

QUARTERLY STATEMENT
AS OF JUNE 30, 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
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(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, Maria Olivo, Kenneth Franklin Spence, 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

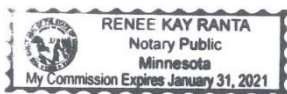
STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Subscribed and sworn to before me this

21st day of July, 2016
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.....	11,178,296,701	0	11,178,296,701	10,488,001,049
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,834,755,194	11,395,142	2,823,360,051	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).....	29,048,971	0	29,048,971	29,503,370
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	749,217,449	0	749,217,449	751,666,431
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....30,983,658), cash equivalents (\$....10,094,526) and short-term investments (\$....297,601,166).....	338,679,351	0	338,679,351	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.....	811,512,913	47,627,639	763,885,274	801,264,475
9. Receivables for securities.....	17,814,937	0	17,814,937	419,669
10. Securities lending reinvested collateral assets.....	113,702,815	0	113,702,815	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).....	16,074,158,546	59,022,782	16,015,135,764	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.....	107,454,938	0	107,454,938	104,355,424
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	693,602,268	43,909,979	649,692,289	645,272,037
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....28,880,520 earned but unbilled premiums).....	1,186,655,976	6,698,813	1,179,957,163	1,063,079,407
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	18,797,623	1,669,254	17,128,369	19,832,974
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	41,002,932	0	41,002,932	72,017,484
16.2 Funds held by or deposited with reinsured companies.....	7,515,806	0	7,515,806	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.....	1,494,069	0	1,494,069	0
18.2 Net deferred tax asset.....	436,787,113	127,163,282	309,623,831	309,853,835
19. Guaranty funds receivable or on deposit.....	(156,140)	0	(156,140)	(21,086)
20. Electronic data processing equipment and software.....	188	0	188	263
21. Furniture and equipment, including health care delivery assets (\$.....0).....	10,985,677	10,985,677	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.....	67,480,321	0	67,480,321	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	85,989,032	3,113,954	82,875,078	87,617,094
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,731,768,349	252,563,740	18,479,204,608	18,297,596,634
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,731,768,349	252,563,740	18,479,204,608	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.....	20,244,986	0	20,244,986	20,309,261
2502. Real estate operating fund.....	20,575,843	1,065,636	19,510,207	18,731,400
2503. Amounts receivable under high deductible policies.....	14,560,685	1,576,802	12,983,883	18,194,841
2598. Summary of remaining write-ins for Line 25 from overflow page.....	30,607,518	471,516	30,136,003	30,381,592
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	85,989,032	3,113,954	82,875,078	87,617,094

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,047,549,302).....	7,453,484,198	7,422,324,562
2. Reinsurance payable on paid losses and loss adjustment expenses.....	332,013,040	288,297,531
3. Loss adjustment expenses.....	1,742,337,698	1,742,046,642
4. Commissions payable, contingent commissions and other similar charges.....	115,230,548	159,324,402
5. Other expenses (excluding taxes, licenses and fees).....	118,624,084	161,306,934
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	80,279,943	86,454,234
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	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 \$....201,103,688 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).....	2,503,360,568	2,387,044,917
10. Advance premium.....	715	16,856
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,107,292	11,934,303
12. Ceded reinsurance premiums payable (net of ceding commissions).....	73,939,872	62,240,340
13. Funds held by company under reinsurance treaties.....	300,847	395,031
14. Amounts withheld or retained by company for account of others.....	27,198,650	28,602,229
15. Remittances and items not allocated.....	18,009,512	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.....	76,527,895	94,478,176
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	47,668,602
20. Derivatives.....	0	0
21. Payable for securities.....	110,966,473	11,186,850
22. Payable for securities lending.....	113,702,815	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.....	45,882,245	48,392,739
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,837,475,116	12,734,324,153
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,837,475,116	12,734,324,153
29. Aggregate write-ins for special surplus funds.....	17,961,704	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).....	2,365,385,256	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).....	5,641,729,492	5,563,272,481
38. Totals (Page 2, Line 28, Col. 3).....	18,479,204,608	18,297,596,634

