075 BJ 9	LAMAR MEDIA CORP (144A)	5.750 2026 02		01/25/2016	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
501797 AJ 3	LIMITED BRANDS	5.625 2023 10		01/07/2016	JEFFERIES & CO INC		1,590,000	1,500,000	20,391	3FE
532716 AT 4	LIMITED BRANDS	6.625 2021 04		03/15/2016	GOLDMAN SACHS & CO		2,247,500	2,000,000	61,465	3FE
574599 BH 8	MASCO CORP	5.950 2022 03		02/10/2016	CANTOR FITZGERALD		1,644,375	1,500,000	37,435	3FE
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
552953 CB 5	MGM RESORTS	5.250 2020 03		01/12/2016	J P MORGAN CHASE SECURITIES INC		990,000	1,000,000	15,313	4FE
594918 BH 6	MICROSOFT CORP	2.650 2022 11		01/25/2016	WELLS FARGO SECURITIES		506,210	500,000	3,128	1FE
617446 8C 6	MORGAN STANLEY	4.000 2025 07		03/28/2016	MORGAN STANLEY		1,039,000	1,000,000	7,556	1FE
61746B DZ 6	MORGAN STANLEY	3.875 2026 01		01/22/2016	MORGAN STANLEY		1,995,900	2,000,000	0	1FE
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
655844 BL 1	NORFOLK SOUTHERN CORP	2.903 2023 02		03/21/2016	JEFFERIES & CO INC		1,442,431	1,450,000	4,560	2FE
665859 AM 6	NORTHERN TRUST CORP	3.375 2021 08		02/03/2016	ROBERT W BAIRD & CO		1,057,180	1,000,000	15,469	1FE
62947Q AN 8	NXP BV/NXP FUNDING LLC (	5.750 2023 03	R	01/28/2016	CITIGROUP GLOBAL MARKETS		3,076,250	3,000,000	61,493	3FE
67103H AE 7	O'REILLY AUTOMOTIVE	3.550 2026 03		03/01/2016	U S BANCORP		998,320	1,000,000	0	2FE
68557N AB 9	ORBITAL ATK (144A)	5.500 2023 10		03/03/2016	JEFFERIES & CO INC		2,082,500	2,000,000	48,583	3FE
690732 AD 4	OWENS & MINOR	3.875 2021 09		01/07/2016	CREDIT SUISSE FIRST BOSTON		1,010,020	1,000,000	12,594	2FE
694308 HP 5	PACIFIC GAS & ELECTRIC	2.950 2026 03		02/23/2016	MORGAN STANLEY		997,340	1,000,000	0	1FE
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
737630 AB 9	POTLATCH CORP	7.500 2019 11		02/10/2016	RBC CAPITAL MARKETS		648,125	610,000	13,344	3FE
74005P BQ 6	PRAXAIR INC	3.200 2026 01		02/04/2016	J P MORGAN CHASE SECURITIES INC		2,042,520	2,000,000	1,956	1FE

QE04.4

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)
742718 EP 0	PROCTER & GAMBLE CO 2.700 2026 02		01/29/2016	CITIGROUP GLOBAL MARKETS		2,000,190	2,000,000	.75	1FE
74340X AV 3	PROLOGIS LP 2.750 2019 02		01/12/2016	CITIGROUP GLOBAL MARKETS		1,219,692	1,200,000	13,750	2FE
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		1,997,900	2,000,000	.0	2FE
771196 BK 7	ROCHE HOLDINGS INC (144A 2.625 2026 05	R	02/22/2016	CITIGROUP GLOBAL MARKETS		990,040	1,000,000	.0	1FE
78355H KB 4	RYDER SYSTEM INC 3.450 2021 11		02/17/2016	WELLS FARGO SECURITIES		999,180	1,000,000	.0	2FE
78401F AG 2	SBA TELECOM INC 5.750 2020 07		01/15/2016	WELLS FARGO SECURITIES		4,150,000	4,000,000	3,194	4FE
824348 AR 7	SHERWIN-WILLIAMS CO 3.450 2025 08		01/14/2016	CANTOR FITZGERALD		2,066,560	2,000,000	32,583	1FE
828807 CX 3	SIMON PROPERTY GROUP 2.500 2021 07		01/08/2016	BAS-MERRILL LYNCH		999,180	1,000,000	.0	1FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		01/28/2016	JEFFERIES & CO INC		229,314	213,000	2,756	1FE
855244 AJ 8	STARBUCKS CORP 2.100 2021 02		02/09/2016	VARIOUS		3,786,752	3,765,000	824	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
87264A AJ 4	T-MOBILE USA INC 6.500 2024 01		02/19/2016	MORGAN STANLEY		2,015,000	2,000,000	14,083	3FE
87264A AQ 8	T-MOBILE USA INC 6.000 2024 04		03/29/2016	DEUTSCHE BANC		600,000	600,000	.0	3FE
88023U AC 5	TEMPUR SEALY INTERNATION 5.625 2023 10		02/23/2016	VARIOUS		4,060,000	4,000,000	92,188	4FE
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
872539 AA 9	TJX COS INC 2.750 2021 06		01/29/2016	VARIOUS		2,041,290	2,000,000	6,722	1FE
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
89236T CU 7	TOYOTA MOTOR CREDIT 1.700 2019 02	R	02/16/2016	CITIGROUP GLOBAL MARKETS		999,880	1,000,000	.0	1FE
89469A AC 8	TREEHOUSE FOODS INC (144 6.000 2024 02		03/09/2016	VARIOUS		3,292,500	3,100,000	20,500	3FE
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		3,000,000	3,000,000	.0	1FE
91159H HL 7	US BANCORP 2.350 2021 01		01/26/2016	U S BANCORP		1,999,720	2,000,000	.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
92343V CR 3	VERIZON COMMUNICATIONS I 3.500 2024 11		03/07/2016	U S BANCORP		714,647	698,000	8,754	2FE
927804 FU 3	VIRGINIA ELECTRIC & POWE 3.150 2026 01		01/12/2016	GOLDMAN SACHS & CO		1,999,820	2,000,000	.0	1FE
92826C AD 4	VISA INC 3.150 2025 12		03/21/2016	DEUTSCHE BANC		1,035,600	1,000,000	8,750	1FE
929160 AS 8	VULCAN MATERIALS 4.500 2025 04		02/04/2016	CANTOR FITZGERALD		985,000	1,000,000	16,000	3FE
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02		01/05/2016	CITIGROUP GLOBAL MARKETS		996,000	1,000,000	.0	1FE
94106L AW 9	WASTE MANAGEMENT INC 4.750 2020 06		01/27/2016	U S BANCORP		76,782	70,000	286	2FE
94106L BA 6	WASTE MANAGEMENT INC 3.125 2025 03		01/28/2016	CREDIT SUISSE FIRST BOSTON		993,330	1,000,000	13,108	2FE
94973B AA 9	WELLS ENTERPRISE (144A) 6.750 2020 02		03/22/2016	WELLS FARGO SECURITIES		308,625	300,000	3,206	4FE
949746 RS 2	WELLS FARGO 2.500 2021 03		02/26/2016	WELLS FARGO SECURITIES		999,770	1,000,000	.0	1FE
95040Q AC 8	WELLTOWER INC 4.250 2026 04		02/23/2016	WELLS FARGO SECURITIES		992,270	1,000,000	.0	2FE
06367V HF 5	BANK OF MONTREAL 3.210 2018 09	C	03/07/2016	BMO CAPITAL MARKETS		1,041,800	1,000,000	15,742	1FE
06367X KF 7	BANK OF MONTREAL 2.100 2020 10	C	03/03/2016	BMO CAPITAL MARKETS		3,024,000	3,000,000	26,581	1FE

QE04.5

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
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)
136375 CJ 9	CANADIAN NATIONAL RAILWA	2.750 2026 03	A	02/18/2016	CITIGROUP GLOBAL MARKETS			1,992,340	2,000,000	0	1FE
891145 N4 2	TORONTO DOMINION BANK	2.447 2019 04	C	02/17/2016	NATIONAL BANK OF CANADA FINANCIAL			2,046,880	2,000,000	19,174	1FE
891145 4A 9	TORONTO DOMINION BANK	1.693 2020 04	C	02/25/2016	BANK OF NOVA SCOTIA			2,978,490	3,000,000	21,012	1FE
90664Z AC 4	UNION GAS LTD	2.760 2021 06	C	03/03/2016	TD SECURITIES			1,030,550	1,000,000	7,335	2FE
92658T AQ 1	VIDEOTRON LTEE	5.000 2022 07	A	01/15/2016	BARCLAYS CAPITAL INC			693,000	700,000	583	3FE
26824K AA 2	AIRBUS GROUP FINANCE (14	2.700 2023 04	F	02/01/2016	MITSUBISHI SECURITIES (USA) INC			990,460	1,000,000	8,025	1FE
00182E AZ 2	ANZ NEW ZEALAND INTL/LDN	2.750 2021 02	F	01/27/2016	CITIGROUP GLOBAL MARKETS			1,997,860	2,000,000	0	1FE
046353 AL 2	ASTRAZENECA PLC	3.375 2025 11	F	01/07/2016	HSBC			2,159,554	2,158,000	11,330	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 AK 4	BRITISH SKY BROADCASTING	3.125 2022 11	F	02/04/2016	RAYMOND JAMES & ASSOC			1,664,167	1,676,000	10,620	2FE
23636T AA 8	DANONE (144A)	3.000 2022 06	F	01/27/2016	HSBC			61,007	60,000	230	1FE
25152R 2Y 8	DEUTSCHE BANK AG	4.100 2026 01	F	01/08/2016	DEUTSCHE BANC			998,460	1,000,000	0	2FE
404280 AW 9	HSBC HOLDINGS	4.300 2026 03	F	03/01/2016	HSBC			1,997,100	2,000,000	0	1FE
53944V AM 1	LLOYDS BANK PLC	2.050 2019 01	F	01/19/2016	J P MORGAN CHASE SECURITIES INC			998,670	1,000,000	0	1FE
62886H AM 3	NCL CORP LTD (144A)	4.625 2020 11	E	01/26/2016	BARCLAYS CAPITAL INC			1,955,000	2,000,000	20,299	4FE
75625Q AB 5	RECKITT BENCKISER TSY (1	3.625 2023 09	F	02/10/2016	VARIOUS			1,312,368	1,250,000	17,924	1FE
780097 BA 8	ROYAL BANK OF SCOTLAND G	4.800 2026 04	F	03/30/2016	MORGAN STANLEY			998,190	1,000,000	0	2FE
80281L AD 7	SANTANDER UK GROUP HLDGS	3.125 2021 01	F	01/05/2016	BARCLAYS CAPITAL INC			1,997,980	2,000,000	0	2FE
806854 AD 7	SCHLUMBERGER INVESTMENT	2.400 2022 08	E	03/28/2016	FTN FINANCIAL			1,926,280	2,000,000	8,000	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
902133 AT 4	TYCO ELECTRONICS	3.700 2026 02	E	01/25/2016	J P MORGAN CHASE SECURITIES INC			1,995,140	2,000,000	0	1FE
90351D AF 4	UBS GROUP FUNDING (144A)	4.125 2026 04	F	03/29/2016	UBS AG			1,995,580	2,000,000	0	2FE
00841U AN 6	ABMT 2014-2 A13	3.500 2044 09		01/21/2016	BAS-MERRILL LYNCH			4,555,376	4,503,307	10,946	1FE
00842T AE 8	ABMT 2016-1 A5	3.500 2045 12		01/11/2016	WELLS FARGO SECURITIES			5,065,625	5,000,000	13,125	1FE
00842E AC 5	ABMT 2016-2 A3 (144A)	3.500 2046 03		03/10/2016	WELLS FARGO SECURITIES			12,142,500	12,000,000	33,833	1FE
97655J AE 2	WIN 2016-1 1A5 CMO	3.500 2046 01		02/02/2016	WELLS FARGO SECURITIES			4,057,500	4,000,000	15,556	1FE
05529S AC 3	BBCMS 2013-TYSN A2	3.756 2032 09		03/07/2016	MESIROW FINANCIAL			2,096,719	2,000,000	1,878	1FM
61766C AF 6	MSC 2016-UBS9 ASB	3.340 2049 03		02/19/2016	MORGAN STANLEY			5,149,890	5,000,000	3,247	1FE
3899999. Total Bonds - Industrial and Miscellaneous								260,082,152	257,072,307	1,382,125	XXX
8399997. Total Bonds - Part 3								797,108,402	747,438,675	1,551,642	XXX
8399999. Total Bonds								797,108,402	747,438,675	1,551,642	XXX
Common Stocks - Industrial and Miscellaneous											
015271	10	9	ALEXANDRIA REAL ESTATE EQUITY		01/29/2016	VARIOUS	2,600.000	205,384	XXX	0	L
053484	10	1	AVALONBAY COMMUNITIES INC		01/29/2016	VARIOUS	2,300.000	410,974	XXX	0	L
229663	10	9	CUBESMART		03/11/2016	VARIOUS	2,400.000	72,506	XXX	0	L
23317H	10	2	DDR CORP		03/31/2016	VARIOUS	9,600.000	166,238	XXX	0	L
252784	30	1	DIAMONDRock HOSPITALITY CO		03/11/2016	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	6,500.000	60,186	XXX	0	L

QE04.6

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)
253868 10 3	DIGITAL REALTY TRUST INC.....		01/28/2016....	RAYMOND JAMES NORTH AMERICA ALGO 725.....	1,300.000	103,209	XXX	0	L.....
25960P 10 9	DOUGLAS EMMETT INC.....		03/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	1,600.000	45,766	XXX	0	L.....
264411 50 5	DUKE REALTY CORPORATION.....		01/28/2016....	RAYMOND JAMES NORTH AMERICA ALGO 725.....	600.000	11,832	XXX	0	L.....
29273R 10 9	ENERGY TRANSFER PARTNERS LP.....		02/17/2016....	RBC CAPITAL MARKETS.....	110,000.000	3,189,391	XXX	0	L.....
29444U 70 0	EQUINIX INC.....		03/07/2016....	DIRECT WITH COMPANY.....	0.440	0	XXX	0	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		03/11/2016....	VARIOUS.....	4,000.000	295,980	XXX	0	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		03/11/2016....	VARIOUS.....	400.000	86,591	XXX	0	L.....
36467J 10 8	GAMING AND LEISURE PROPERTIES INC WI.....		03/31/2016....	MERRILL LYNCH NORTH AMERICA CASH 161.....	25,100.000	753,000	XXX	0	L.....
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT.....		01/20/2016....	BARCLAYS CAPITAL INC. NORTH AMERICA CASH.....	6,200.000	166,121	XXX	0	L.....
49427F 10 8	KILROY REALTY CORP.....		01/07/2016....	ROBERT W BAIRD & CO. NORTH AMERICA ALGO.....	2,000.000	120,230	XXX	0	L.....
49446R 10 9	KIMCO REALTY CORP.....		01/12/2016....	VARIOUS.....	11,500.000	293,191	XXX	0	L.....
49803T 30 0	KITE REALTY GROUP TRUST.....		03/31/2016....	VARIOUS.....	7,200.000	183,901	XXX	0	L.....
69924R 10 8	PARAMOUNT GROUP INC.....		03/11/2016....	VARIOUS.....	8,700.000	139,005	XXX	0	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		03/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	3,200.000	83,012	XXX	0	L.....
737464 10 7	POST PROPERTIES INC.....		03/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	400.000	23,598	XXX	0	L.....
74340W 10 3	PROLOGIS INC.....		03/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	2,000.000	83,853	XXX	0	L.....
74460D 10 9	PUBLIC STORAGE INC.....		02/11/2016....	VARIOUS.....	800.000	192,676	XXX	0	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....		03/29/2016....	VARIOUS.....	4,000.000	183,239	XXX	0	L.....
78440X 10 1	SL GREEN REALTY CORP.....		03/31/2016....	VARIOUS.....	2,200.000	220,820	XXX	0	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		03/04/2016....	VARIOUS.....	2,600.000	511,563	XXX	0	L.....
84860W 10 2	SPIRIT REALTY CAPITAL INC.....		03/11/2016....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	11,100.000	120,351	XXX	0	L.....
866674 10 4	SUN COMMUNITIES INC.....		03/30/2016....	VARIOUS.....	5,000.000	340,728	XXX	0	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		02/19/2016....	DIRECT WITH COMPANY.....	0.460	0	XXX	0	L.....
87612G 10 1	TARGA RESOURCES CORP.....		05/30/2014....	MERGER.....	27,280.000	727,320	XXX	0	L.....
92276F 10 0	VENTAS INC.....		02/10/2016....	VARIOUS.....	7,500.000	377,820	XXX	0	L.....
92339V 10 0	VEREIT INC.....		03/17/2016....	VARIOUS.....	35,400.000	283,281	XXX	0	L.....
929042 10 9	VORNADO REALTY TRUST.....		03/04/2016....	VARIOUS.....	3,900.000	358,598	XXX	0	L.....
948741 10 3	WEINGARTEN REALTY INVESTORS.....		03/11/2016....	VARIOUS.....	13,700.000	486,192	XXX	0	L.....
95040Q 10 4	WELLTOWER INC.....		01/29/2016....	VARIOUS.....	3,100.000	190,795	XXX	0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					10,487,351	XXX	0	XXX
9799997	Total Common Stocks - Part 3.....					10,487,351	XXX	0	XXX
9799999	Total Common Stocks.....					10,487,351	XXX	0	XXX
9899999	Total Preferred and Common Stocks.....					10,487,351	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					807,595,753	XXX	1,551,642	XXX