**DETAILS OF WRITE-INS**

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	19,342,855	23,101,705
2503. Retroactive reinsurance reserve assumed.....	301,826	302,877
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(16,882,436)	(18,131,843)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	45,882,245	48,392,739
2901. Special surplus from retroactive reinsurance.....	16,961,704	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).....	17,961,704	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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....245,750,221).....	247,966,334	344,373,171	639,720,409
1.2 Assumed..... (written \$.....2,714,403,509).....	2,606,822,626	2,520,093,531	5,102,970,002
1.3 Ceded..... (written \$.....198,491,537).....	210,012,551	302,413,203	556,458,383
1.4 Net..... (written \$.....2,761,662,194).....	2,644,776,409	2,562,053,498	5,186,232,028
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,479,469,014):			
2.1 Direct.....	114,392,575	123,388,157	164,857,905
2.2 Assumed.....	1,334,024,498	1,240,293,077	2,370,855,793
2.3 Ceded.....	27,780,006	91,425,067	95,017,670
2.4 Net.....	1,420,637,067	1,272,256,167	2,440,696,028
3. Loss adjustment expenses incurred.....	289,600,766	280,032,518	607,329,839
4. Other underwriting expenses incurred.....	828,606,874	795,857,155	1,597,733,756
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,538,844,707	2,348,145,840	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).....	105,931,702	213,907,659	540,472,404
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	251,590,705	272,799,833	639,569,988
10. Net realized capital gains (losses) less capital gains tax of \$.....4,008,593.....	8,703,511	7,359,142	305,247,667
11. Net investment gain (loss) (Lines 9 + 10).....	260,294,216	280,158,975	944,817,655
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,368,939 amount charged off \$.....5,545,947).....	(4,177,008)	0	(10,183,698)
13. Finance and service charges not included in premiums.....	9,250,332	9,265,695	18,533,044
14. Aggregate write-ins for miscellaneous income.....	142,114	742,371	57,340
15. Total other income (Lines 12 through 14).....	5,215,438	10,008,067	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).....	371,441,356	504,074,700	1,493,696,746
17. Dividends to policyholders.....	4,513,039	4,112,553	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).....	366,928,317	499,962,147	1,485,173,156
19. Federal and foreign income taxes incurred.....	91,682,712	109,644,430	298,412,018
20. Net income (Line 18 minus Line 19) (to Line 22).....	275,245,605	390,317,716	1,186,761,138
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	275,245,605	390,317,716	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 \$.....11,102,317.....	136,046,639	94,258,499	(255,675,706)
25. Change in net unrealized foreign exchange capital gain (loss).....	17,668,450	(28,563,355)	(41,719,732)
26. Change in net deferred income tax.....	(7,773,250)	(26,133,193)	5,392,589
27. Change in nonadmitted assets.....	6,269,567	(15,191,932)	(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.....	(349,000,000)	(560,000,000)	(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).....	78,457,011	(145,312,265)	(430,797,751)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,641,729,492	5,848,757,966	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.....	462,286	1,370,334	716,449
1402. Change in COLI cash values.....	187,881	176,428	489,023
1403. Other assets tri-party/tax credit bond income.....	32,897	37,665	98,368
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(540,950)	(842,055)	(1,246,499)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	142,114	742,371	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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,650,969,540	2,562,101,517	5,191,986,687
2. Net investment income.....	286,890,992	321,243,209	703,707,955
3. Miscellaneous income.....	5,215,438	5,169,359	8,406,687
4. Total (Lines 1 through 3).....	2,943,075,970	2,888,514,086	5,904,101,328
5. Benefit and loss related payments.....	1,314,107,601	1,168,956,614	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.....	1,208,804,705	1,325,699,799	2,314,843,905
8. Dividends paid to policyholders.....	3,340,050	3,172,042	8,118,488
9. Federal and foreign income taxes paid (recovered) net of \$.....(1,515,079) tax on capital gains (losses).....	138,673,680	155,362,864	296,677,081
10. Total (Lines 5 through 9).....	2,664,926,035	2,653,191,320	5,101,374,805
11. Net cash from operations (Line 4 minus Line 10).....	278,149,935	235,322,766	802,726,523
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	690,959,698	1,275,311,306	2,459,930,304
12.2 Stocks.....	20,929,263	126,603,835	1,307,248,145
12.3 Mortgage loans.....	53,647,871	0	0
12.4 Real estate.....	4,137,473	9,770,411	69,098,240
12.5 Other invested assets.....	70,313,715	56,238,805	110,878,879
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(39,944)	(84,197)	(71,356)
12.7 Miscellaneous proceeds.....	99,779,623	57,045,993	14,342,516
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	939,727,698	1,524,886,154	3,961,426,728
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,388,497,462	1,080,719,738	2,592,060,849
13.2 Stocks.....	19,635,347	28,586,964	42,784,326
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	14,002,968	65,884,118	116,450,098
13.5 Other invested assets.....	60,303,208	50,005,863	106,677,096
13.6 Miscellaneous applications.....	18,063,356	41,237	37,172,545
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,500,502,341	1,225,237,921	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).....	(560,774,642)	299,648,233	1,066,281,814
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	349,000,000	560,000,000	1,264,000,000
16.6 Other cash provided (applied).....	(115,922,935)	(158,653,607)	(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).....	(464,922,935)	(718,653,607)	(1,304,381,038)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(747,547,642)	(183,682,608)	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).....	338,679,351	337,917,086	1,086,226,993
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	12,481,033	2,171,210	21,236,768
20.0002 Stock distributions from limited partnerships.....	2,681,425	259,749	278,479
20.0003 Interest payment received in securities.....	1,019,303	754,556	1,483,527
20.0004 Exchange of stock.....	727,320	9,190,479	23,021,690
20.0005 Bonds exchanged for stock.....	0	281,007	281,007

## NOTES TO FINANCIAL STATEMENTS

### Note 1 – Summary of Significant Accounting Policies

#### A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2016</u>	<u>December 31, 2015</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 275,245,605	\$ 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>\$ 275,245,605</u>	<u>\$ 1,186,761,138</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,641,729,492	\$ 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>\$ 5,641,729,492</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) The following table provides aggregated information on structured securities classified on the basis for the recognized 2016 other-than-temporary impairments:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2016)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
(OTTI recognized in the quarter ending June 30, 2016)			
Present value of cash flows is less than amortized cost	\$ 13,246,538	\$ 191,971	\$ 13,359,821
Annual Aggregate Total:		<u>\$ 191,971</u>	

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

<u>CUSIP</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Present value of projected cash flows</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair Value</u>	<u>Impairment Quarter</u>
36298BAG5	\$ 13,246,538	\$ 13,054,567	\$ 191,971	\$ 13,054,567	\$ 13,359,821	Q2 - 2016
Total:			<u>\$ 191,971</u>			

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 17,800
	2. 12 Months or Longer	\$ 119,470
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 16,158,565
	2. 12 Months or Longer	\$ 22,395,811

- (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.

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## NOTES TO FINANCIAL STATEMENTS

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**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.

**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**

Through June 30, 2016, the Company paid dividends totaling \$349 million to its parent company, The Travelers Companies, Inc. as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 21, 2016	\$ 152	\$ 65	\$ 217
June 20, 2016	132	-	132

**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.



## NOTES TO FINANCIAL STATEMENTS

### 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.

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

No significant change.

### Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2016:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<u>Bonds</u>				
Industrial and miscellaneous	\$ -	\$ 205,083,937	\$ -	\$ 205,083,937
<u>Common stock</u>				
Industrial and miscellaneous	389,915,712	-	2,157,284	392,072,996
Total securities at fair value	\$ 389,915,712	\$ 205,083,937	\$ 2,157,284	\$ 597,156,933

At June 30, 2016, the Company also holds Level 3 industrial and miscellaneous bonds and Level 3 non-redeemable preferred stock, both measured and reported at their fair value of \$0.

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

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

<u>Description</u>	<u>Beginning Balance at 3/31/2016</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 6/30/2016</u>
Bonds	\$ 3,668,000	\$ -	\$ -	\$ 899,039	\$ -	\$ -	\$ -	\$ (4,262,500)	\$ (304,539)	\$ -
Common stock	2,270,363	-	-	-	(113,079)	-	-	-	-	2,157,284
Total	\$ 5,938,363	\$ -	\$ -	\$ 899,039	\$ (113,079)	\$ -	\$ -	\$ (4,262,500)	\$ (304,539)	\$ 2,157,284

(3) Not applicable.

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

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

The Company also holds common stock where the fair value estimate is determined by an internal 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.