QE04.7

(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	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)
Bonds - U.S. Government																					
217194	AA 7 COP I LLC 3.613		03/05/2016	REDEEMED		62,522	62,522	62,522	62,522	0	0	0	0	0	62,522	0	0	0	565	12/05/2021	1
911759	EY 0 HOUSING URBAN DEVELOPM 6.620		02/01/2016	REDEEMED		15,000	15,000	17,359	15,000	0	0	0	0	0	15,000	0	0	0	497	08/01/2020	1
576863	BB 9 MATSON NAVIGATION CO 5.337		03/04/2016	REDEEMED		50,000	50,000	50,000	50,221	0	(221)	0	(221)	0	50,000	0	0	0	1,334	09/04/2028	1
576863	BC 7 MATSON NAVIGATION CO 5.273		01/29/2016	REDEEMED		36,000	36,000	36,000	36,178	0	(178)	0	(178)	0	36,000	0	0	0	949	07/29/2029	1
912810	FT 0 U S TREASURY BONDS 4.500		03/21/2016	BAS-MERRILL LYNCH		1,760,835	1,300,000	1,162,305	1,186,724	0	734	0	734	0	1,187,458	0	573,376	573,376	35,036	02/15/2036	1
912828	UG 3 U S TREASURY NOTES .375		01/15/2016	MATURED		20,000,000	20,000,000	20,013,047	20,000,324	0	(324)	0	(324)	0	20,000,000	0	0	0	37,500	01/15/2016	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2016	PAID ON PRINCIPAL		552,801	552,801	575,690	574,288	0	(21,487)	0	(21,487)	0	552,801	0	0	0	3,116	01/20/2042	1
36202C	HM 8 GNMA II PASS #2036 8.000		03/20/2016	PAID ON PRINCIPAL		240	240	244	244	0	(3)	0	(3)	0	240	0	0	0	3	07/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		03/20/2016	PAID ON PRINCIPAL		8,027	8,027	8,162	8,122	0	(95)	0	(95)	0	8,027	0	0	0	82	11/20/2025	1
36202C	PS 6 GNMA II PASS #2233 7.500		03/20/2016	PAID ON PRINCIPAL		5,858	5,858	5,767	5,777	0	82	0	82	0	5,858	0	0	0	82	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		03/20/2016	PAID ON PRINCIPAL		4,722	4,722	4,836	4,868	0	(146)	0	(146)	0	4,722	0	0	0	63	08/20/2026	1
36202C	RF 2 GNMA II PASS #2286 8.500		03/20/2016	PAID ON PRINCIPAL		2,427	2,427	2,468	2,487	0	(60)	0	(60)	0	2,427	0	0	0	34	09/20/2026	1
36202D	HK 0 GNMA II PASS #2934 7.500		03/20/2016	PAID ON PRINCIPAL		2,226	2,226	2,188	2,165	0	61	0	61	0	2,226	0	0	0	18	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226 5.500		03/20/2016	PAID ON PRINCIPAL		3,307	3,307	3,168	3,165	0	141	0	141	0	3,307	0	0	0	31	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248 5.500		03/20/2016	PAID ON PRINCIPAL		19,436	19,436	18,540	18,659	0	777	0	777	0	19,436	0	0	0	127	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		03/20/2016	PAID ON PRINCIPAL		6,842	6,842	6,829	6,829	0	13	0	13	0	6,842	0	0	0	68	10/20/2032	1
36202D	U7 4 GNMA II PASS #3306 5.500		03/20/2016	PAID ON PRINCIPAL		76,105	76,105	75,962	75,964	0	141	0	141	0	76,105	0	0	0	699	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320 5.500		03/20/2016	PAID ON PRINCIPAL		57,426	57,426	57,794	57,827	0	(402)	0	(402)	0	57,426	0	0	0	535	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427 4.500		03/20/2016	PAID ON PRINCIPAL		398,041	398,041	372,088	380,078	0	17,963	0	17,963	0	398,041	0	0	0	2,730	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470 4.500		03/20/2016	PAID ON PRINCIPAL		39,065	39,065	36,171	36,894	0	2,170	0	2,170	0	39,065	0	0	0	292	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529 5.000		03/20/2016	PAID ON PRINCIPAL		191,691	191,691	183,215	184,927	0	6,764	0	6,764	0	191,691	0	0	0	1,517	03/20/2034	1
36202D	5P 2 GNMA II PASS #3554 4.500		03/20/2016	PAID ON PRINCIPAL		124,773	124,773	115,532	118,586	0	6,187	0	6,187	0	124,773	0	0	0	803	05/20/2034	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2016	PAID ON PRINCIPAL		490,001	490,001	477,444	480,511	0	9,489	0	9,489	0	490,001	0	0	0	3,497	11/20/2035	1
36202E	XT 1 GNMA II PASS #4290 5.500		03/20/2016	PAID ON PRINCIPAL		142,451	142,451	141,857	141,809	0	642	0	642	0	142,451	0	0	0	1,322	11/20/2038	1
36176S	SV 3 GNMA PASS TH #0074832 3.500		03/15/2016	PAID ON PRINCIPAL		127,188	127,188	132,932	133,201	0	(6,013)	0	(6,013)	0	127,188	0	0	0	712	04/15/2042	1
36176J	GJ 3 GNMA PASS TH #00767301 3.500		03/15/2016	PAID ON PRINCIPAL		215,253	215,253	224,973	227,313	0	(12,060)	0	(12,060)	0	215,253	0	0	0	1,258	04/15/2042	1
36176X	FR 5 GNMA PASS TH #00778976 3.500		03/15/2016	PAID ON PRINCIPAL		389,288	389,288	408,692	417,754	0	(28,466)	0	(28,466)	0	389,288	0	0	0	2,147	03/15/2042	1
36206Y	CH 2 GNMA PASS TH #424972 4.000		03/15/2016	PAID ON PRINCIPAL		95,432	95,432	93,136	94,775	0	657	0	657	0	95,432	0	0	0	609	10/15/2018	1
36208F	JZ 4 GNMA PASS TH #449480 7.500		03/15/2016	PAID ON PRINCIPAL		3,408	3,408	3,495	3,501	0	(92)	0	(92)	0	3,408	0	0	0	43	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300 6.000		03/15/2016	PAID ON PRINCIPAL		4,948	4,948	4,834	4,848	0	100	0	100	0	4,948	0	0	0	50	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764 6.000		03/15/2016	PAID ON PRINCIPAL		47,344	47,344	47,196	47,197	0	147	0	147	0	47,344	0	0	0	289	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394 6.000		03/15/2016	PAID ON PRINCIPAL		2,660	2,660	2,604	2,598	0	62	0	62	0	2,660	0	0	0	26	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312 6.000		03/15/2016	PAID ON PRINCIPAL		9,519	9,519	9,400	9,390	0	129	0	129	0	9,519	0	0	0	96	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269 6.000		03/15/2016	PAID ON PRINCIPAL		3,212	3,212	3,180	3,180	0	32	0	32	0	3,212	0	0	0	32	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603 5.000		03/15/2016	PAID ON PRINCIPAL		46,958	46,958	46,415	46,465	0	493	0	493	0	46,958	0	0	0	327	08/15/2035	1

QE05

SCHEDULE D - PART 4

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

QE05.1

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)
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2016	PAID ON PRINCIPAL		208,471	208,471	205,171	205,872	0	2,599	0	2,599	0	208,471	0	0	0	1,426	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663 6.000		03/15/2016	PAID ON PRINCIPAL		40,882	40,882	40,754	40,754	0	128	0	128	0	40,882	0	0	0	222	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864 6.000		03/15/2016	PAID ON PRINCIPAL		1,450	1,450	1,424	1,423	0	28	0	28	0	1,450	0	0	0	15	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235 6.000		03/15/2016	PAID ON PRINCIPAL		11,003	11,003	10,743	10,726	0	277	0	277	0	11,003	0	0	0	110	12/15/2031	1
36213E	PY 6 GNMA PASS TH #552239 6.000		03/15/2016	PAID ON PRINCIPAL		2,775	2,775	2,718	2,713	0	62	0	62	0	2,775	0	0	0	27	12/15/2031	1
36213E	UH 7 GNMA PASS TH #552384 6.000		03/15/2016	PAID ON PRINCIPAL		864	864	838	830	0	34	0	34	0	864	0	0	0	9	02/15/2032	1
36213E	UL 8 GNMA PASS TH #552387 6.500		03/15/2016	PAID ON PRINCIPAL		4,408	4,408	4,659	4,691	0	(283)	0	(283)	0	4,408	0	0	0	48	02/15/2032	1
36213E	YG 5 GNMA PASS TH #552511 6.500		03/15/2016	PAID ON PRINCIPAL		32,109	32,109	33,941	34,342	0	(2,232)	0	(2,232)	0	32,109	0	0	0	499	04/15/2032	1
36213F	HD 8 GNMA PASS TH #552928 5.000		03/15/2016	PAID ON PRINCIPAL		10,574	10,574	10,756	10,591	0	(17)	0	(17)	0	10,574	0	0	0	91	12/15/2017	1
36213F	HE 6 GNMA PASS TH #552929 5.000		03/15/2016	PAID ON PRINCIPAL		40,685	40,685	41,264	40,733	0	(48)	0	(48)	0	40,685	0	0	0	340	12/15/2017	1
36213F	QS 5 GNMA PASS TH #553165 6.000		03/15/2016	PAID ON PRINCIPAL		13,605	13,605	14,290	14,148	0	(543)	0	(543)	0	13,605	0	0	0	139	04/15/2033	1
36213F	WW 9 GNMA PASS TH #553361 5.500		03/15/2016	PAID ON PRINCIPAL		57,189	57,189	56,751	56,848	0	341	0	341	0	57,189	0	0	0	525	07/15/2033	1
36213G	U5 8 GNMA PASS TH #554204 6.000		03/15/2016	PAID ON PRINCIPAL		446	446	438	437	0	9	0	9	0	446	0	0	0	4	12/15/2031	1
36213R	5P 8 GNMA PASS TH #562554 6.000		03/15/2016	PAID ON PRINCIPAL		4,451	4,451	4,407	4,401	0	50	0	50	0	4,451	0	0	0	45	01/15/2032	1
36213T	EC 3 GNMA PASS TH #563631 5.000		03/15/2016	PAID ON PRINCIPAL		14,151	14,151	14,323	14,141	0	10	0	10	0	14,151	0	0	0	118	09/15/2017	1
36213U	YC 8 GNMA PASS TH #565107 6.000		03/15/2016	PAID ON PRINCIPAL		9,064	9,064	9,240	9,199	0	(135)	0	(135)	0	9,064	0	0	0	91	10/15/2032	1
36213X	2H 6 GNMA PASS TH #567876 6.000		03/15/2016	PAID ON PRINCIPAL		3,135	3,135	3,179	3,183	0	(48)	0	(48)	0	3,135	0	0	0	31	10/15/2032	1
36213X	4T 8 GNMA PASS TH #569235 5.000		03/15/2016	PAID ON PRINCIPAL		4,905	4,905	4,975	4,915	0	(11)	0	(11)	0	4,905	0	0	0	41	12/15/2017	1
36200Q	LQ 5 GNMA PASS TH #569235 6.000		03/15/2016	PAID ON PRINCIPAL		4,264	4,264	4,346	4,385	0	(122)	0	(122)	0	4,264	0	0	0	43	03/15/2032	1
36200Q	WM 2 GNMA PASS TH #569552 6.000		03/15/2016	PAID ON PRINCIPAL		19,113	19,113	19,092	19,095	0	17	0	17	0	19,113	0	0	0	125	01/15/2032	1
36200Q	W6 7 GNMA PASS TH #569569 6.000		03/15/2016	PAID ON PRINCIPAL		17,230	17,230	16,756	16,735	0	495	0	495	0	17,230	0	0	0	161	01/15/2032	1
36200R	WR 9 GNMA PASS TH #570456 6.000		03/15/2016	PAID ON PRINCIPAL		5,242	5,242	5,262	5,262	0	(19)	0	(19)	0	5,242	0	0	0	53	11/15/2031	1
36200S	AG 5 GNMA PASS TH #570707 6.000		03/15/2016	PAID ON PRINCIPAL		3,576	3,576	3,523	3,532	0	44	0	44	0	3,576	0	0	0	30	12/15/2031	1
36200S	A2 6 GNMA PASS TH #570725 6.000		03/15/2016	PAID ON PRINCIPAL		1,244	1,244	1,230	1,228	0	16	0	16	0	1,244	0	0	0	12	01/15/2032	1
36200S	A6 7 GNMA PASS TH #570729 6.000		03/15/2016	PAID ON PRINCIPAL		141,983	141,983	140,441	140,630	0	1,353	0	1,353	0	141,983	0	0	0	752	01/15/2032	1
36200S	BH 2 GNMA PASS TH #570740 6.000		03/15/2016	PAID ON PRINCIPAL		4,585	4,585	4,500	4,508	0	77	0	77	0	4,585	0	0	0	48	01/15/2032	1
36200S	WM 8 GNMA PASS TH #571352 6.000		03/15/2016	PAID ON PRINCIPAL		890	890	869	868	0	22	0	22	0	890	0	0	0	9	12/15/2031	1
36200W	BU 4 GNMA PASS TH #574351 6.000		03/15/2016	PAID ON PRINCIPAL		2,586	2,586	2,552	2,552	0	34	0	34	0	2,586	0	0	0	26	01/15/2032	1
36200W	T6 8 GNMA PASS TH #574873 6.000		03/15/2016	PAID ON PRINCIPAL		4,996	4,996	4,926	4,926	0	70	0	70	0	4,996	0	0	0	48	12/15/2031	1
36200X	E6 2 GNMA PASS TH #575357 6.000		03/15/2016	PAID ON PRINCIPAL		10,977	10,977	10,922	10,917	0	59	0	59	0	10,977	0	0	0	105	12/15/2031	1
36200X	JQ 3 GNMA PASS TH #575471 6.000		03/15/2016	PAID ON PRINCIPAL		1,173	1,173	1,138	1,126	0	47	0	47	0	1,173	0	0	0	12	01/15/2032	1
36200X	XP 9 GNMA PASS TH #575886 6.000		03/15/2016	PAID ON PRINCIPAL		5,701	5,701	5,617	5,616	0	84	0	84	0	5,701	0	0	0	59	12/15/2031	1
36200X	YB 9 GNMA PASS TH #575906 6.000		03/15/2016	PAID ON PRINCIPAL		1,990	1,990	1,964	1,959	0	31	0	31	0	1,990	0	0	0	20	01/15/2032	1
36201A	NV 6 GNMA PASS TH #577404 6.000		03/15/2016	PAID ON PRINCIPAL		10,143	10,143	10,008	10,008	0	135	0	135	0	10,143	0	0	0	101	12/15/2031	1
36201A	PS 1 GNMA PASS TH #577433 6.000		03/15/2016	PAID ON PRINCIPAL		6,853	6,853	6,826	6,826	0	27	0	27	0	6,853	0	0	0	69	02/15/2032	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)
36201A SW 9	GNMA PASS TH #577533 6.000		03/15/2016	PAID ON PRINCIPAL		4,506	4,506	4,447	4,432	0	74	0	74	0	4,506	0	0	0	46	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		03/15/2016	PAID ON PRINCIPAL		12,472	12,472	12,713	12,810	0	(338)	0	(338)	0	12,472	0	0	0	125	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		03/15/2016	PAID ON PRINCIPAL		3,105	3,105	3,048	3,046	0	59	0	59	0	3,105	0	0	0	31	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		03/15/2016	PAID ON PRINCIPAL		3,048	3,048	3,090	3,111	0	(63)	0	(63)	0	3,048	0	0	0	30	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		03/15/2016	PAID ON PRINCIPAL		3,006	3,006	3,064	3,090	0	(84)	0	(84)	0	3,006	0	0	0	30	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		03/15/2016	PAID ON PRINCIPAL		3,056	3,056	3,011	3,008	0	48	0	48	0	3,056	0	0	0	31	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		03/15/2016	PAID ON PRINCIPAL		2,077	2,077	2,046	2,043	0	34	0	34	0	2,077	0	0	0	21	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		03/15/2016	PAID ON PRINCIPAL		56,232	56,232	55,448	55,444	0	788	0	788	0	56,232	0	0	0	391	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		03/15/2016	PAID ON PRINCIPAL		1,153	1,153	1,121	1,113	0	40	0	40	0	1,153	0	0	0	11	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		03/15/2016	PAID ON PRINCIPAL		7,874	7,874	7,637	7,622	0	253	0	253	0	7,874	0	0	0	75	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		03/15/2016	PAID ON PRINCIPAL		7,512	7,512	7,362	7,468	0	44	0	44	0	7,512	0	0	0	56	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		03/15/2016	PAID ON PRINCIPAL		7,124	7,124	7,019	7,026	0	98	0	98	0	7,124	0	0	0	71	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		03/15/2016	PAID ON PRINCIPAL		7,074	7,074	7,115	7,072	0	2	0	2	0	7,074	0	0	0	59	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		03/15/2016	PAID ON PRINCIPAL		2,136	2,136	2,113	2,112	0	24	0	24	0	2,136	0	0	0	21	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		03/15/2016	PAID ON PRINCIPAL		9,908	9,908	10,047	10,110	0	(202)	0	(202)	0	9,908	0	0	0	104	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		03/15/2016	PAID ON PRINCIPAL		10,148	10,148	10,290	10,313	0	(165)	0	(165)	0	10,148	0	0	0	102	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		03/15/2016	PAID ON PRINCIPAL		6,627	6,627	6,593	6,591	0	36	0	36	0	6,627	0	0	0	66	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		03/15/2016	PAID ON PRINCIPAL		1,854	1,854	1,890	1,905	0	(51)	0	(51)	0	1,854	0	0	0	19	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		03/15/2016	PAID ON PRINCIPAL		885	885	902	903	0	(18)	0	(18)	0	885	0	0	0	9	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		03/15/2016	PAID ON PRINCIPAL		864	864	869	868	0	(5)	0	(5)	0	864	0	0	0	6	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		03/15/2016	PAID ON PRINCIPAL		25,018	25,018	24,845	24,839	0	179	0	179	0	25,018	0	0	0	191	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		03/15/2016	PAID ON PRINCIPAL		29,692	29,692	30,021	29,712	0	(20)	0	(20)	0	29,692	0	0	0	247	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		03/15/2016	PAID ON PRINCIPAL		15,896	15,896	16,122	15,909	0	(13)	0	(13)	0	15,896	0	0	0	133	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		03/15/2016	PAID ON PRINCIPAL		10,538	10,538	10,965	10,929	0	(391)	0	(391)	0	10,538	0	0	0	104	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		03/15/2016	PAID ON PRINCIPAL		88,885	88,885	90,468	89,072	0	(187)	0	(187)	0	88,885	0	0	0	757	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		03/15/2016	PAID ON PRINCIPAL		21,793	21,793	21,776	21,771	0	22	0	22	0	21,793	0	0	0	218	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		03/15/2016	PAID ON PRINCIPAL		41,785	41,785	39,568	40,353	0	1,432	0	1,432	0	41,785	0	0	0	316	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		03/15/2016	PAID ON PRINCIPAL		52,027	52,027	49,312	50,047	0	1,980	0	1,980	0	52,027	0	0	0	391	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		03/15/2016	PAID ON PRINCIPAL		70,428	70,428	68,733	69,975	0	453	0	453	0	70,428	0	0	0	364	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		03/15/2016	PAID ON PRINCIPAL		40,110	40,110	39,145	39,841	0	269	0	269	0	40,110	0	0	0	268	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		03/15/2016	PAID ON PRINCIPAL		66,390	66,390	66,908	66,675	0	(285)	0	(285)	0	66,390	0	0	0	497	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		03/15/2016	PAID ON PRINCIPAL		3,608	3,608	3,677	3,715	0	(107)	0	(107)	0	3,608	0	0	0	36	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		03/15/2016	PAID ON PRINCIPAL		5,938	5,938	6,040	5,951	0	(13)	0	(13)	0	5,938	0	0	0	50	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		03/15/2016	PAID ON PRINCIPAL		79,629	79,629	80,997	79,791	0	(162)	0	(162)	0	79,629	0	0	0	645	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		03/15/2016	PAID ON PRINCIPAL		22,249	22,249	22,631	22,291	0	(43)	0	(43)	0	22,249	0	0	0	229	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		03/15/2016	PAID ON PRINCIPAL		24,330	24,330	24,676	24,359	0	(30)	0	(30)	0	24,330	0	0	0	205	12/15/2017	1