**NOTES TO FINANCIAL STATEMENTS**

(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 June 30, 2016)	Aggregate	Admitted					Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>		Practicable
Cash equivalents	\$ 10,094,526	\$ 10,094,526	\$ -	\$ 10,094,526	\$ -	\$ -	(Carrying Value) -
Short term bonds	297,602,301	297,601,166	54,510,409	243,091,892	-	-	-
Long term bonds	11,816,166,894	11,178,296,701	590,115,397	11,223,862,229	2,189,268	-	-
Preferred stock	1,722,800	1,195,000	1,772,800	-	-	-	-
Common stock	392,072,996	392,072,996	389,915,712	-	2,157,284	-	-

(At December 31, 2015)	Aggregate	Admitted					Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>		Practicable
Cash equivalents	\$ 3,098,324	\$ 3,098,324	\$ -	\$ 3,098,324	\$ -	\$ -	(Carrying Value) -
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.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through August 4, 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 June 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$67,586,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding environmental reserves), other liability – claims made, special property, commercial auto liability and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for environmental reserves in the other liability – occurrence 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 workers' compensation line for accident year 2015 as well as "Prior" accident years, (ii) the other liability – occurrence line for both primary and excess coverages for accident years 2011 and 2015, (iii) the other liability – claims made line for accident years 2007 through 2011, (iv) the special property line driven by non-weather related losses primarily for accident year 2014, (v) the commercial auto liability line for accident years 2010 and prior and (vi) the auto physical damage line for accident years 2014 and 2015. These improvements were partially offset by (i) 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 and (ii) unfavorable development for environmental reserves in the other liability – occurrence line for "Prior" accident years. 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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

In 2009, Travelers Property Casualty Corp. (TPC) and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. In January 2016, the remaining objections to the Amended Plan were dismissed and in the second quarter of 2016, TPC fully satisfied its obligation under the Agreement by making payments totaling \$524 million, of which \$518 million was related to asbestos reserves. The Company's allocable share of the payments resulted in a \$128.4 million decrease to the Company's direct asbestos reserves and a \$113.0 million decrease to the Company's net of ceded reinsurance asbestos reserves. The Company's obligations under the Agreement were included in its claim and claim adjustment expense reserves at March 31, 2016 and December 31, 2015.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes  No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes  No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended.

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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

#### FINANCIAL

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

#### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 18,615,762
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:

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	0
	0	0
	2,353,281,162	2,442,682,198
	0	0
	0	0
	50,105,990	58,059,101
\$	2,403,387,152	\$ 2,500,741,299
\$	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: \$ 113,702,815
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 113,702,815
- 16.3 Total payable for securities lending reported on the liability page: \$ 113,702,815

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

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

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	38,008,276	38,008,276	0	0	219,392	219,392
Total	XXX	XXX	0	0	38,008,276	38,008,276	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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-3190005.....	AMERICAN INT'L REINSURANCE COMPANY LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1460006.....	VALIDUS REINSURANCE (SWITZERLAND) LTD.....	CHE.....	UNAUTHORIZED	.....0.....	.....