QE052

SCHEDULE D - PART 4

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

QE053

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)
36200E BQ 3	GNMA PASS TH #598647 5.000		03/15/2016	PAID ON PRINCIPAL		302,687	302,687	309,518	309,999	0	(7,312)	0	(7,312)	0	302,687	0	0	0	1,929	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		03/15/2016	PAID ON PRINCIPAL		225,308	225,308	229,193	227,622	0	(2,313)	0	(2,313)	0	225,308	0	0	0	1,286	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		03/15/2016	PAID ON PRINCIPAL		12,323	12,323	12,622	12,589	0	(266)	0	(266)	0	12,323	0	0	0	113	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		03/15/2016	PAID ON PRINCIPAL		6,588	6,588	6,593	6,588	0	(0)	0	(0)	0	6,588	0	0	0	55	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		03/15/2016	PAID ON PRINCIPAL		37,920	37,920	40,116	38,678	0	(758)	0	(758)	0	37,920	0	0	0	265	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		03/15/2016	PAID ON PRINCIPAL		16,223	16,223	16,347	16,295	0	(72)	0	(72)	0	16,223	0	0	0	123	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		03/15/2016	PAID ON PRINCIPAL		62,185	62,185	57,385	58,780	0	3,404	0	3,404	0	62,185	0	0	0	363	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		03/15/2016	PAID ON PRINCIPAL		37,768	37,768	37,928	37,861	0	(93)	0	(93)	0	37,768	0	0	0	248	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		03/15/2016	PAID ON PRINCIPAL		7,744	7,744	7,589	7,694	0	49	0	49	0	7,744	0	0	0	58	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		03/15/2016	PAID ON PRINCIPAL		62,960	62,960	61,405	62,511	0	448	0	448	0	62,960	0	0	0	424	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		03/15/2016	PAID ON PRINCIPAL		241,040	241,040	241,235	240,770	0	270	0	270	0	241,040	0	0	0	1,809	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		03/15/2016	PAID ON PRINCIPAL		67,313	67,313	66,934	67,010	0	302	0	302	0	67,313	0	0	0	512	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		03/15/2016	PAID ON PRINCIPAL		107,627	107,627	101,787	103,439	0	4,188	0	4,188	0	107,627	0	0	0	686	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		03/15/2016	PAID ON PRINCIPAL		21,637	21,637	20,374	20,696	0	940	0	940	0	21,637	0	0	0	143	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		03/15/2016	PAID ON PRINCIPAL		9,380	9,380	8,884	9,027	0	353	0	353	0	9,380	0	0	0	70	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		03/15/2016	PAID ON PRINCIPAL		72,010	72,010	71,144	71,258	0	752	0	752	0	72,010	0	0	0	583	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		03/15/2016	PAID ON PRINCIPAL		55,648	55,648	55,909	55,638	0	10	0	10	0	55,648	0	0	0	418	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		03/15/2016	PAID ON PRINCIPAL		63,104	63,104	62,315	62,850	0	254	0	254	0	63,104	0	0	0	476	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		03/15/2016	PAID ON PRINCIPAL		998	998	1,004	1,002	0	(3)	0	(3)	0	998	0	0	0	7	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		03/15/2016	PAID ON PRINCIPAL		33,705	33,705	33,863	33,708	0	(3)	0	(3)	0	33,705	0	0	0	293	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		03/15/2016	PAID ON PRINCIPAL		68,594	68,594	68,208	68,411	0	184	0	184	0	68,594	0	0	0	523	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		03/15/2016	PAID ON PRINCIPAL		8,229	8,229	8,705	8,361	0	(132)	0	(132)	0	8,229	0	0	0	55	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		03/15/2016	PAID ON PRINCIPAL		14,033	14,033	14,845	14,233	0	(200)	0	(200)	0	14,033	0	0	0	117	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		03/15/2016	PAID ON PRINCIPAL		12,245	12,245	12,954	12,472	0	(227)	0	(227)	0	12,245	0	0	0	92	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		03/15/2016	PAID ON PRINCIPAL		50,102	50,102	50,477	50,302	0	(200)	0	(200)	0	50,102	0	0	0	306	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		03/15/2016	PAID ON PRINCIPAL		12,824	12,824	12,920	12,887	0	(62)	0	(62)	0	12,824	0	0	0	97	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		03/15/2016	PAID ON PRINCIPAL		23,688	23,688	23,392	23,589	0	99	0	99	0	23,688	0	0	0	178	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		03/15/2016	PAID ON PRINCIPAL		21,965	21,965	22,092	22,038	0	(73)	0	(73)	0	21,965	0	0	0	123	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		03/15/2016	PAID ON PRINCIPAL		53,742	53,742	49,670	50,876	0	2,866	0	2,866	0	53,742	0	0	0	474	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		03/15/2016	PAID ON PRINCIPAL		21,588	21,588	20,441	20,799	0	789	0	789	0	21,588	0	0	0	170	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		03/15/2016	PAID ON PRINCIPAL		93,420	93,420	87,360	88,723	0	4,697	0	4,697	0	93,420	0	0	0	771	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		03/15/2016	PAID ON PRINCIPAL		54,448	54,448	51,474	52,316	0	2,131	0	2,131	0	54,448	0	0	0	498	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		03/15/2016	PAID ON PRINCIPAL		4,491	4,491	4,154	4,257	0	234	0	234	0	4,491	0	0	0	34	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		03/15/2016	PAID ON PRINCIPAL		64,626	64,626	63,334	64,238	0	389	0	389	0	64,626	0	0	0	423	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2016	PAID ON PRINCIPAL		3,942	3,942	3,742	3,805	0	137	0	137	0	3,942	0	0	0	30	08/15/2033	1

SCHEDULE D - PART 4

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

QE054

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)
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2016	PAID ON PRINCIPAL		14,205	14,205	13,486	13,735	0	470	0	470	0	14,205	0	0	0	109	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2016	PAID ON PRINCIPAL		5,283	5,283	5,003	5,087	0	197	0	197	0	5,283	0	0	0	40	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		03/15/2016	PAID ON PRINCIPAL		84,539	84,539	85,174	84,586	0	(47)	0	(47)	0	84,539	0	0	0	589	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2016	PAID ON PRINCIPAL		81,378	81,378	81,962	81,413	0	(36)	0	(36)	0	81,378	0	0	0	594	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2016	PAID ON PRINCIPAL		175,179	175,179	178,042	177,215	0	(2,036)	0	(2,036)	0	175,179	0	0	0	1,611	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2016	PAID ON PRINCIPAL		7,036	7,036	7,151	7,107	0	(71)	0	(71)	0	7,036	0	0	0	57	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2016	PAID ON PRINCIPAL		23,897	23,897	23,610	23,704	0	193	0	193	0	23,897	0	0	0	275	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2016	PAID ON PRINCIPAL		116,878	116,878	118,788	118,289	0	(1,411)	0	(1,411)	0	116,878	0	0	0	973	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2016	PAID ON PRINCIPAL		69,763	69,763	68,956	69,070	0	693	0	693	0	69,763	0	0	0	852	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2016	PAID ON PRINCIPAL		8,769	8,769	8,667	8,690	0	78	0	78	0	8,769	0	0	0	72	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		03/15/2016	PAID ON PRINCIPAL		9,916	9,916	10,351	10,565	0	(650)	0	(650)	0	9,916	0	0	0	58	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		03/15/2016	PAID ON PRINCIPAL		674,067	674,067	703,663	714,015	0	(39,948)	0	(39,948)	0	674,067	0	0	0	1,996	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		03/15/2016	PAID ON PRINCIPAL		344,666	344,666	359,799	367,445	0	(22,779)	0	(22,779)	0	344,666	0	0	0	2,992	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		03/15/2016	PAID ON PRINCIPAL		176,010	176,010	183,738	188,520	0	(12,510)	0	(12,510)	0	176,010	0	0	0	1,131	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		03/15/2016	PAID ON PRINCIPAL		129,182	129,182	134,854	136,413	0	(7,231)	0	(7,231)	0	129,182	0	0	0	406	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2016	PAID ON PRINCIPAL		1,481	1,481	1,518	1,533	0	(52)	0	(52)	0	1,481	0	0	0	19	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2016	PAID ON PRINCIPAL		2,317	2,317	2,375	2,406	0	(89)	0	(89)	0	2,317	0	0	0	35	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2016	PAID ON PRINCIPAL		70,020	70,020	68,336	69,515	0	506	0	506	0	70,020	0	0	0	470	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2016	PAID ON PRINCIPAL		50,221	50,221	54,794	54,398	0	(4,177)	0	(4,177)	0	50,221	0	0	0	668	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2016	PAID ON PRINCIPAL		37,441	37,441	40,529	39,588	0	(2,147)	0	(2,147)	0	37,441	0	0	0	536	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2016	PAID ON PRINCIPAL		50,485	50,485	53,248	52,478	0	(1,993)	0	(1,993)	0	50,485	0	0	0	503	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2016	PAID ON PRINCIPAL		327,760	327,760	345,096	343,984	0	(16,224)	0	(16,224)	0	327,760	0	0	0	2,829	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2016	PAID ON PRINCIPAL		47,037	47,037	50,388	49,943	0	(2,906)	0	(2,906)	0	47,037	0	0	0	672	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2016	PAID ON PRINCIPAL		64,534	64,534	69,120	68,527	0	(3,992)	0	(3,992)	0	64,534	0	0	0	730	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2016	PAID ON PRINCIPAL		46,023	46,023	49,306	48,981	0	(2,958)	0	(2,958)	0	46,023	0	0	0	704	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2016	PAID ON PRINCIPAL		271,694	271,694	267,394	268,238	0	3,456	0	3,456	0	271,694	0	0	0	2,419	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		03/20/2016	PAID ON PRINCIPAL		411,738	411,738	422,064	417,033	0	(5,295)	0	(5,295)	0	411,738	0	0	0	1,225	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		03/20/2016	PAID ON PRINCIPAL		476,397	476,397	481,813	478,895	0	(2,498)	0	(2,498)	0	476,397	0	0	0	1,044	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		03/20/2016	PAID ON PRINCIPAL		62,542	62,542	62,522	62,507	0	35	0	35	0	62,542	0	0	0	152	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		03/20/2016	PAID ON PRINCIPAL		120,357	120,357	119,417	119,771	0	586	0	586	0	120,357	0	0	0	269	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		03/20/2016	PAID ON PRINCIPAL		144,678	144,678	145,345	145,318	0	(640)	0	(640)	0	144,678	0	0	0	473	05/20/2064	1
38376R ML 7	GNR 2015-H32 KA 2.700		03/20/2016	PAID ON PRINCIPAL		60,845	60,845	60,452	60,452	0	392	0	392	0	60,845	0	0	0	281	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.000		03/20/2016	PAID ON PRINCIPAL		983	983	986	975	0	8	0	8	0	983	0	0	0	3	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.000		03/20/2016	PAID ON PRINCIPAL		3,883	3,883	3,892	3,871	0	13	0	13	0	3,883	0	0	0	12	10/20/2026	1
36230S DW 1	G2 757317 4.317		03/20/2016	PAID ON PRINCIPAL		457,100	457,100	470,313	459,662	0	(2,562)	0	(2,562)	0	457,100	0	0	0	2,597	02/20/2061	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	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)
38378N	EW 9 GNR 2013-162 A (PROJEC 2.750.....		03/16/2016	PAID ON PRINCIPAL.....		78,970	78,970	78,008	78,237	0	733	0	733	0	78,970	0	0	0	345	09/16/2046	1
38378X	P6 2 GNR 2014-166 PL 2.500.....		03/16/2016	PAID ON PRINCIPAL.....		89,759	89,759	89,787	89,775	0	(16)	0	(16)	0	89,759	0	0	0	415	05/16/2055	1
38378Y	S8 3 GNR 2014-34 PA (PROJEC 2.471.....		03/16/2016	PAID ON PRINCIPAL.....		327,260	327,260	328,576	328,519	0	(1,260)	0	(1,260)	0	327,260	0	0	0	1,346	09/16/2053	1
38379K	H5 0 GNR 2015-130 AH (PROJE 2.900.....		03/16/2016	PAID ON PRINCIPAL.....		107,557	107,557	110,112	109,940	0	(2,383)	0	(2,383)	0	107,557	0	0	0	522	08/16/2047	1
38379K	PV 4 GNR 2015-70 AB (PROJEC 2.300.....		03/16/2016	PAID ON PRINCIPAL.....		61,889	61,889	61,309	61,331	0	558	0	558	0	61,889	0	0	0	237	11/16/2048	1
38379K	RM 2 GNR 2015-86 AC (PROJEC 2.650.....		03/16/2016	PAID ON PRINCIPAL.....		227,809	227,809	229,215	229,139	0	(1,330)	0	(1,330)	0	227,809	0	0	0	1,007	03/16/2050	1
83162C	TV 5 SBAP 2011-20B 1 4.220.....		02/01/2016	PAID ON PRINCIPAL.....		504,824	504,824	504,824	505,866	0	(1,043)	0	(1,043)	0	504,824	0	0	0	11,308	02/01/2031	1
83162C	UR 2 SBAP 2012-20C 1 2.510.....		03/01/2016	PAID ON PRINCIPAL.....		1,079,838	1,079,838	1,079,838	1,080,416	0	(578)	0	(578)	0	1,079,838	0	0	0	14,550	03/01/2032	1
83162C	WK 5 SBAP 2014-20G 1 2.870.....		01/01/2016	PAID ON PRINCIPAL.....		221,404	221,404	223,576	223,538	0	(2,134)	0	(2,134)	0	221,404	0	0	0	3,228	07/01/2034	1
83162C	XE 8 SBAP 2015-20H 1 2.820.....		02/01/2016	PAID ON PRINCIPAL.....		263,755	263,755	263,929	263,923	0	(168)	0	(168)	0	263,755	0	0	0	3,492	08/01/2035	1
83162C	XG 3 SBAP 2015-20I 1 2.820.....		03/01/2016	PAID ON PRINCIPAL.....		598,765	598,765	598,765	598,750	0	14	0	14	0	598,765	0	0	0	7,739	09/01/2035	1
831641	FB 6 SBIC 2014-10B 1 3.015.....		03/10/2016	PAID ON PRINCIPAL.....		572,058	572,058	572,058	571,969	0	89	0	89	0	572,058	0	0	0	8,600	09/10/2024	1
831641	FE 0 SBIC 2015-10B 1 2.829.....		03/10/2016	PAID ON PRINCIPAL.....		104,845	104,845	104,845	104,839	0	6	0	6	0	104,845	0	0	0	1,300	09/10/2025	1
0599999. Total Bonds - U.S. Government.....						37,265,835	36,805,000	36,784,502	36,831,326	0	(138,868)	0	(138,868)	0	36,692,458	0	573,376	573,376	203,138	XXX	XXX
Bonds - All Other Government																					
013051	CR 6 ALBERTA (PROVINCE OF) 5.930.....	C	03/16/2016	REDEEMED.....		682,247	682,247	684,848	682,348	0	(101)	0	(101)	0	682,247	0	0	0	20,229	09/16/2016	1FE
13509P	DM 2 CANADA HOUSING TRUST 1.700.....	C	02/23/2016	SCOTIA CAPITAL.....		2,037,000	2,000,000	2,010,780	2,006,061	0	(470)	0	(470)	0	2,005,591	0	31,409	31,409	6,614	12/15/2017	1FE
13509P	EV 1 CANADA HOUSING TRUST 1.200.....	C	02/23/2016	NATIONAL BANK OF CANADA F.....		3,025,050	3,000,000	2,995,320	2,995,975	0	123	0	123	0	2,996,098	0	28,952	28,952	7,003	06/15/2020	1FE
563469	FG 5 MANITOBA (PROVINCE OF) 4.300.....	C	03/01/2016	MATURED.....		7,000,000	7,000,000	6,963,760	6,998,513	0	1,487	0	1,487	0	7,000,000	0	0	0	150,500	03/01/2016	1FE
683234	YC 6 ONTARIO (PROVINCE OF) 4.400.....	C	03/08/2016	MATURED.....		9,000,000	9,000,000	9,045,620	9,000,128	0	(128)	0	(128)	0	9,000,000	0	0	0	198,000	03/08/2016	1FE
U45905	LH 4 INTERNATIONAL BANK REC 9.750.....	F	01/23/2016	MATURED.....		6,000,000	6,000,000	8,777,260	6,017,511	0	(17,511)	0	(17,511)	0	6,000,000	0	0	0	585,000	01/23/2016	1FE
G92450	YY 8 UK GILT TREASURY 4.000.....	D	03/08/2016	MORGAN STANLEY DEAN WITTE.....		578,305	568,320	642,082	604,030	0	(3,970)	0	(3,970)	18,934	618,994	(40,583)	(106)	(40,689)	11,602	09/07/2016	1FE
G92451	CZ 7 UK GILT TREASURY 2.000.....	D	01/22/2016	MATURED.....		1,758,531	1,758,531	1,893,923	1,814,431	0	(1,744)	0	(1,744)	51,501	1,864,187	(105,656)	0	(105,656)	17,585	01/22/2016	1FE
62935Z	MX 7 CANADA NHA PASS THRU P 1.750.....	C	03/15/2016	PAID ON PRINCIPAL.....		46,932	46,932	46,176	46,418	0	514	0	514	0	46,932	0	0	0	140	10/01/2018	1FE
62935Z	4Z 2 CANADA NHA PASS THRU P 1.800.....	C	03/15/2016	PAID ON PRINCIPAL.....		21,385	21,385	21,468	21,421	0	(35)	0	(35)	0	21,385	0	0	0	67	12/01/2018	1FE
1099999. Total Bonds - All Other Government.....						30,149,450	30,077,415	33,081,236	30,186,836	0	(21,835)	0	(21,835)	70,435	30,235,435	(146,239)	60,255	(85,985)	996,739	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
126775	TD 7 CABARRUS COUNTY PUBLIC 4.500.....		03/01/2016	REDEEMED.....		2,995,000	2,995,000	3,038,727	2,995,621	0	(621)	0	(621)	0	2,995,000	0	0	0	67,388	03/01/2023	1FE
126775	TE 5 CABARRUS COUNTY PUBLIC 4.500.....		03/01/2016	REDEEMED.....		3,085,000	3,085,000	3,125,259	3,085,536	0	(536)	0	(536)	0	3,085,000	0	0	0	69,413	03/01/2024	1FE
126775	TF 2 CABARRUS COUNTY PUBLIC 4.500.....		03/01/2016	REDEEMED.....		3,285,000	3,285,000	3,322,778	3,285,461	0	(461)	0	(461)	0	3,285,000	0	0	0	73,913	03/01/2025	1FE
126775	TG 0 CABARRUS COUNTY PUBLIC 4.500.....		03/01/2016	REDEEMED.....		3,330,000	3,330,000	3,363,134	3,330,355	0	(355)	0	(355)	0	3,330,000	0	0	0	74,925	03/01/2026	1FE
158249	HP 0 CHAMPAIGN CO COMM USD 5.550.....		01/01/2016	MATURED.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,163	01/01/2016	1FE
167615	FB 4 CHICAGO PARK DIST REF 5.000.....		01/01/2016	REDEEMED.....		3,845,000	3,845,000	4,068,125	3,845,984	0	(35)	0	(35)	0	3,845,949	0	(949)	(949)	96,125	01/01/2020	1FE
208418	VG 5 CONROE ISD GO REF S200 5.000.....		02/15/2016	REDEEMED.....		5,220,000	5,220,000	5,484,602	5,225,222	0	(5,222)	0	(5,222)	0	5,220,000	0	0	0	130,500	02/15/2027	1FE
208418	VQ 3 CONROE ISD GO REF S200 5.000.....		02/15/2016	REDEEMED.....		2,210,000	2,210,000	2,322,025	2,212,211	0	(2,211)	0	(2,211)	0	2,210,000	0	0	0	55,250	02/15/2027	1FE
234096	NB 7 DAKOTA CO GENERAL OBLI 4.250.....		02/01/2016	REDEEMED.....		2,050,000	2,050,000	2,035,794	2,042,495	0	140	0	140	0	2,042,635	0	7,365	7,365	43,563	02/01/2023	1FE

QE055

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	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)	
234096 NC 5	DAKOTA CO GENERAL OBLI 4.250	02/01/2016	REDEEMED		2,150,000	2,150,000	2,129,339	2,138,306	0	169	0	169	0	2,138,474	0	11,526	11,526	45,688	02/01/2024	1FE	
234096 ND 3	DAKOTA CO GENERAL OBLI 4.250	02/01/2016	REDEEMED		2,265,000	2,265,000	2,236,801	2,248,081	0	199	0	199	0	2,248,280	0	16,720	16,720	48,131	02/01/2025	1FE	
234096 NE 1	DAKOTA CO GENERAL OBLI 4.250	02/01/2016	REDEEMED		2,380,000	2,380,000	2,346,275	2,358,747	0	216	0	216	0	2,358,963	0	21,037	21,037	50,575	02/01/2026	1FE	
262633 MG 2	DU PAGE CO GO LTD (COU) 5.000	02/29/2016	REDEEMED		1,985,000	1,985,000	2,124,089	1,985,857	0	(857)	0	(857)	0	1,985,000	0	0	0	65,615	01/01/2021	1FE	
262633 MH 0	DU PAGE CO GO LTD (COU) 5.000	02/29/2016	REDEEMED		1,090,000	1,090,000	1,161,809	1,090,439	0	(439)	0	(439)	0	1,090,000	0	0	0	36,031	01/01/2022	1FE	
262633 MJ 6	DU PAGE CO GO LTD (COU) 5.000	02/29/2016	REDEEMED		2,190,000	2,190,000	2,328,802	2,190,842	0	(842)	0	(842)	0	2,190,000	0	0	0	72,392	01/01/2023	1FE	
346838 T9 6	FORT BEND ISD GO S96 (5.000	02/15/2016	MATURED		2,650,000	2,650,000	2,375,275	2,646,748	0	3,253	0	3,253	0	2,650,000	0	0	0	66,250	02/15/2016	1	
514014 HH 5	LANCASTER CO SD #1 GO 5.000	01/15/2016	MATURED		3,500,000	3,500,000	3,804,605	3,501,401	0	(1,401)	0	(1,401)	0	3,500,000	0	0	0	87,500	01/15/2016	1FE	
59656N GW 6	MIDDLESEX CO GENERAL O 4.125	01/01/2016	REDEEMED		4,000,000	4,000,000	3,945,960	4,000,000	0	0	0	0	0	4,000,000	0	0	0	82,500	01/01/2018	1FE	
763227 QD 0	RICHARDSON GO REF S200 5.250	02/15/2016	REDEEMED		305,000	305,000	322,153	306,800	0	(1,800)	0	(1,800)	0	305,000	0	0	0	8,006	02/15/2018	1FE	
763227 QG 3	RICHARDSON GO REF S200 5.000	02/15/2016	REDEEMED		1,615,000	1,615,000	1,664,306	1,615,615	0	(615)	0	(615)	0	1,615,000	0	0	0	40,375	02/15/2021	1FE	
763227 QH 1	RICHARDSON GO REF S200 5.250	02/15/2016	REDEEMED		1,750,000	1,750,000	1,845,113	1,751,319	0	(1,319)	0	(1,319)	0	1,750,000	0	0	0	45,938	02/15/2022	1FE	
763227 QK 4	RICHARDSON GO REF S200 5.000	02/15/2016	REDEEMED		1,400,000	1,400,000	1,432,984	1,400,377	0	(377)	0	(377)	0	1,400,000	0	0	0	35,000	02/15/2024	1FE	
821686 VQ 2	SHELBY CO GENERAL OBLI 5.000	03/01/2016	MATURED		8,975,000	8,975,000	9,810,932	8,990,836	0	(15,836)	0	(15,836)	0	8,975,000	0	0	0	224,375	03/01/2016	1FE	
78916B YG 3	ST CLOUD GO LIBR SALES 4.000	02/01/2016	MATURED		3,150,000	3,150,000	3,207,929	3,150,464	0	(464)	0	(464)	0	3,150,000	0	0	0	63,000	02/01/2016	1FE	
792895 PY 4	ST PAUL ISD #625 GO S2 5.000	02/01/2016	MATURED		1,115,000	1,115,000	1,212,897	1,115,981	0	(981)	0	(981)	0	1,115,000	0	0	0	27,875	02/01/2016	1FE	
938718 XE 8	WASHINGTON CO GO ST. G 4.000	03/01/2016	MATURED		1,240,000	1,240,000	1,366,096	1,243,165	0	(3,165)	0	(3,165)	0	1,240,000	0	0	0	24,800	03/01/2016	1FE	
969073 LR 4	WILL CO COMM HIGH SD # 5.000	01/01/2016	MATURED		3,185,000	3,185,000	3,343,231	3,185,000	0	0	0	0	0	3,185,000	0	0	0	79,625	01/01/2016	1FE	
969887 RM 2	WILLIAMSON CO GO REF S 4.500	02/15/2016	REDEEMED		15,775,000	15,775,000	15,657,476	15,765,835	0	9,165	0	9,165	0	15,775,000	0	0	0	354,938	02/15/2025	1FE	
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions				86,890,000	86,890,000	89,226,513	86,858,696	0	(24,394)	0	(24,394)	0	86,834,302	0	55,698	55,698	2,073,850	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																					
136542 GS 0	CANADIAN RIVER WATER A 5.000	02/15/2016	REDEEMED		685,000	685,000	723,031	688,987	0	(3,987)	0	(3,987)	0	685,000	0	0	0	17,125	02/15/2022	1FE	
67109P AA 1	COOK & DUPAGE COS (OAK) 8.000	02/01/2016	REDEEMED		24,500	24,500	0	0	0	24,500	0	24,500	0	24,500	0	0	0	983	02/01/2023	5*	
545904 EY 6	LOUDOUN CO SANTN AUTH 4.000	01/01/2016	MATURED		1,885,000	1,885,000	1,888,073	1,885,000	0	0	0	0	0	1,885,000	0	0	0	37,700	01/01/2016	1FE	
548100 2P 0	LOWER COLORADO RIVER J 6.000	01/01/2016	REDEEMED		795,000	795,000	790,536	795,000	0	0	0	0	0	795,000	0	0	0	23,850	01/01/2017	1	
64989K FA 9	NEW YORK STATE PWR (TA 5.230	03/22/2016	GOLDMAN SACHS & CO		6,718,131	6,310,000	6,310,000	6,317,716	0	(1,801)	0	(1,801)	0	6,315,915	0	402,216	402,216	121,921	11/15/2018	1FE	
681793 A2 1	OMAHA PUB POWER DIST E 5.700	02/01/2016	REDEEMED		1,135,000	1,135,000	1,122,454	1,144,580	0	(9,580)	0	(9,580)	0	1,135,000	0	0	0	32,348	02/01/2017	1	
837147 E6 0	SOUTH CAROLINA PUB SVC 5.250	01/01/2016	REDEEMED		28,300,000	28,300,000	31,108,775	28,313,507	0	(464)	0	(464)	0	28,313,043	0	(13,043)	(13,043)	742,875	01/01/2020	1FE	
837147 E7 8	SOUTH CAROLINA PUB SVC 5.250	01/01/2016	REDEEMED		7,330,000	7,330,000	8,036,172	7,333,387	0	(116)	0	(116)	0	7,333,270	0	(3,270)	(3,270)	192,413	01/01/2021	1FE	
79061B CA 1	ST JOSEPH CO HOSP S99 5.450	03/02/2016	RECOVERY ON BD WRITTEN DOWN		17,088	17,088	684	0	684	0	0	684	0	684	0	16,404	16,404	989	02/15/2012	6*	
31349G 5Z 8	FH (ARM) #755364 2.635	03/15/2016	PAID ON PRINCIPAL		3,489	3,489	3,517	3,479	0	10	0	10	0	3,489	0	0	0	13	01/01/2029	1	
31349S KR 3	FH (3/1 ARM) #781204 2.842	03/15/2016	PAID ON PRINCIPAL		87,039	87,039	86,931	86,762	0	277	0	277	0	87,039	0	0	0	520	02/01/2034	1	
31295N AQ 1	FH (5/1 ARM) #789015 2.730	03/15/2016	PAID ON PRINCIPAL		603	603	605	601	0	2	0	2	0	603	0	0	0	2	02/01/2032	1	
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	03/15/2016	PAID ON PRINCIPAL		6,226	6,226	5,814	6,000	0	226	0	226	0	6,226	0	0	0	80	04/15/2026	1	
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	03/15/2016	PAID ON PRINCIPAL		118,448	118,448	119,022	119,121	0	(672)	0	(672)	0	118,448	0	0	0	691	05/15/2026	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	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)	
3128GW	SZ 2	FHLMC GOLD PASSTHRU	5.000	03/15/2016	PAID ON PRINCIPAL		32,855	32,855	33,025	32,854	0	2	0	2	0	32,855	0	0	0	254	11/15/2017	1
3128GW	US 5	FHLMC GOLD PASSTHRU	5.000	03/15/2016	PAID ON PRINCIPAL		11,280	11,280	11,287	11,266	0	13	0	13	0	11,280	0	0	0	98	11/15/2017	1
3128MM	QB 2	FHLMC GOLD PASSTHRU	2.500	03/15/2016	PAID ON PRINCIPAL		132,571	132,571	138,247	137,109	0	(4,537)	0	(4,537)	0	132,571	0	0	0	542	11/15/2027	1
3128CU	GZ 3	FHLMC GOLD PASSTHRU	6.500	03/15/2016	PAID ON PRINCIPAL		48,431	48,431	50,311	50,228	0	(1,798)	0	(1,798)	0	48,431	0	0	0	496	04/15/2022	1
3132GR	LV 1	FHLMC GOLD PASSTHRU	3.500	03/15/2016	PAID ON PRINCIPAL		71,522	71,522	73,321	73,459	0	(1,938)	0	(1,938)	0	71,522	0	0	0	418	02/15/2042	1
3132GS	LQ 0	FHLMC GOLD PASSTHRU	3.500	03/15/2016	PAID ON PRINCIPAL		67,400	67,400	69,117	68,898	0	(1,497)	0	(1,497)	0	67,400	0	0	0	399	03/15/2042	1
3128MJ	TB 6	FHLMC GOLD PASSTHRU	3.500	03/15/2016	PAID ON PRINCIPAL		100,012	100,012	98,684	98,801	0	1,212	0	1,212	0	100,012	0	0	0	581	09/15/2043	1
3133T5	LL 5	FHR 1727 I CMO	6.500	03/15/2016	PAID ON PRINCIPAL		96,899	96,899	96,672	96,654	0	246	0	246	0	96,899	0	0	0	1,099	05/15/2024	1
3133TB	JR 2	FHR 1998 PE CMO	7.500	03/17/2016	PAID ON PRINCIPAL		9,391	9,391	9,743	9,362	0	28	0	28	0	9,391	0	0	0	98	10/17/2027	1
3137BA	HX 3	FHR 4345 AB	3.000	03/15/2016	PAID ON PRINCIPAL		229,988	229,988	234,336	233,684	0	(3,696)	0	(3,696)	0	229,988	0	0	0	1,267	02/15/2040	1
3137BD	GH 3	FHR 4388 TP	3.000	03/15/2016	PAID ON PRINCIPAL		2,305,869	2,305,869	2,365,317	2,369,331	0	(63,462)	0	(63,462)	0	2,305,869	0	0	0	11,240	09/15/2044	1
31385S	B4 9	FN (ARM) #550959	3.024	03/25/2016	PAID ON PRINCIPAL		6,229	6,229	6,328	6,228	0	1	0	1	0	6,229	0	0	0	30	08/01/2029	1
31379X	VF 9	FN (10/1 ARM #432714	2.306	03/25/2016	PAID ON PRINCIPAL		5,786	5,786	5,875	5,750	0	37	0	37	0	5,786	0	0	0	22	12/01/2027	1
31402Q	5N 7	FN (10/1 ARM #735353	3.008	03/25/2016	PAID ON PRINCIPAL		2,201	2,201	2,326	2,212	0	(11)	0	(11)	0	2,201	0	0	0	9	03/25/2035	1
31405T	ZC 9	FN (10/1 ARM #799139	1.913	03/25/2016	PAID ON PRINCIPAL		1,965	1,965	1,974	1,962	0	3	0	3	0	1,965	0	0	0	6	04/01/2035	1
31402D	GG 9	FN (3/1 ARM) #725699	2.490	03/25/2016	PAID ON PRINCIPAL		3,501	3,501	3,516	3,488	0	13	0	13	0	3,501	0	0	0	14	08/01/2034	1
31404M	BN 7	FN (3/1 ARM) #772345	2.603	03/25/2016	PAID ON PRINCIPAL		26,846	26,846	26,863	26,795	0	52	0	52	0	26,846	0	0	0	99	03/01/2034	1
31405N	4F 9	FN (3/1 ARM) #794722	2.546	03/25/2016	PAID ON PRINCIPAL		3,857	3,857	3,826	3,847	0	10	0	10	0	3,857	0	0	0	16	10/01/2034	1
31385H	6B 3	FN (5/1 ARM) #545466	2.536	03/25/2016	PAID ON PRINCIPAL		394	394	397	394	0	0	0	0	0	394	0	0	0	2	01/01/2032	1
31389D	W4 5	FN (5/1 ARM) #622667	2.301	03/25/2016	PAID ON PRINCIPAL		3,262	3,262	3,277	3,258	0	4	0	4	0	3,262	0	0	0	12	12/01/2031	1
31392B	6U 5	FNGT 2002-T4 A2 CMO	7.000	03/25/2016	PAID ON PRINCIPAL		10,686	10,686	11,033	10,723	0	(38)	0	(38)	0	10,686	0	0	0	108	12/25/2041	1
31359V	YH 0	FNGT 99-T2 A1 CMO	7.500	03/19/2016	PAID ON PRINCIPAL		7,034	7,034	7,322	7,266	0	(232)	0	(232)	0	7,034	0	0	0	100	01/19/2039	1
31418A	VF 2	FNMA PASS TH #FN MA151	2.500	03/25/2016	PAID ON PRINCIPAL		44,335	44,335	44,113	44,152	0	183	0	183	0	44,335	0	0	0	130	07/01/2028	1
31371F	E9 9	FNMA PASS TH #250460	7.000	03/25/2016	PAID ON PRINCIPAL		2,121	2,121	2,035	2,063	0	57	0	57	0	2,121	0	0	0	28	01/25/2026	1
31371M	DT 1	FNMA PASS TH #255814	5.500	03/25/2016	PAID ON PRINCIPAL		9,854	9,854	9,852	9,845	0	9	0	9	0	9,854	0	0	0	103	08/25/2035	1
31373D	EF 8	FNMA PASS TH #290034	7.500	03/25/2016	PAID ON PRINCIPAL		1,860	1,860	1,830	1,839	0	20	0	20	0	1,860	0	0	0	23	08/25/2024	1
31375F	MB 1	FNMA PASS TH #333454	7.000	03/25/2016	PAID ON PRINCIPAL		1,101	1,101	1,056	1,070	0	31	0	31	0	1,101	0	0	0	13	02/25/2026	1
31382M	ZX 5	FNMA PASS TH #486858	7.000	03/25/2016	PAID ON PRINCIPAL		2,281	2,281	2,308	2,298	0	(17)	0	(17)	0	2,281	0	0	0	27	03/25/2029	1
31389S	3C 6	FNMA PASS TH #634495	5.500	03/25/2016	PAID ON PRINCIPAL		9,061	9,061	9,238	9,075	0	(14)	0	(14)	0	9,061	0	0	0	89	03/25/2017	1
31391T	UL 0	FNMA PASS TH #676587	5.500	03/25/2016	PAID ON PRINCIPAL		34,718	34,718	34,859	34,840	0	(121)	0	(121)	0	34,718	0	0	0	330	12/25/2032	1
31402R	F9 5	FNMA PASS TH #735592	5.000	03/25/2016	PAID ON PRINCIPAL		168,618	168,618	161,162	162,545	0	6,073	0	6,073	0	168,618	0	0	0	1,167	05/25/2034	1
31403D	SP 5	FNMA PASS TH #745826	6.000	03/25/2016	PAID ON PRINCIPAL		15,668	15,668	15,609	15,608	0	60	0	60	0	15,668	0	0	0	114	07/25/2036	1
31405N	TV 7	FNMA PASS TH #794464	6.000	03/25/2016	PAID ON PRINCIPAL		2,446	2,446	2,509	2,530	0	(84)	0	(84)	0	2,446	0	0	0	25	09/25/2034	1
31406Y	TU 4	FNMA PASS TH #824163	5.500	03/25/2016	PAID ON PRINCIPAL		27,117	27,117	27,392	27,315	0	(198)	0	(198)	0	27,117	0	0	0	302	04/25/2035	1
31407B	XH 7	FNMA PASS TH #826080	5.000	03/25/2016	PAID ON PRINCIPAL		299,549	299,549	311,912	315,235	0	(15,686)	0	(15,686)	0	299,549	0	0	0	2,756	07/25/2035	1