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

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	297,663	657,267	2,349,239	6,067,056	39,262,724	46,561,673
2. Alaska.....AK.....L.....	AK	L	66,907	507,996	319,285	321,868	5,817,561	6,910,878
3. Arizona.....AZ.....L.....	AZ	L	97,876	668,750	2,351,701	705,375	30,129,120	34,261,662
4. Arkansas.....AR.....L.....	AR	L	596,768	762,042	192,960	810,353	14,410,187	14,123,803
5. California.....CA.....L.....	CA	L	15,482,205	19,410,586	21,952,223	39,649,099	198,599,136	221,501,927
6. Colorado.....CO.....L.....	CO	L	6,417,600	8,505,139	3,253,984	2,138,473	53,555,086	60,258,153
7. Connecticut.....CT.....L.....	CT	L	191,793	638,511	2,869,154	823,286	32,442,724	38,050,146
8. Delaware.....DE.....L.....	DE	L	525,314	428,517	108,970	214,946	5,531,663	6,188,129
9. District of Columbia.....DC.....L.....	DC	L	358,097	447,369	316,909	1,148,193	11,390,178	10,767,384
10. Florida.....FL.....L.....	FL	L	9,562,923	13,623,476	1,992,409	3,251,558	73,225,344	81,570,939
11. Georgia.....GA.....L.....	GA	L	643,570	1,040,002	1,352,996	3,707,500	40,050,743	48,734,853
12. Hawaii.....HI.....L.....	HI	L	21,628	170,038	1,016,855	199,050	3,995,129	7,052,658
13. Idaho.....ID.....L.....	ID	L	22,399	167,948	1,813	76,683	2,102,431	2,628,700
14. Illinois.....IL.....L.....	IL	L	1,646,574	2,632,901	12,606,402	5,377,018	121,091,228	153,428,363
15. Indiana.....IN.....L.....	IN	L	286,763	1,141,881	1,371,229	462,547	27,559,470	24,057,321
16. Iowa.....IA.....L.....	IA	L	71,960	521,869	7,012,043	509,171	23,548,429	25,093,341
17. Kansas.....KS.....L.....	KS	L	4,422,619	5,465,825	3,562,137	1,072,850	26,412,251	35,897,002
18. Kentucky.....KY.....L.....	KY	L	758,128	996,559	1,000,854	241,398	15,348,058	20,507,215
19. Louisiana.....LA.....L.....	LA	L	7,651,587	10,113,393	6,371,902	4,813,264	56,664,885	61,157,713
20. Maine.....ME.....L.....	ME	L	27,610	60,575	426,026	639,822	2,508,392	3,149,021
21. Maryland.....MD.....L.....	MD	L	324,011	998,396	1,724,265	2,397,464	40,015,263	44,439,064
22. Massachusetts.....MA.....L.....	MA	L	382,472	1,035,292	18,920,245	1,635,841	61,759,725	99,542,683
23. Michigan.....MI.....L.....	MI	L	1,258,059	2,308,940	630,571	2,548,820	45,220,034	54,470,524
24. Minnesota.....MN.....L.....	MN	L	547,493	860,860	1,385,054	1,789,149	68,994,127	76,332,120
25. Mississippi.....MS.....L.....	MS	L	1,405,599	1,614,512	1,029,828	16,091,706	16,036,464	21,599,804
26. Missouri.....MO.....L.....	MO	L	420,546	594,817	3,085,466	5,479,795	34,608,792	42,649,154
27. Montana.....MT.....L.....	MT	L	1,785,844	2,321,662	1,195,443	3,051,408	7,638,325	8,825,014
28. Nebraska.....NE.....L.....	NE	L	230,999	292,244	618,798	257,997	17,587,537	18,237,675
29. Nevada.....NV.....L.....	NV	L	322,625	518,978	1,358,303	1,043,422	17,322,826	21,653,395
30. New Hampshire.....NH.....L.....	NH	L	415,627	494,834	464,585	69,576	10,271,787	11,684,524
31. New Jersey.....NJ.....L.....	NJ	L	620,271	1,508,713	2,551,747	28,163,340	54,352,583	85,007,251
32. New Mexico.....NM.....L.....	NM	L	10,403,486	14,954,342	4,198,688	10,617,108	43,703,762	42,272,506
33. New York.....NY.....L.....	NY	L	22,290,940	22,820,896	11,001,604	30,659,440	218,179,220	253,357,011
34. North Carolina.....NC.....L.....	NC	L	329,050	475,113	1,142,238	881,266	23,194,994	29,149,683
35. North Dakota.....ND.....L.....	ND	L	9,168,990	10,277,967	5,686,345	1,583,133	17,885,788	24,527,633
36. Ohio.....OH.....L.....	OH	L	2,718,869	5,150,771	2,474,992	6,350,479	34,623,652	47,668,622
37. Oklahoma.....OK.....L.....	OK	L	6,882,338	7,554,372	13,131,090	3,668,587	36,486,483	39,351,364
38. Oregon.....OR.....L.....	OR	L	297,708	539,338	203,717	521,729	9,075,289	10,863,773
39. Pennsylvania.....PA.....L.....	PA	L	7,637,168	10,672,224	10,464,292	4,678,113	95,291,688	107,132,816
40. Rhode Island.....RI.....L.....	RI	L	17,121	184,656	25,247,785	18,435	5,005,901	16,710,627
41. South Carolina.....SC.....L.....	SC	L	66,181	309,271	329,262	370,046	13,114,642	17,420,277
42. South Dakota.....SD.....L.....	SD	L	189,604	371,806	94,187	331,332	9,669,108	10,747,489
43. Tennessee.....TN.....L.....	TN	L	816,671	1,203,573	354,979	654,091	32,017,646	37,844,287
44. Texas.....TX.....L.....	TX	L	56,223,518	71,817,530	26,728,211	34,029,092	300,020,058	327,073,647
45. Utah.....UT.....L.....	UT	L	1,453,761	1,721,211	2,411,686	1,702,255	11,310,387	14,896,941
46. Vermont.....VT.....L.....	VT	L	46,034	128,007	1,097,254	281,157	3,813,288	4,789,346
47. Virginia.....VA.....L.....	VA	L	2,569,270	2,469,521	829,824	1,192,665	31,761,747	38,082,835
48. Washington.....WA.....L.....	WA	L	172,311	806,211	3,678,943	2,029,967	39,233,479	31,696,221
49. West Virginia.....WV.....L.....	WV	L	5,445,369	5,640,159	3,063,178	938,283	23,427,102	20,147,023
50. Wisconsin.....WI.....L.....	WI	L	255,837	892,914	1,595,203	16,011,138	64,535,355	72,325,557
51. Wyoming.....WY.....L.....	WY	L	5,817,915	7,862,724	4,798,782	3,533,310	19,974,300	23,250,456
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	5,015	8,093
54. Puerto Rico.....PR.....L.....	PR	L	65,495	74,154	130,732	126,000	1,498,279	2,047,025
55. US Virgin Islands.....VI.....L.....	VI	L	36,389	31,305	0	631,352	172,392	345,311
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....L.....	CAN	L	55,423,595	55,935,889	41,949,729	41,288,882	269,313,567	259,651,114
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	557,589	625,248	193,434	3,203,566	13,946,256	15,850,088
59. Totals.....(a).....54.....	(a).....54		245,750,221	303,030,545	264,199,551	300,059,451	2,474,711,602	2,833,551,832

**DETAILS OF WRITE-INS**

58001. BMU Bermuda.....XXX.....	XXX	261,309	136,968	14,708	67,552	0	2,881
58002. SGP Singapore.....XXX.....	XXX	212,573	32,496	2,562	53,939	178,020	306,860
58003. CYM Cayman Islands.....XXX.....	XXX	121,521	83,795	0	0	0	647
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	(37,814)	371,989	176,164	3,082,075	13,768,236	15,539,699
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	557,589	625,248	193,434	3,203,566	13,946,256	15,850,088

(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	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Aprilgrange Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... St. Paul Surety Europe Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	

*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 Latam S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil					
...	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				
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110				
...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094				
...	Travelers TLD, LLC	Delaware	06-0566050				
...	Tiercel, LLC	Delaware	06-0566050				
...	Redstart, LLC	Delaware	06-0566050				
...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079				

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)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UDP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	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.....	
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.....	

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	52-2044075				USF&G Capital III	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	DS	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	DS	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	DS	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	DS	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
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.	

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	06-1445591				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
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

Q12.2

**SCHEDULE Y**

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

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

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

Q12.4

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



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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	20,134,841	48,411,812	240.4	44.8
2. Allied lines.....	5,172,319	(2,645,332)	(51.1)	12.3
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	761,505	(881,872)	(115.8)	(105.0)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	5,534,838	2,695,003	48.7	14.5
9. Inland marine.....	13,955,741	4,419,832	31.7	19.5
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(68,490)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	408,670	0.0	0.0
12. Earthquake.....	249,585	(620,008)	(248.4)	42.6
13. Group accident and health.....	0	22,500	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	1,173	(765)	(65.2)	(161.1)
16. Workers' compensation.....	86,476	(1,434,342)	(1,658.7)	(135.7)
17.1. Other liability-occurrence.....	109,127,971	27,783,468	25.5	34.0
17.2. Other liability-claims made.....	14,607,768	9,922,308	67.9	(38.9)
17.3. Excess workers' compensation.....	0	(50,211)	0.0	0.0
18.1. Products liability-occurrence.....	18,072,069	7,489,453	41.4	131.2
18.2. Products liability-claims made.....	280,894	554,037	197.2	15.6
19.1. 19.2 Private passenger auto liability.....	0	(4,805)	0.0	0.0
19.3. 19.4 Commercial auto liability.....	42,036,301	22,858,730	54.4	37.7
21. Auto physical damage.....	12,447,904	4,804,723	38.6	76.2
22. Aircraft (all perils).....	0	4,716	0.0	0.0
23. Fidelity.....	2,684,545	(3,855,991)	(143.6)	4.5
24. Surety.....	551,478	(4,679,311)	(848.5)	(1,168.8)
26. Burglary and theft.....	113,296	(1,062,201)	(937.5)	18.8
27. Boiler and machinery.....	865,980	(682,231)	(78.8)	38.9
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,281,650	1,002,883	78.2	54.1
35. Totals.....	247,966,334	114,392,575	46.1	35.8

### DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	1,281,650	1,002,883	78.2	54.1
3402. ....	0	0	0.0	0.0
3403. ....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,281,650	1,002,883	78.2	54.1

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	13,200,669	23,243,242	24,615,589
2. Allied lines.....	2,746,740	5,599,936	5,791,543
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	463,105	837,418	901,927
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,952,948	4,942,310	8,932,771
9. Inland marine.....	7,225,842	13,817,074	18,039,344
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.....	108,654	208,583	296,441
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	8,749
16. Workers' compensation.....	115,658	86,476	357,627
17.1. Other liability-occurrence.....	52,487,905	105,750,091	142,917,260
17.2. Other liability-claims made.....	6,930,897	13,733,196	13,544,515
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	9,420,398	18,383,398	24,921,589
18.2. Products liability-claims made.....	65,547	163,512	822,193
19.1. 19.2 Private passenger auto liability.....	0	0	0
19.3. 19.4 Commercial auto liability.....	21,187,059	43,031,262	44,383,605
21. Auto physical damage.....	5,896,958	12,324,938	13,646,281
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	839,804	2,020,206	2,144,542
24. Surety.....	88,473	421,818	399,256
26. Burglary and theft.....	52,759	86,847	129,086
27. Boiler and machinery.....	517,985	981,825	920,889
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	118,090	257,339
35. Totals.....	124,301,400	245,750,221	303,030,547

### DETAILS OF WRITE-INS

3401. Tribal workers' compensation.....	0	118,090	257,339
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	118,090	257,339

**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	401,493	151,341	552,834	2,513,143	26,303	2,820,565	5,360,011	153,123	(209,286)	(56,163)
2. 2014.....	503,950	762,683	1,266,633	169,409	9,174	178,583	442,556	15,733	626,771	1,085,061	108,015	(111,005)	(2,989)
3. Subtotals 2014 + Prior.....	3,265,463	3,970,178	7,235,641	570,902	160,514	731,417	2,955,699	42,036	3,447,336	6,445,072	261,138	(320,291)	(59,153)
4. 2015.....	650,589	1,278,141	1,928,730	347,543	64,715	412,258	521,917	45,655	940,468	1,508,039	218,870	(227,303)	(8,433)
5. Subtotals 2015 + Prior.....	3,916,052	5,248,319	9,164,371	918,445	225,230	1,143,674	3,477,615	87,692	4,387,804	7,953,111	480,008	(547,593)	(67,586)
6. 2016.....	XXX	XXX	XXX	XXX	535,113	535,113	XXX	333,520	909,191	1,242,711	XXX	XXX	XXX
7. Totals.....	3,916,052	5,248,319	9,164,371	918,445	760,342	1,678,787	3,477,615	421,211	5,296,995	9,195,822	480,008	(547,593)	(67,586)
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. .... 12.3 %	2. .... (10.4)%	3. .... (0.7)%
													Col. 13, Line 7 Line 8
													4. .... (1.2)%