QE05.7

SCHEDULE D - PART 4

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

QE058

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)	
31408G	ZW 0 FNMA PASS TH #851357 6.000	03/25/2016	PAID ON PRINCIPAL		23,030	23,030	23,313	23,273	0	(243)	0	(243)	0	23,030	0	0	0	119	02/25/2036	1	
31408J	D4 0 FNMA PASS TH #852523 5.500	03/25/2016	PAID ON PRINCIPAL		7,668	7,668	7,624	7,625	0	44	0	44	0	7,668	0	0	0	60	01/25/2036	1	
31409T	QM 3 FNMA PASS TH #878060 5.500	03/25/2016	PAID ON PRINCIPAL		684	684	673	674	0	10	0	10	0	684	0	0	0	6	03/25/2036	1	
31410U	3G 5 FNMA PASS TH #898199 6.000	03/25/2016	PAID ON PRINCIPAL		1,920	1,920	1,930	1,929	0	(9)	0	(9)	0	1,920	0	0	0	13	11/25/2036	1	
31411A	RJ 6 FNMA PASS TH #902389 5.500	03/25/2016	PAID ON PRINCIPAL		12,342	12,342	12,182	12,183	0	159	0	159	0	12,342	0	0	0	61	11/25/2036	1	
31411Y	VZ 3 FNMA PASS TH #918732 5.500	03/25/2016	PAID ON PRINCIPAL		1,315	1,315	1,286	1,284	0	31	0	31	0	1,315	0	0	0	12	06/25/2037	1	
313921	DF 2 FNR 2001-55 PC CMO 6.500	03/25/2016	PAID ON PRINCIPAL		7,112	7,112	7,179	7,173	0	(61)	0	(61)	0	7,112	0	0	0	63	10/25/2031	1	
3136AG	XN 7 FNR 2013-102 DG CMO 3.000	03/25/2016	PAID ON PRINCIPAL		305,147	305,147	304,670	304,648	0	499	0	499	0	305,147	0	0	0	1,356	05/25/2032	1	
3136AG	QV 7 FNR 2013-109 BA CMO 3.000	03/25/2016	PAID ON PRINCIPAL		214,769	214,769	213,142	213,318	0	1,451	0	1,451	0	214,769	0	0	0	965	10/25/2032	1	
3136AD	R2 7 FNR 2013-41 DA CMO 1.750	03/25/2016	PAID ON PRINCIPAL		263,308	263,308	252,775	253,310	0	9,998	0	9,998	0	263,308	0	0	0	810	02/25/2043	1	
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000	03/25/2016	PAID ON PRINCIPAL		102,677	102,677	98,975	98,370	0	4,306	0	4,306	0	102,677	0	0	0	950	02/25/2042	1	
3133TL	4S 4 FSPC T-17 A5 7.160	03/25/2016	PAID ON PRINCIPAL		51,669	51,669	51,661	51,424	0	245	0	245	0	51,669	0	0	0	440	07/25/2029	1FE	
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500	03/25/2016	PAID ON PRINCIPAL		67,846	67,846	67,435	67,139	0	707	0	707	0	67,846	0	0	0	531	06/25/2032	1	
31392M	GY 2 FSPC T-42 A4 CMO 6.500	03/25/2016	PAID ON PRINCIPAL		29,196	29,196	29,155	29,100	0	96	0	96	0	29,196	0	0	0	360	02/25/2042	1	
31393N	TB 5 FSPC T-55 1A1 CMO 6.500	03/25/2016	PAID ON PRINCIPAL		15,294	15,294	16,187	16,059	0	(765)	0	(765)	0	15,294	0	0	0	173	03/25/2043	1	
319999	Total Bonds - U.S. Special Revenue and Special Assessment				52,006,210	51,598,079	55,160,472	51,663,631	684	(60,411)	0	(59,728)	0	51,603,904	0	402,306	402,306	1,199,446	XXX	XXX	
Bonds - Industrial and Miscellaneous																					
048312	AG 7 ACETF 2003-1 A3 5.050	01/20/2016	REDEEMED		281,230	281,230	281,220	281,229	0	1	0	1	0	281,230	0	0	0	3,551	10/20/2020	1FE	
00101J	AK 2 ADT CORP 6.250	03/07/2016	GOLDMAN SACHS & CO		2,010,000	2,000,000	2,120,000	2,095,287	0	(2,651)	0	(2,651)	0	2,092,636	0	(82,636)	(82,636)	50,347	10/15/2021	3FE	
02209S	AS 2 ALTRIA GROUP INC 4.000	03/21/2016	DEUTSCHE BANC.		1,094,640	1,000,000	1,008,400	1,006,918	0	(185)	0	(185)	0	1,006,733	0	87,907	87,907	26,000	01/31/2024	1FE	
03524B	AE 6 ANHEUSER-BUSCH INBEV F 3.700	03/21/2016	BNP PARIBAS		1,060,200	1,000,000	999,750	999,768	0	(6)	0	(6)	0	999,762	0	60,438	60,438	23,947	02/01/2024	1FE	
03523T	AZ 1 ANHEUSER-BUSCH INBEV W 3.650	01/15/2016	MATURED		1,500,000	1,500,000	1,560,645	1,501,131	0	(1,131)	0	(1,131)	0	1,500,000	0	0	0	27,375	01/15/2016	1FE	
071813	AW 9 BAXTER INTERNATIONAL 5.900	03/02/2016	TENDERED		1,031,780	1,000,000	1,001,970	1,000,079	0	47	0	47	0	1,000,126	0	31,654	31,654	29,664	09/01/2016	2FE	
071813	BA 6 BAXTER INTERNATIONAL 4.500	03/02/2016	TENDERED		1,127,500	1,000,000	1,036,330	1,017,069	0	(725)	0	(725)	0	1,016,344	0	111,156	111,156	24,625	08/15/2019	2FE	
12189P	AM 4 BNSF 2002-2 TRUST 5.140	01/15/2016	REDEEMED		346,895	346,895	350,553	348,115	0	(1,220)	0	(1,220)	0	346,895	0	0	0	8,915	01/15/2021	1FE	
12200B	AA 6 BNSF 2004-1 TRUST 4.575	01/15/2016	REDEEMED		261,873	261,873	262,221	262,040	0	(166)	0	(166)	0	261,873	0	0	0	5,990	01/15/2021	1FE	
05577@	AG 5 BNSF 2009-A SER A 6.550	02/26/2016	REDEEMED		46,454	46,454	46,454	46,453	0	1	0	1	0	46,454	0	0	0	1,521	02/26/2021	1	
05577@	AH 3 BNSF 2009-A SER B 6.550	02/26/2016	REDEEMED		44,709	44,709	44,709	44,709	0	1	0	1	0	44,709	0	0	0	1,464	02/26/2021	1	
05577@	AJ 9 BNSF 2009-A SER C 6.550	02/26/2016	REDEEMED		15,359	15,359	15,359	15,359	0	0	0	0	0	15,359	0	0	0	503	02/26/2021	1	
05577@	AK 6 BNSF 2009-A SER D 6.550	02/26/2016	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1	
05577@	AM 2 BNSF 2009-A SER E 6.550	02/26/2016	REDEEMED		6,325	6,325	6,325	6,325	0	0	0	0	0	6,325	0	0	0	207	02/26/2021	1	
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	
15200D	AD 9 CENTERPOINT ENERGY 200 5.170	02/01/2016	REDEEMED		359,011	359,011	358,920	358,978	0	33	0	33	0	359,011	0	0	0	9,280	08/01/2019	1FE	
17275R	AC 6 CISCO SYSTEMS 5.500	02/22/2016	MATURED		1,000,000	1,000,000	1,053,784	1,001,205	0	(1,205)	0	(1,205)	0	1,000,000	0	0	0	27,500	02/22/2016	1FE	
172967	DE 8 CITIGROUP INC 5.300	01/07/2016	MATURED		2,000,000	2,000,000	2,015,820	2,000,008	0	(8)	0	(8)	0	2,000,000	0	0	0	53,000	01/07/2016	2FE	
184496	AJ 6 CLEAN HARBORS 5.250	01/21/2016	KEYBANC CAPITAL MARK		1,015,000	1,000,000	1,022,500	1,014,965	0	(347)	0	(347)	0	1,014,618	0	382	382	25,521	08/01/2020	3FE	

SCHEDULE D - PART 4

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

QE059

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)	
205887 BR 2	CONAGRA FOODS 3.200	02/17/2016	TENDERED		316,079	314,000	314,499	314,430	0	(7)	0	(7)	0	314,423	0	1,656	1,656	5,638	01/25/2023	2FE	
12665V AA 0	CVS LEASE PASS THRU CE 4.163	03/10/2016	REDEEMED		14,768	14,768	14,768	14,768	0	0	0	0	0	14,768	0	0	0	103	08/10/2036	2FE	
126650 AW 0	CVS LEASE PASS THRU CE 5.298	03/10/2016	REDEEMED		36,075	36,075	36,470	36,466	0	(391)	0	(391)	0	36,075	0	0	0	319	01/11/2027	2FE	
126659 AA 9	CVS LEASE PASS THRU CE 8.353	03/10/2016	REDEEMED		27,663	27,663	27,740	27,736	0	(73)	0	(73)	0	27,663	0	0	0	386	07/10/2031	2FE	
233851 AD 6	DAIMLER FINANCE (144A) 3.000	03/28/2016	MATURED		2,000,000	2,000,000	1,988,470	1,999,277	0	723	0	723	0	2,000,000	0	0	0	30,000	03/28/2016	1FE	
244199 BC 8	DEERE & CO 4.375	03/18/2016	SUSQUEHANNA INTL GROUP		2,181,320	2,000,000	1,988,720	1,995,013	0	333	0	333	0	1,995,346	0	185,974	185,974	38,160	10/16/2019	1FE	
25459H BA 2	DIRECTV HOLDINGS/FINAN 5.000	03/18/2016	EXCHANGED		1,118,740	1,000,000	995,590	997,367	0	136	0	136	0	997,503	0	121,237	121,237	28,778	03/01/2021	2FE	
25459H BE 4	DIRECTV HOLDINGS/FINAN 2.400	03/18/2016	EXCHANGED		1,010,560	1,000,000	998,960	999,723	0	63	0	63	0	999,785	0	10,775	10,775	13,400	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 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	
25460C AA 1	DIRECTV HOLDINGS/FINAN 3.950	03/18/2016	EXCHANGED		1,042,010	1,000,000	993,130	993,826	0	95	0	95	0	993,920	0	48,090	48,090	27,992	01/15/2025	2FE	
263534 CK 3	DUPONT EI NEMOUR 2.800	03/21/2016	CITIGROUP GLOBAL MARKETS		850,366	855,000	793,260	805,236	0	1,415	0	1,415	0	806,651	0	43,715	43,715	14,564	02/15/2023	1FE	
27876G BE 7	ECHOSTAR DBS CORP 7.125	02/01/2016	MATURED		2,000,000	2,000,000	2,210,000	2,005,165	0	(5,165)	0	(5,165)	0	2,000,000	0	0	0	71,250	02/01/2016	3FE	
532457 AZ 1	ELI LILLY 5.500	03/22/2016	ROBERT W BAIRD & CO		2,465,680	2,000,000	2,294,910	2,259,222	0	(4,361)	0	(4,361)	0	2,254,860	0	210,820	210,820	58,972	03/15/2027	1FE	
28932M AA 3	ELM RD GENERATING STAT 5.209	02/11/2016	REDEEMED		99,137	99,137	99,137	99,137	0	0	0	0	0	99,137	0	0	0	2,582	02/11/2030	1FE	
26884A AU 7	ERP OPERATING LP 5.375	02/03/2016	REDEEMED		2,046,980	2,000,000	1,990,260	1,999,208	0	189	0	189	0	1,999,397	0	47,583	47,583	54,347	08/01/2016	2FE	
32055R AN 7	FIRST INDUSTRIAL LP 5.750	01/15/2016	MATURED		1,000,000	1,000,000	996,530	999,923	0	77	0	77	0	1,000,000	0	0	0	28,750	01/15/2016	2FE	
397624 AG 2	GREIF INC 7.750	03/15/2016	RBC CAPITAL MARKETS		1,010,250	900,000	1,035,000	999,000	2,041	(5,628)	0	(3,588)	0	995,412	0	14,838	14,838	43,981	08/01/2019	3FE	
404119 BR 9	HCA INC 5.375	03/09/2016	GOLDMAN SACHS & CO		505,625	500,000	500,000	493,750	6,250	0	0	6,250	0	500,000	0	5,625	5,625	16,648	02/01/2025	4FE	
446413 AG 1	HUNTINGTON INGALLS IND 5.000	03/22/2016	VARIOUS		4,456,875	4,250,000	4,257,500	4,256,102	0	(201)	0	(201)	0	4,255,901	0	200,974	200,974	54,410	12/15/2021	3FE	
44643T AE 7	HUNTINGTON NATIONAL BA 5.500	02/15/2016	MATURED		2,250,000	2,250,000	2,265,703	2,250,671	0	(671)	0	(671)	0	2,250,000	0	0	0	61,875	02/15/2016	2FE	
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		3,274,950	3,000,000	2,998,230	2,998,498	0	(12)	0	(12)	0	2,998,486	0	276,464	276,464	30,656	12/05/2023	1FE	
48203R AE 4	JUNIPER NETWORKS 3.100	03/15/2016	MATURED		1,000,000	1,000,000	1,004,120	1,000,126	0	(126)	0	(126)	0	1,000,000	0	0	0	15,500	03/15/2016	2FE	
49228R AE 3	KERN RIVER FUNDING (14 4.893)	03/31/2016	REDEEMED		216,808	216,808	215,231	216,648	0	160	0	160	0	216,808	0	0	0	1,768	04/30/2018	1FE	
524908 CF 5	LEHMAN BROTHERS HOLDIN 7.875	03/31/2016	PAID ON PRINCIPAL		1,231	1,231	154	69	1	1,161	0	1,162	0	1,231	0	0	0	0	11/01/2009	6*	
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500	03/31/2016	PAID ON PRINCIPAL		13,930	13,930	1,741	785	0	13,145	0	13,145	0	13,930	0	0	0	0	04/04/2016	6*	
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800	03/31/2016	PAID ON PRINCIPAL		13,925	13,925	1,741	786	0	13,139	0	13,139	0	13,925	0	0	0	0	03/13/2014	6	
552953 BW 0	MGM RESORTS 8.625	01/12/2016	J P MORGAN CHASE SECURITI		1,110,000	1,000,000	1,133,750	1,098,494	0	(1,118)	0	(1,118)	0	1,097,376	0	12,624	12,624	39,292	02/01/2019	4FE	
594918 BG 8	MICROSOFT CORP 2.000	01/25/2016	WELLS FARGO SECURITIES		503,455	500,000	499,765	499,765	0	3	0	3	0	499,768	0	3,687	3,687	2,361	11/03/2020	1FE	
608190 AH 7	MOHAWK INDUSTRIES 6.125	01/15/2016	MATURED		1,445,000	1,445,000	1,509,328	1,446,233	0	(1,233)	0	(1,233)	0	1,445,000	0	0	0	44,253	01/15/2016	2FE	
61746B DZ 6	MORGAN STANLEY 3.875	03/28/2016	MORGAN STANLEY		1,032,170	1,000,000	997,950	997,950	0	(17)	0	(17)	0	997,933	0	34,237	34,237	6,889	01/27/2026	1FE	
651639 AL 0	NEWMONT MINING 5.125	03/15/2016	TENDERED		2,131,360	2,000,000	1,990,040	1,995,525	0	413	0	413	0	1,995,938	0	135,422	135,422	50,681	10/01/2019	2FE	
655044 AK 1	NOBLE ENERGY INC 5.625	01/21/2016	TENDERED		489,230	482,000	510,819	507,231	0	(479)	0	(479)	0	506,752	0	(17,522)	(17,522)	6,025	05/01/2021	2FE	
655044 AL 9	NOBLE ENERGY INC 5.875	01/21/2016	TENDERED		1,010,000	1,000,000	1,072,850	1,065,287	0	(1,023)	0	(1,023)	0	1,064,264	0	(54,264)	(54,264)	8,160	06/01/2022	2FE	

SCHEDULE D - PART 4

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

QE05.10

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)
655844 BP 2	NORFOLK SOUTHERN CORP 3.850		03/21/2016	JEFFERIES & CO INC		1,528,068	1,450,000	1,449,174	1,449,384	0	(29)	0	(29)	0	1,449,355	0	78,713	78,713	38,612	01/15/2024	2FE
666807 AP 7	NORTHROP GRUMMAN 7.750		03/01/2016	MATURED		2,000,000	2,000,000	2,306,080	2,006,453	0	(6,453)	0	(6,453)	0	2,000,000	0	0	0	77,500	03/01/2016	2FE
674215 AD 0	OASIS PETROLEUM 6.500		03/18/2016	BARCLAYS CAPITAL INC		1,600,000	2,000,000	2,160,000	1,263,760	835,671	(9,296)	0	826,376	0	2,090,136	0	(490,136)	(490,136)	51,278	11/01/2021	4FE
68402L AC 8	ORACLE CORP 5.250		01/15/2016	MATURED		1,000,000	1,000,000	1,031,970	1,000,178	0	(178)	0	(178)	0	1,000,000	0	0	0	26,250	01/15/2016	1FE
72447X AA 5	PITNEY BOWES INC 4.750		01/15/2016	MATURED		5,000,000	5,000,000	5,316,650	5,002,159	0	(2,159)	0	(2,159)	0	5,000,000	0	0	0	118,750	01/15/2016	2FE
89837L AA 3	PRINCETON UNIVERSITY R 4.950		03/22/2016	BAS-MERRILL LYNCH		1,541,764	1,400,000	1,488,956	1,434,007	0	(2,415)	0	(2,415)	0	1,431,592	0	110,172	110,172	39,848	03/01/2019	1FE
78454L AD 2	SM ENERGY CO 6.500		03/17/2016	BARCLAYS CAPITAL INC		350,000	500,000	500,000	375,000	125,000	0	0	125,000	0	500,000	0	(150,000)	(150,000)	11,465	11/15/2021	3FE
78454L AK 6	SM ENERGY CO 6.125		03/17/2016	DEUTSCHE BANC		438,600	645,000	645,000	477,300	167,700	0	0	167,700	0	645,000	0	(206,400)	(206,400)	13,937	11/15/2022	3FE
854403 AC 6	STANFORD UNIVERSITY (T 4.750		03/22/2016	CITIGROUP GLOBAL MARKETS		2,198,360	2,000,000	1,994,000	1,997,559	0	196	0	196	0	1,997,756	0	200,604	200,604	38,792	05/01/2019	1FE
878055 AC 6	TCF NATIONAL BANK 5.500		02/01/2016	MATURED		2,000,000	2,000,000	2,001,080	1,999,803	0	197	0	197	0	2,000,000	0	0	0	55,000	02/01/2016	2FE
89469A AB 0	TREEHOUSE FOODS 4.875		03/09/2016	VARIOUS		3,140,000	3,000,000	3,075,000	2,895,000	162,131	(2,178)	0	159,953	0	3,054,953	0	85,047	85,047	71,094	03/15/2022	3FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2016	REDEEMED		208,300	208,300	208,300	208,295	0	5	0	5	0	208,300	0	0	0	6,291	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2016	REDEEMED		454,542	454,542	454,542	454,542	0	0	0	0	0	454,542	0	0	0	12,393	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2016	REDEEMED		195,372	195,372	195,372	195,372	0	0	0	0	0	195,372	0	0	0	5,376	01/02/2022	1
904764 AL 1	UNILEVER CAPITAL 2.750	R	02/10/2016	MATURED		1,000,000	1,000,000	1,013,240	1,000,284	0	(284)	0	(284)	0	1,000,000	0	0	0	13,750	02/10/2016	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2016	REDEEMED		80,648	80,648	84,690	83,309	0	(2,660)	0	(2,660)	0	80,648	0	0	0	1,894	01/02/2024	1FE
91412N AA 8	UNIVERSITY OF CHICAGO 4.660		03/23/2016	RAYMOND JAMES & ASSOC		1,137,110	1,000,000	999,400	999,589	0	75	0	75	0	999,664	0	137,446	137,446	23,041	10/01/2022	1FE
989207 AC 9	ZEBRA TECHNOLOGIES COR 7.250		03/22/2016	RBC CAPITAL MARKETS		1,083,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	83,750	83,750	32,826	10/15/2022	4FE
063679 EB 6	BANK OF MONTREAL 3.103	C	03/10/2016	MATURED		1,000,000	1,000,000	1,035,730	1,001,722	0	(1,722)	0	(1,722)	0	1,000,000	0	0	0	15,515	03/10/2016	1FE
067901 AB 4	BARRICK GOLD CORP 6.950	A	03/21/2016	TENDERED		465,562	433,000	444,310	437,484	0	(233)	0	(233)	0	437,251	0	28,311	28,311	14,211	04/01/2019	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
136069 DT 5	CANADIAN IMPERIAL BANK 2.750	A	01/27/2016	MATURED		1,500,000	1,500,000	1,499,370	1,499,955	0	45	0	45	0	1,500,000	0	0	0	20,625	01/27/2016	1FE
47787Z AC 6	JOHN DEERE CANADA FUND 1.950	C	01/14/2016	MATURED		200,000	200,000	199,716	199,995	0	5	0	5	0	200,000	0	0	0	1,950	01/14/2016	1FE
045054 AB 9	ASHTREAD CAPITAL (144A) 6.500	F	03/23/2016	STIFEL NICOLAUS & CO INC		3,208,388	3,002,000	3,188,884	3,138,522	8,474	(8,098)	0	376	0	3,138,898	0	69,489	69,489	137,675	07/15/2022	3FE
65504L AF 4	NOBLE HLDG INTL 4.625	E	03/18/2016	CREDIT SUISSE FIRST BOSTO		524,400	760,000	797,316	788,404	0	(1,121)	0	(1,121)	0	787,283	0	(262,883)	(262,883)	19,723	03/01/2021	2FE
91911T AF 0	VALE OVERSEAS LIMITED 6.250	F	01/11/2016	MATURED		2,000,000	2,000,000	2,012,000	1,999,940	0	60	0	60	0	2,000,000	0	0	0	62,500	01/11/2016	2FE
00841U AN 6	ABMT 2014-2 A13 3.500		03/25/2016	PAID ON PRINCIPAL		234,376	234,376	237,086	237,086	0	(2,710)	0	(2,710)	0	234,376	0	0	0	874	09/25/2044	1FE
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		54,053	54,053	54,568	54,558	0	(505)	0	(505)	0	54,053	0	0	0	279	07/25/2045	1FM
00842B AE 7	ABMT 2015-5 A5 3.500		03/25/2016	PAID ON PRINCIPAL		168,164	168,164	171,107	170,297	659	(2,792)	0	(2,133)	0	168,164	0	0	0	869	07/25/2045	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		886,735	886,735	891,445	891,173	0	(4,338)	0	(4,338)	0	886,735	0	0	0	5,459	09/25/2045	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		295,578	295,578	300,381	299,992	0	(4,414)	0	(4,414)	0	295,578	0	0	0	1,820	09/25/2045	1FM
00842C AC 9	ABMT 2015-7 A3 3.500		03/25/2016	PAID ON PRINCIPAL		225,969	225,969	228,440	228,417	0	(2,448)	0	(2,448)	0	225,969	0	0	0	1,418	10/25/2045	1FM
00842T AE 8	ABMT 2016-1 A5 3.500		03/25/2016	PAID ON PRINCIPAL		261,607	261,607	265,041	265,041	0	(3,434)	0	(3,434)	0	261,607	0	0	0	1,440	12/25/2045	1FE
004375 CS 8	ACCR 2005-1 A2C 1.133		03/25/2016	PAID ON PRINCIPAL		686,689	686,689	576,819	645,181	0	41,508	0	41,508	0	686,689	0	0	0	1,292	04/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.890		03/25/2016	PAID ON PRINCIPAL		167,461	167,461	113,036	88,866	0	78,595	0	78,595	0	167,461	0	0	0	790	10/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.890		03/25/2016	WRITTEN OFF		0	4,327	2,921	2,296	0	(19)	0	(19)	0	2,277	0	(2,277)	(2,277)	26	10/25/2035	1FM
12498N	AB 9 CBASS 2006-CB2 AF2 5.501		03/25/2016	PAID ON PRINCIPAL		13,844	13,844	7,728	6,033	0	7,811	0	7,811	0	13,844	0	0	0	103	12/25/2036	1FM
17323E	AD 5 CMLTI 2014-J2 A1 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		205,146	205,146	206,925	206,834	0	(1,688)	0	(1,688)	0	205,146	0	0	0	1,046	11/25/2044	1FM
172973	W5 4 CMSI 2005-4 1A6 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		23,829	23,829	17,693	19,894	0	3,935	0	3,935	0	23,829	0	0	0	152	07/25/2035	1FM
172973	5F 2 CMSI 2006-1 2A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		6,280	6,280	5,982	3,968	0	2,312	0	2,312	0	6,280	0	0	0	53	02/25/2021	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.105		03/28/2016	PAID ON PRINCIPAL		9,506	9,506	9,165	9,156	0	351	0	351	0	9,506	0	0	0	50	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		138,119	138,119	137,642	136,614	0	1,505	0	1,505	0	138,119	0	0	0	1,515	02/25/2020	1FM
12647P	AJ 7 CSMC 2013-7 A10 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		153,790	153,790	148,489	149,337	0	4,453	0	4,453	0	153,790	0	0	0	967	08/25/2043	1FM
12649K	AC 1 CSMC 2015-WIN1 A2 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		356,568	356,568	364,201	363,239	124	(6,794)	0	(6,671)	0	356,568	0	0	0	1,830	12/25/2044	1FM
12667F	J6 3 CWALT 2004-30CB 3A1 CM 5.000		03/25/2016	VARIOUS		1,607,083	1,611,721	1,321,611	990,485	0	17,160	0	17,160	0	1,007,645	0	599,437	599,437	25,104	02/25/2020	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		12,245	12,245	10,611	2,736	(0)	9,508	0	9,508	0	12,245	0	0	0	90	08/25/2035	1FM
126694	AA 6 CWHL 2005-19 1A1 CMO 5.500		03/25/2016	WRITTEN OFF		0	638	553	143	0	(3)	0	(3)	0	140	0	(140)	(140)	3	08/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		76,355	76,355	68,338	42,759	0	33,596	0	33,596	0	76,355	0	0	0	725	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		02/25/2016	WRITTEN OFF		0	325	291	182	0	(2)	0	(2)	0	180	0	(180)	(180)	3	11/25/2035	1FM
126694	JR 0 CWHL 2005-24 A1 CMO 5.500		03/25/2016	RECOVERY OF PAR WRITE-OFF		0	(80)	(72)	(45)	0	1	0	1	0	(44)	0	44	44	0	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		257,877	257,877	199,903	180,198	0	77,679	0	77,679	0	257,877	0	0	0	3,227	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		03/25/2016	WRITTEN OFF		0	142,463	110,436	99,550	0	25	0	25	0	99,575	0	(99,575)	(99,575)	1,333	07/25/2037	1FM
29977J	AB 2 EVER 2013-1 A2 CMO 2.500		03/25/2016	PAID ON PRINCIPAL		277,339	277,339	251,218	252,833	0	24,505	0	24,505	0	277,339	0	0	0	897	03/25/2043	1FE
33766W	AH 7 FKMT 2014-1 A8 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		226,006	226,006	227,984	227,839	0	(1,833)	0	(1,833)	0	226,006	0	0	0	1,284	11/25/2044	1FM
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		48,360	48,360	47,971	48,124	0	236	0	236	0	48,360	0	0	0	334	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO 7.33		03/25/2016	PAID ON PRINCIPAL		17,864	17,864	7,346	3,643	0	14,221	0	14,221	0	17,864	0	0	0	19	03/25/2037	1FM
36228F	AE 6 GSMPs 1998-2 A CMO 7.750		03/19/2016	PAID ON PRINCIPAL		7,099	7,099	7,022	6,911	0	188	0	188	0	7,099	0	0	0	84	05/19/2027	1FM
36228F	CL 8 GSMPs 1999-3 A CMO (14 8.000		03/19/2016	PAID ON PRINCIPAL		1,508	1,508	1,402	1,402	0	106	0	106	0	1,508	0	0	0	18	08/19/2029	1FM
36228F	EC 6 GSMPs 2001-2 A CMO 7.500		03/19/2016	PAID ON PRINCIPAL		10,709	10,709	11,078	10,920	0	(211)	0	(211)	0	10,709	0	0	0	154	06/19/2032	4FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 2.521		03/25/2016	PAID ON PRINCIPAL		9,562	9,562	8,645	8,412	0	1,150	0	1,150	0	9,562	0	0	0	40	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		387,722	387,722	330,831	322,280	0	65,442	0	65,442	0	387,722	0	0	0	5,816	07/25/2036	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		03/25/2016	WRITTEN OFF		0	45,971	39,225	38,211	0	224	0	224	0	38,435	0	(38,435)	(38,435)	458	07/25/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO 2.133		03/25/2016	PAID ON PRINCIPAL		317,488	317,488	289,450	278,695	(0)	38,793	0	38,793	0	317,488	0	0	0	1,630	03/25/2037	1FM
46628M	AE 6 JPMAC 2006-CW1 A4 .583		03/25/2016	PAID ON PRINCIPAL		176,471	176,471	143,824	170,725	0	5,746	0	5,746	0	176,471	0	0	0	160	05/25/2036	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		73,877	73,877	71,660	52,537	0	21,340	0	21,340	0	73,877	0	0	0	787	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 CMO 2.705		03/25/2016	PAID ON PRINCIPAL		16,837	16,837	14,858	13,556	0	3,280	0	3,280	0	16,837	0	0	0	76	07/25/2035	1FM
46641C	AU 5 JPMMT 2014-1 2A1 CMO 3.500		03/25/2016	PAID ON PRINCIPAL		468,228	468,228	461,442	461,772	0	6,456	0	6,456	0	468,228	0	0	0	2,865	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		03/25/2016	PAID ON PRINCIPAL		112,160	112,160	112,791	112,761	0	(601)	0	(601)	0	112,160	0	0	0	457	10/25/2029	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		03/25/2016	PAID ON PRINCIPAL		261,500	261,500	228,206	209,056	0	52,444	0	52,444	0	261,500	0	0	0	2,186	06/25/2037	1FM

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2016	WRITTEN OFF		0	15,562	13,580	12,441	0	(52)	0	(52)	0	12,389	0	(12,389)	(12,389)	149	06/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		44,565	44,565	44,640	44,408	0	157	0	157	0	44,565	0	0	0	365	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		3,810	3,810	3,848	3,799	0	11	0	11	0	3,810	0	0	0	32	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		151,716	151,716	149,303	150,966	0	750	0	750	0	151,716	0	0	0	1,190	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		165,721	165,721	165,736	165,240	0	481	0	481	0	165,721	0	0	0	900	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250		03/25/2016	PAID ON PRINCIPAL		160,846	160,846	156,021	126,973	0	33,874	0	33,874	0	160,846	0	0	0	1,314	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		16,044	16,044	16,420	16,693	0	(649)	0	(649)	0	16,044	0	0	0	122	02/25/2034	3FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		2,105,396	2,105,396	2,133,029	2,099,447	0	5,948	0	5,948	0	2,105,396	0	0	0	24,480	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		56,235	56,235	55,629	55,942	0	293	0	293	0	56,235	0	0	0	427	10/25/2018	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		03/25/2016	PAID ON PRINCIPAL		196,398	196,398	174,449	175,658	0	20,740	0	20,740	0	196,398	0	0	0	706	03/25/2043	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		03/25/2016	PAID ON PRINCIPAL		193,517	193,517	171,781	173,808	0	19,709	0	19,709	0	193,517	0	0	0	721	04/25/2043	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		03/25/2016	PAID ON PRINCIPAL		282,350	282,350	255,313	257,912	0	24,437	0	24,437	0	282,350	0	0	0	1,132	04/25/2043	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		328,924	328,924	334,577	333,356	0	(4,432)	0	(4,432)	0	328,924	0	0	0	1,634	01/25/2045	1FM
94984E AD 4	WFMS 2006-10 A4 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		275,565	275,565	265,782	253,198	0	22,367	0	22,367	0	275,565	0	0	0	2,747	08/25/2036	1FM
94983L AY 3	WFMS 2006-2 2A5 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		700,699	700,699	593,478	555,152	0	145,547	0	145,547	0	700,699	0	0	0	5,927	03/25/2036	1FM
94983L AY 3	WFMS 2006-2 2A5 CMO 5.500		03/25/2016	WRITTEN OFF		0	66,447	56,279	52,645	0	(343)	0	(343)	0	52,301	0	(52,301)	(52,301)	587	03/25/2036	1FM
94985L AH 8	WFMS 2007-13 A8 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		67,055	67,055	56,326	39,250	0	27,804	0	27,804	0	67,055	0	0	0	812	09/25/2037	1FM
94985L AH 8	WFMS 2007-13 A8 CMO 6.000		03/25/2016	WRITTEN OFF		0	1,582	1,329	926	0	(2)	0	(2)	0	925	0	(925)	(925)	16	09/25/2037	1FM
97652Q AD 1	WIN 2014-2 A4 3.500		03/20/2016	PAID ON PRINCIPAL		184,705	184,705	187,880	184,215	3,575	(3,084)	0	491	0	184,705	0	0	0	1,017	09/20/2044	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144) 3.000		03/20/2016	PAID ON PRINCIPAL		131,780	131,780	134,210	133,676	0	(1,896)	0	(1,896)	0	131,780	0	0	0	587	01/20/2045	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		03/21/2016	PAID ON PRINCIPAL		55,031	55,031	55,822	55,822	0	(791)	0	(791)	0	55,031	0	0	0	269	01/20/2046	1FE
05522P AC 6	BACS-0101 CMO (ARS) (1) 8.000	D	01/05/2016	FINAL PAYMENT		733	733	2,045	517	0	250	0	250	2,023	2,790	(2,057)	0	(2,057)	881	06/30/2020	6FE
17319W AA 7	CGCMT 2013-SMP A 2.110		03/12/2016	PAID ON PRINCIPAL		73,513	73,513	75,052	74,328	0	(814)	0	(814)	0	73,513	0	0	0	262	01/12/2030	1FM
23305Y BB 4	DBUBS 2011-LC3A A2 3.642		03/10/2016	PAID ON PRINCIPAL		90,842	90,842	91,749	90,812	0	30	0	30	0	90,842	0	0	0	401	08/10/2044	1FM
36191Y AZ 1	GSMS 2011-GC5 A2 2.999		03/10/2016	PAID ON PRINCIPAL		483,638	483,638	488,461	483,819	0	(182)	0	(182)	0	483,638	0	0	0	2,054	08/10/2044	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	C	03/12/2016	PAID ON PRINCIPAL		9,299	9,299	9,299	9,296	0	3	0	3	0	9,299	0	0	0	44	04/12/2023	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	03/12/2016	PAID ON PRINCIPAL		159,397	159,397	159,391	159,182	0	215	0	215	0	159,397	0	0	0	1,645	12/12/2038	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		03/15/2016	PAID ON PRINCIPAL		148,929	148,929	141,206	144,268	0	4,661	0	4,661	0	148,929	0	0	0	1,643	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2016	PAID ON PRINCIPAL		339,859	339,859	351,709	339,925	0	(66)	0	(66)	0	339,859	0	0	0	4,273	03/15/2027	3AM
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2016	PAID ON PRINCIPAL		114,979	114,979	114,973	114,977	0	2	0	2	0	114,979	0	0	0	1,273	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2016	PAID ON PRINCIPAL		52,553	52,553	52,668	52,564	0	(11)	0	(11)	0	52,553	0	0	0	525	03/01/2033	1FE
37934E AD 4	GFT 1998-1 B 6.862		03/10/2016	VARIOUS		151,269	151,269	0	0	0	50,203	0	50,203	0	50,203	0	101,066	101,066	0	06/10/2020	6FE
393505 BC 5	GT 1993-2 B 8.000		03/15/2016	WRITTEN OFF		0	10,026	9,323	9,058	0	51	0	51	0	9,109	0	(9,109)	(9,109)	954	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		03/15/2016	PAID ON PRINCIPAL		311,859	311,859	320,776	311,900	0	(41)	0	(41)	0	311,859	0	0	0	3,765	11/15/2028	4AM
393505 YZ 2	GT 1999-3 M1 6.960		03/01/2016	WRITTEN OFF		0	60,081	19,926	0	0	0	0	0	0	0	0	0	0	846	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2016	PAID ON PRINCIPAL		48,048	48,048	40,189	27,160	0	20,888	0	20,888	0	48,048	0	0	0	571	05/01/2031	6FE

QE05.12

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 Design- ation or Market Indicator (a)
393505 3P 5	GT 1999-5 A5 7.860		03/01/2016	PAID ON PRINCIPAL		71,355	71,355	71,322	44,418	0	26,936	0	26,936	0	71,355	0	0	0	868	03/01/2030	6FE
44890R AC 5	HART 2014-A A3 .790		03/15/2016	PAID ON PRINCIPAL		2,799,205	2,799,205	2,798,330	2,798,469	0	736	0	736	0	2,799,205	0	0	0	3,602	07/15/2018	1FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2016	WRITTEN OFF		0	3,361	209	0	0	0	0	0	0	0	0	0	0	53	05/15/2023	6FE
674135 DQ 8	OAK 1998-B M2 7.025		02/15/2016	RECOVERY OF PAR WRITE-OFF		0	(6,873)	(428)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2016	PAID ON PRINCIPAL		81,117	81,117	74,195	66,724	0	14,393	0	14,393	0	81,117	0	0	0	818	11/15/2032	3AM
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2016	PAID ON PRINCIPAL		259,639	259,639	236,272	256,989	0	2,650	0	2,650	0	259,639	0	0	0	3,481	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						108,336,364	106,242,374	107,512,986	104,178,558	1,311,626	858,618	0	2,170,244	2,023	106,350,825	(2,057)	1,987,596	1,985,539	2,251,165	XXX	XXX

Bonds - Hybrid Securities																					
12479B AA 0	COMMONWEALTH BANK OF A 6.024	F	03/15/2016	REDEEMED		2,000,000	2,000,000	880,000	880,000	0	0	0	0	0	880,000	0	1,120,000	1,120,000	61,240	03/29/2049	2FE
4899999. Total Bonds - Hybrid Securities						2,000,000	2,000,000	880,000	880,000	0	0	0	0	0	880,000	0	1,120,000	1,120,000	61,240	XXX	XXX
8399997. Total Bonds - Part 4						316,647,859	313,612,868	322,645,709	310,599,048	1,312,309	613,110	0	1,925,419	72,457	312,596,924	(148,296)	4,199,231	4,050,935	6,785,577	XXX	XXX
8399999. Total Bonds						316,647,859	313,612,868	322,645,709	310,599,048	1,312,309	613,110	0	1,925,419	72,457	312,596,924	(148,296)	4,199,231	4,050,935	6,785,577	XXX	XXX

Common Stocks - Industrial and Miscellaneous																					
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		03/29/2016	EVERCORE ISI NA CASH		2,000,000	179,528	XXX	147,500	180,720	(33,220)	0	(33,220)	0	147,500	0	32,028	32,028	1,540	XXX	L
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES		01/19/2016	UBS SECURITIES NA CASH 642		19,400,000	333,183	XXX	333,852	366,660	(32,808)	0	(32,808)	0	333,852	0	(669)	(669)	1,940	XXX	L
101121 10 1	BOSTON PROPERTIES INC		03/11/2016	VARIOUS		8,900,000	1,051,618	XXX	752,149	1,135,106	(382,957)	0	(382,957)	0	752,149	0	299,470	299,470	16,910	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		02/05/2016	VARIOUS		43,100,000	544,046	XXX	530,992	588,746	(57,754)	0	(57,754)	0	530,992	0	13,054	13,054	6,465	XXX	L
252784 30 1	DIAMONDROCK HOSPITALITY CO		02/09/2016	VARIOUS		21,400,000	177,818	XXX	206,510	206,510	0	0	0	206,510	0	(28,692)	(28,692)	2,675	XXX	L	
25960P 10 9	DOUGLAS EMMETT INC		01/07/2016	ROBERT W BAIRD & CO. NA ALGO		1,200,000	35,482	XXX	20,520	37,416	(16,896)	0	(16,896)	0	20,520	0	14,962	14,962	264	XXX	L
29444U 70 0	EQUINIX INC		03/07/2016	VARIOUS		2,400,440	661,091	XXX	582,322	725,760	(143,438)	0	(143,438)	0	582,322	0	78,769	78,769	0	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		03/24/2016	VARIOUS		2,100,000	159,091	XXX	82,464	171,339	(88,875)	0	(88,875)	0	82,464	0	76,627	76,627	10,760	XXX	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		01/28/2016	VARIOUS		9,600,000	249,421	XXX	112,843	261,216	(148,373)	0	(148,373)	0	112,843	0	136,578	136,578	1,824	XXX	L
431284 10 8	HIGHWOODS PROPERTIES INC		03/11/2016	CITIGROUP NORTH AMERICA ALGO		1,000,000	46,109	XXX	32,620	43,600	(10,980)	0	(10,980)	0	32,620	0	13,489	13,489	425	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		01/29/2016	VARIOUS		10,600,000	145,151	XXX	153,114	162,604	(9,490)	0	(9,490)	0	153,114	0	(7,964)	(7,964)	2,120	XXX	L
554382 10 1	MACERICH CO		01/06/2016	PRIOR YEAR INCOME		0	0	XXX	0	0	0	0	0	0	0	0	0	0	25,178	XXX	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		02/22/2016	STIFEL NICOLAUS & COMPANY NA		8,300,000	224,431	XXX	200,883	232,566	(31,683)	0	(31,683)	0	200,883	0	23,548	23,548	2,573	XXX	L
758849 10 3	REGENCY CENTERS CORP		01/28/2016	RAY JAMES NORTH AMER ALGO		1,300,000	92,023	XXX	60,190	88,556	(28,366)	0	(28,366)	0	60,190	0	31,833	31,833	0	XXX	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		02/19/2016	SELL FRACTIONAL SHARE		0.460	5	XXX	0	0	0	0	0	0	0	0	5	5	0	XXX	L
87611X 10 5	TARGA RESOURCES PARTNERS LP		02/17/2016	MERGER		44,000,000	727,320	XXX	727,320	727,320	0	0	0	727,320	0	0	0	36,300	XXX	L	
87612G 10 1	TARGA RESOURCES CORP		02/17/2016	RBC CAPITAL MARKETS		27,280,000	536,319	XXX	727,320	727,320	0	0	0	727,320	0	(191,001)	(191,001)	0	XXX	L	
902653 10 4	UDR INC		01/28/2016	VARIOUS		5,200,000	189,507	XXX	51,246	195,364	(144,118)	0	(144,118)	0	51,246	0	138,261	138,261	1,443	XXX	L
92276F 10 0	VENTAS INC		03/31/2016	VARIOUS		3,300,000	206,537	XXX	165,621	0	0	0	0	165,621	0	40,916	40,916	2,409	XXX	L	
95040Q 10 4	WELLTOWER INC		03/11/2016	CITIGROUP NORTH AMERICA ALGO		1,400,000	92,132	XXX	65,520	95,242	(29,722)	0	(29,722)	0	65,520	0	26,612	26,612	1,204	XXX	L
96949L 10 5	WILLIAMS PARTNERS LP		02/17/2016	RBC CAPITAL MARKETS		159,758,000	2,751,532	XXX	5,099,475	4,449,260	650,215	0	650,215	0	5,099,475	0	(2,347,944)	(2,347,944)	135,794	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						8,402,344	XXX	10,052,461	10,395,305	(508,464)	0	0	(508,464)	0	10,052,461	0	(1,650,117)	(1,650,117)	249,825	XXX	XXX

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
9799997	Total Common Stocks - Part 4					8,402,344	XXX	10,052,461	10,395,305	(508,464)	0	0	(508,464)	0	10,052,461	0	(1,650,117)	(1,650,117)	249,825	XXX	XXX
9799999	Total Common Stocks					8,402,344	XXX	10,052,461	10,395,305	(508,464)	0	0	(508,464)	0	10,052,461	0	(1,650,117)	(1,650,117)	249,825	XXX	XXX
9899999	Total Preferred and Common Stocks					8,402,344	XXX	10,052,461	10,395,305	(508,464)	0	0	(508,464)	0	10,052,461	0	(1,650,117)	(1,650,117)	249,825	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					325,050,203	XXX	332,698,170	320,994,353	803,845	613,110	0	1,416,955	72,457	322,649,385	(148,296)	2,549,114	2,400,818	7,035,402	XXX	XXX

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

QE05.14

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4 NAIC Designation / Market Indicator	5	6	7
CUSIP Identification	Description	Code		Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	430,054	430,054	04/01/2016...
	REPO - DEUTSCHE A TREASURY.....		1.....	57,761,780	57,761,780	04/01/2016...
	REPO - HSBC A TREASURY.....		1.....	57,761,780	57,761,780	04/01/2016...
	REPO - ROYAL A TREASURY.....		1.....	57,761,780	57,761,780	04/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			173,715,394	173,715,394	XXX
0599999.	Total - U.S. Government.....			173,715,394	173,715,394	XXX
6199999.	Total - Issuer Obligations.....			173,715,394	173,715,394	XXX
6599999.	Subtotal - Bonds.....			173,715,394	173,715,394	XXX
9999999.	Totals.....			173,715,394	173,715,394	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....60,680,667 Book/Adjusted Carrying Value \$.....60,680,667
- Average balance for the year: Fair Value \$.....134,746,503 Book/Adjusted Carrying Value \$.....134,746,503
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....173,715,394 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								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....837,562	.....835,233	.....829,063	XXX
Bank of America.....	Wilmington, DE.....	.....0.000	.....0	.....0	.....532,198	.....222,928	.....521,667	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....193,740	.....128,457	.....224,992	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....635,747	.....56,183	.....273,485	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....391,471	.....355,728	.....498,181	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....267,516	.....564,342	.....338,364	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....805,754	.....289,023	.....975,437	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,308,463	.....2,635,007	.....2,604,559	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,624,544	.....3,659,439	.....2,999,104	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....180,535	.....355,071	.....58,520	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....217,934	.....517,494	.....521,684	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....554,967	.....331,395	.....173,849	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....565,699	.....641,919	.....2,055,786	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....1,376,552	.....1,065,670	.....1,387,120	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....19,936,632	.....10,429,373	.....11,572,839	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....31,439,315	.....22,097,261	.....25,044,650	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....31,439,315	.....22,097,261	.....25,044,650	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....31,439,315	.....22,097,261	.....25,044,650	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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	.....3.950	11/10/2009.....	.....0	.....0	.....0
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	.....3.950	11/10/2009.....	.....0	.....0	.....0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....0	.....0	.....0
8399999. Subtotals - Bonds.....					.....0	.....0	.....0
8699999. Total - Cash Equivalents.....					.....0	.....0	.....0

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	(492)	0	0	52,922
2. Alaska.....AK	0	0	0	0	1	0	0	327
3. Arizona.....AZ	0	0	0	0	(1,164)	0	0	122,728
4. Arkansas.....AR	0	0	0	0	(748)	0	0	101,796
5. California.....CA	0	0	0	0	(770)	0	0	77,629
6. Colorado.....CO	0	0	0	0	(231)	0	0	59,950
7. Connecticut.....CT	0	0	0	0	(345)	7,423,515	0	41,330
8. Delaware.....DE	0	0	0	0	(80)	0	0	17,466
9. District of Columbia.....DC	0	0	0	0	(1,101)	250,000	1	50,856
10. Florida.....FL	0	0	0	0	(2,285)	0	0	128,447
11. Georgia.....GA	0	0	0	0	(97,809)	0	0	174,396
12. Hawaii.....HI	0	0	0	0	(24)	0	0	5,139
13. Idaho.....ID	0	0	0	0	(29)	0	0	477
14. Illinois.....IL	0	0	0	0	(4,379)	8,150,000	3	202,079
15. Indiana.....IN	0	0	0	0	(643)	0	0	28,821
16. Iowa.....IA	0	0	0	0	(1,681)	0	0	124,341
17. Kansas.....KS	0	0	0	0	(270)	0	0	51,544
18. Kentucky.....KY	0	0	0	0	(1,044)	0	0	50,164
19. Louisiana.....LA	0	0	0	0	(2,224)	100,000	1	140,008
20. Maine.....ME	0	0	0	0	(564)	0	0	20,634
21. Maryland.....MD	0	0	0	0	(281)	0	0	8,308
22. Massachusetts.....MA	0	0	0	0	(927)	0	0	40,070
23. Michigan.....MI	0	0	0	0	(958)	0	0	34,884
24. Minnesota.....MN	0	0	0	0	(2,869)	0	0	95,443
25. Mississippi.....MS	0	0	0	0	(2,712)	0	0	98,681
26. Missouri.....MO	0	0	0	0	(2,655)	0	0	68,285
27. Montana.....MT	0	0	0	0	(165)	0	0	30,044
28. Nebraska.....NE	0	0	0	0	(446)	0	0	42,937
29. Nevada.....NV	0	0	0	0	(43)	0	0	12,410
30. New Hampshire.....NH	0	0	0	0	(119)	0	0	6,492
31. New Jersey.....NJ	0	0	0	0	(50,486)	0	1	29,507
32. New Mexico.....NM	0	0	0	0	(34)	0	0	2,841
33. New York.....NY	0	0	304	0	(2,369)	68,224	0	20,207
34. North Carolina.....NC	0	0	0	0	(1,446)	0	0	138,199
35. North Dakota.....ND	0	0	0	0	(1,150)	0	0	29,826
36. Ohio.....OH	0	0	0	0	99,491	100,000	1	110,515
37. Oklahoma.....OK	0	0	0	0	(144)	0	0	5,923
38. Oregon.....OR	0	0	0	1	(148)	0	0	5,362
39. Pennsylvania.....PA	0	0	0	0	(1,036)	50,000	1	47,622
40. Rhode Island.....RI	0	0	0	0	(573)	0	0	3,196
41. South Carolina.....SC	0	0	0	0	(871)	0	0	37,100
42. South Dakota.....SD	0	0	0	0	(510)	0	0	31,139
43. Tennessee.....TN	0	0	0	(1)	3,799	0	1	105,354
44. Texas.....TX	0	0	0	0	(3,028)	0	0	130,122
45. Utah.....UT	0	0	0	0	(706)	0	0	30,153
46. Vermont.....VT	0	0	0	0	(178)	0	0	935
47. Virginia.....VA	0	0	0	0	(2,105)	0	0	209,803
48. Washington.....WA	0	0	0	0	(274)	0	0	22,097
49. West Virginia.....WV	0	0	0	0	(274)	0	0	267,001
50. Wisconsin.....WI	0	0	0	0	40,768	250,000	1	123,929
51. Wyoming.....WY	0	0	93,347	1	93,272	0	0	3,073
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	3	0	0	6,336
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	27,718
58. Aggregate Other Alien.....OT	0	0	0	0	2	0	0	91
59. Totals.....	0	0	93,651	1	44,946	16,391,739	10	3,276,655

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	2	0	0	15
58002. Other Alien Combined.....	0	0	0	0	0	0	0	70
58003. AUS Australia.....	0	0	0	0	0	0	0	6
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	2	0	0	91



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	(732)	0	0	78,712
2. Alaska.....AK	0	0	0	0	3	0	0	1,025
3. Arizona.....AZ	0	0	0	0	(800)	0	0	84,307
4. Arkansas.....AR	0	0	0	0	(516)	0	0	70,225
5. California.....CA	0	0	0	0	(2,245)	0	0	226,450
6. Colorado.....CO	0	0	0	0	(450)	0	0	116,732
7. Connecticut.....CT	0	0	0	0	(1,795)	0	0	214,756
8. Delaware.....DE	0	0	0	0	(403)	0	0	87,902
9. District of Columbia.....DC	0	0	0	0	(932)	1,000,000	1	43,062
10. Florida.....FL	0	0	0	0	(5,846)	0	0	328,625
11. Georgia.....GA	0	0	0	0	119,283	1	1	358,448
12. Hawaii.....HI	0	0	0	0	(14)	0	0	2,892
13. Idaho.....ID	0	0	0	0	(0)	0	0	8
14. Illinois.....IL	0	0	0	0	(8,117)	0	2	374,512
15. Indiana.....IN	0	0	0	0	(358)	0	0	16,031
16. Iowa.....IA	0	0	0	0	(500)	0	0	37,006
17. Kansas.....KS	0	0	0	0	(405)	0	0	77,416
18. Kentucky.....KY	0	0	0	0	(789)	0	0	37,934
19. Louisiana.....LA	0	0	0	0	(1,438)	0	0	90,547
20. Maine.....ME	0	0	0	0	(791)	0	0	28,924
21. Maryland.....MD	0	0	0	0	(1,351)	0	0	39,893
22. Massachusetts.....MA	0	0	0	0	(325)	0	0	14,032
23. Michigan.....MI	0	0	0	0	(1,391)	0	0	50,642
24. Minnesota.....MN	0	0	0	0	(2,462)	0	0	81,903
25. Mississippi.....MS	0	0	0	0	(468)	0	0	17,037
26. Missouri.....MO	0	0	0	0	(760)	0	0	19,540
27. Montana.....MT	0	0	0	0	(164)	0	0	29,975
28. Nebraska.....NE	0	0	0	0	(499)	0	0	48,002
29. Nevada.....NV	0	0	0	0	(45)	0	0	12,950
30. New Hampshire.....NH	0	0	0	0	(372)	0	0	20,340
31. New Jersey.....NJ	0	0	0	0	(680)	0	0	41,251
32. New Mexico.....NM	0	0	0	0	(459)	0	0	38,625
33. New York.....NY	0	0	0	0	(2,716)	0	0	68,794
34. North Carolina.....NC	0	0	0	0	(2,886)	0	0	275,944
35. North Dakota.....ND	0	0	0	0	(876)	0	0	22,724
36. Ohio.....OH	0	0	0	0	(441)	0	0	95,625
37. Oklahoma.....OK	0	0	0	0	(832)	0	0	34,198
38. Oregon.....OR	0	0	0	0	(959)	0	0	34,633
39. Pennsylvania.....PA	0	0	0	0	(3,268)	200,000	1	150,279
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(1,883)	0	0	80,176
42. South Dakota.....SD	0	0	0	0	(392)	0	0	23,953
43. Tennessee.....TN	0	0	0	0	9,561	0	0	265,189
44. Texas.....TX	0	0	0	0	(3,104)	0	0	133,375
45. Utah.....UT	0	0	0	0	(309)	0	0	13,219
46. Vermont.....VT	0	0	0	0	(923)	0	0	4,837
47. Virginia.....VA	0	0	0	0	(523)	0	0	52,144
48. Washington.....WA	0	0	0	0	(1,223)	0	0	98,708
49. West Virginia.....WV	0	0	0	0	(95)	0	0	92,580
50. Wisconsin.....WI	0	0	0	0	14,355	0	0	51,702
51. Wyoming.....WY	0	0	0	0	(96)	0	0	3,925
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	14	0	0	25,679
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	96,778
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	87,582	1,200,001	5	4,314,166

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	(49)	0	0	5,218
2. Alaska.....AK	0	0	0	0	2	0	0	.913
3. Arizona.....AZ	0	0	0	0	(52)	0	0	5,489
4. Arkansas.....AR	0	0	0	0	(125)	0	0	17,000
5. California.....CA	0	0	0	0	(227)	0	0	22,927
6. Colorado.....CO	0	0	0	0	(82)	0	0	21,265
7. Connecticut.....CT	0	0	0	0	(43)	0	0	5,133
8. Delaware.....DE	0	0	0	0	(12)	0	0	2,626
9. District of Columbia.....DC	0	0	0	0	(15)	0	0	.682
10. Florida.....FL	0	0	0	0	(900)	0	0	50,600
11. Georgia.....GA	0	0	0	0	(20,128)	0	0	11,929
12. Hawaii.....HI	0	0	0	0	(5)	0	0	1,123
13. Idaho.....ID	0	0	0	0	(175)	0	0	2,936
14. Illinois.....IL	0	0	0	0	(184)	0	0	8,470
15. Indiana.....IN	0	0	0	0	(72)	0	0	3,240
16. Iowa.....IA	0	0	0	0	(190)	0	0	14,062
17. Kansas.....KS	0	0	0	0	(240)	0	0	45,928
18. Kentucky.....KY	0	0	0	0	(218)	0	0	10,468
19. Louisiana.....LA	0	0	0	0	(262)	0	0	16,487
20. Maine.....ME	0	0	0	0	(103)	0	0	3,752
21. Maryland.....MD	0	0	0	0	(291)	0	0	8,583
22. Massachusetts.....MA	0	0	0	0	(162)	0	0	7,016
23. Michigan.....MI	0	0	0	0	(218)	0	0	7,933
24. Minnesota.....MN	0	0	0	0	(414)	0	0	13,761
25. Mississippi.....MS	0	0	0	0	(86)	0	0	3,145
26. Missouri.....MO	0	0	0	0	(281)	0	0	7,221
27. Montana.....MT	0	0	0	0	(26)	0	0	4,697
28. Nebraska.....NE	0	0	0	0	(98)	0	0	9,407
29. Nevada.....NV	0	0	0	0	(7)	0	0	1,919
30. New Hampshire.....NH	0	0	0	0	(27)	0	0	1,459
31. New Jersey.....NJ	0	0	0	0	(246)	0	0	14,948
32. New Mexico.....NM	0	0	0	0	(35)	0	0	2,978
33. New York.....NY	0	0	0	0	(2,006)	2,550,000	5	50,816
34. North Carolina.....NC	0	0	0	0	(185)	0	0	17,730
35. North Dakota.....ND	0	0	0	0	(42)	0	0	1,093
36. Ohio.....OH	0	0	0	0	(42)	0	0	9,074
37. Oklahoma.....OK	0	0	0	0	(377)	0	0	15,475
38. Oregon.....OR	0	0	0	0	(45)	0	0	1,626
39. Pennsylvania.....PA	0	0	0	0	(327)	50,000	1	15,050
40. Rhode Island.....RI	0	0	0	0	(103)	0	0	.574
41. South Carolina.....SC	0	0	0	0	(88)	0	0	3,735
42. South Dakota.....SD	0	0	0	0	(80)	0	0	4,855
43. Tennessee.....TN	0	0	0	0	347	0	0	9,614
44. Texas.....TX	0	0	0	0	(855)	0	0	36,759
45. Utah.....UT	0	0	0	0	(40)	0	0	1,693
46. Vermont.....VT	0	0	0	0	(170)	0	0	.890
47. Virginia.....VA	0	0	0	0	(222)	0	0	22,085
48. Washington.....WA	0	0	0	0	(64)	0	0	5,160
49. West Virginia.....WV	0	0	0	0	(5)	0	0	4,444
50. Wisconsin.....WI	0	0	0	0	(4,053)	0	0	6,196
51. Wyoming.....WY	0	0	0	0	(32)	0	0	1,302
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	.67
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	209,059
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(33,357)	2,600,000	6	750,613

DETAILS OF WRITE-INS

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



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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(114)	0	0	12,224
2. Alaska.....AK	0	0	0	0	0	0	0	157
3. Arizona.....AZ	0	0	0	0	(67)	0	0	7,026
4. Arkansas.....AR	0	0	0	0	(98)	0	0	13,357
5. California.....CA	0	0	0	0	(746)	0	0	75,215
6. Colorado.....CO	0	0	0	0	(109)	0	0	28,278
7. Connecticut.....CT	0	0	0	0	(75)	235,000	1	8,914
8. Delaware.....DE	0	0	0	0	(28)	0	0	6,165
9. District of Columbia.....DC	0	0	0	0	(61)	0	0	2,825
10. Florida.....FL	0	0	0	0	(861)	0	0	48,376
11. Georgia.....GA	0	0	0	0	(7,149)	0	0	23,291
12. Hawaii.....HI	0	0	0	0	(1)	0	0	206
13. Idaho.....ID	0	0	0	0	(271)	0	0	4,535
14. Illinois.....IL	0	0	0	0	(433)	0	0	19,966
15. Indiana.....IN	0	0	0	0	(195)	0	0	8,754
16. Iowa.....IA	0	0	0	0	(130)	0	0	9,622
17. Kansas.....KS	0	0	0	0	(134)	0	0	25,672
18. Kentucky.....KY	0	0	0	0	(106)	0	0	5,079
19. Louisiana.....LA	0	0	0	0	(233)	0	0	14,655
20. Maine.....ME	0	0	0	0	(197)	0	0	7,201
21. Maryland.....MD	0	0	0	0	(402)	0	0	11,878
22. Massachusetts.....MA	0	0	0	0	(259)	0	0	11,211
23. Michigan.....MI	0	0	0	0	(418)	0	0	15,214
24. Minnesota.....MN	0	0	0	0	(927)	0	0	30,852
25. Mississippi.....MS	0	0	0	0	(335)	0	0	12,188
26. Missouri.....MO	0	0	0	0	(434)	0	0	11,151
27. Montana.....MT	0	0	0	0	(24)	0	0	4,351
28. Nebraska.....NE	0	0	0	0	(210)	0	0	20,262
29. Nevada.....NV	0	0	0	0	(9)	0	0	2,698
30. New Hampshire.....NH	0	0	0	0	(27)	0	0	1,489
31. New Jersey.....NJ	0	0	0	0	(187)	500,000	1	11,356
32. New Mexico.....NM	0	0	0	0	(16)	0	0	1,375
33. New York.....NY	0	0	0	0	(346)	0	0	8,766
34. North Carolina.....NC	0	0	0	0	(238)	0	0	22,730
35. North Dakota.....ND	0	0	0	0	(38)	0	0	983
36. Ohio.....OH	0	0	0	0	(80)	0	0	17,450
37. Oklahoma.....OK	0	0	0	0	(197)	0	0	8,088
38. Oregon.....OR	0	0	0	0	(65)	0	0	2,329
39. Pennsylvania.....PA	0	0	0	0	(254)	0	0	11,681
40. Rhode Island.....RI	0	0	0	0	(286)	0	0	1,593
41. South Carolina.....SC	0	0	0	0	(82)	0	0	3,486
42. South Dakota.....SD	0	0	0	0	(78)	0	0	4,791
43. Tennessee.....TN	0	0	0	0	737	0	0	20,430
44. Texas.....TX	0	0	0	0	(583)	0	0	25,048
45. Utah.....UT	0	0	0	0	(46)	0	0	1,976
46. Vermont.....VT	0	0	0	0	(156)	0	0	815
47. Virginia.....VA	0	0	0	0	(228)	0	0	22,698
48. Washington.....WA	0	0	0	0	(79)	0	0	6,351
49. West Virginia.....WV	0	0	0	0	(6)	0	0	6,295
50. Wisconsin.....WI	0	0	0	0	(56,022)	0	0	11,812
51. Wyoming.....WY	0	0	0	0	(21)	0	0	871
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	1	500,000	2	1,618
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	136,240
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(72,322)	1,235,000	4	771,593

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....987,601	.....1,274,083	.....(4,637,774)

2. Commercial Multiple Peril (CMP) Packaged Policies

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