014

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



Statement for June 30, 2016 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	12,850,422	0	12,850,422	17,172,692
2505. State surcharges receivable.....	11,767,993	0	11,767,993	11,225,988
2506. Other assets.....	2,286,337	0	2,286,337	1,590,188
2507. Assumed reinsurance receivable and payable.....	1,843,995	0	1,843,995	(68,701)
2508. Other assets tri-party/tax credit bonds.....	639,010	0	639,010	805,920
2509. Suspense, undistributed payments.....	551,977	0	551,977	(510,821)
2510. Ceded deposit asset.....	196,268	0	196,268	166,326
2511. Other assets nonadmitted.....	471,516	471,516	0	0
2597. Summary of remaining write-ins for Line 25.....	30,607,518	471,516	30,136,003	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.....	(17,182,783)	(18,432,190)
2597. Summary of remaining write-ins for Line 25.....	(16,882,436)	(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.....	(56,591)	(201,583)	(273,712)
1405. Retroactive reinsurance gain/loss.....	(484,359)	(640,472)	(972,787)
1497. Summary of remaining write-ins for Line 14.....	(540,950)	(842,055)	(1,246,499)

**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. CHE Switzerland.....	XXX	16,213	213	839	0	0	0
58005. HKG Hong Kong, Special Adminis.....	XXX	11,182	1,266	0	5,820	0	0
58006. NLD Netherlands.....	XXX	4,973	14,193	0	0	0	0
58007. ARG Argentina.....	XXX	4,089	45,230	0	275,000	0	0
58008. MEX Mexico.....	XXX	3,670	5,885	0	(2,000)	0	4,187
58009. AUS Australia.....	XXX	1,980	(18,332)	0	1,572,014	32,075	206,650
58010. CHN China.....	XXX	1,926	(1,864)	0	0	0	119,748
58011. DEU Germany.....	XXX	1,849	2,995	0	0	0	0
58012. CZE Czech Republic.....	XXX	539	0	0	0	0	0
58013. GBR United Kingdom.....	XXX	215	5,629	67,944	166,861	1,080,021	1,884,406
58014. IRL Ireland.....	XXX	200	1,394	0	0	87,032	87,032
58015. FRA France.....	XXX	56	664	0	1,026	615,000	215,000
58016. CHL Chile.....	XXX	55	1,058	0	0	396,000	396,000
58017. JPN Japan.....	XXX	1	5,304	0	0	0	0
58018. VNM Viet Nam.....	XXX	1	0	0	0	0	0
58019. HUN Hungary.....	XXX	0	0	22,336	0	127,664	50,000
58020. BRA Brazil.....	XXX	0	247	0	0	395,000	395,000
58021. BRB Barbados.....	XXX	0	0	0	0	52,255	52,255
58022. JAM Jamaica.....	XXX	0	0	0	0	38,641	43,641
58023. DNK Denmark.....	XXX	0	2,300	0	30,000	11,664	0
58024. NER Niger.....	XXX	0	0	0	0	0	1
58025. TWN Taiwan, Republic of China..	XXX	0	1,262	0	0	0	0
58026. ECU Ecuador.....	XXX	0	1,003	0	0	0	0
58027. BGR Bulgaria.....	XXX	0	761	0	0	0	0
58028. KOR Korea, Republic of.....	XXX	0	760	0	0	0	0
58029. RUS Russian Federation.....	XXX	0	405	0	0	0	0
58030. MOZ Mozambique.....	XXX	0	224	0	0	0	0
58031. TUN Tunisia.....	XXX	0	0	0	0	0	63,000
58032. IND India.....	XXX	0	0	0	0	0	35,266
58033. TTO Trinidad and Tobago.....	XXX	0	(27)	0	3,923	0	0
58034. TCA Turks and Caicos Islands.....	XXX	0	(27)	0	0	0	0
58035. VEN Venezuela (Bolivarian Repub.....	XXX	0	(27)	0	0	0	0
58036. PER Peru.....	XXX	0	(53)	0	0	0	0
58037. DOM Dominican Republic.....	XXX	0	(60)	0	0	0	0
58038. PAN Panama.....	XXX	0	(63)	0	0	0	0
58039. COL Colombia.....	XXX	0	(120)	0	0	0	0
58040. ISR Israel.....	XXX	(6,150)	0	0	0	0	0
58041. AFG Afghanistan.....	XXX	(7,425)	(81)	0	29,630	52,500	52,500
58042. Other Alien Combined.....	XXX	(71,189)	301,850	85,045	999,801	10,880,383	11,935,013
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(37,814)	371,989	176,164	3,082,075	13,768,236	15,539,699

# 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.....	8,207,852	99,960,591
2.2 Additional investment made after acquisition.....	5,795,116	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.....	4,137,473	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.....	15,687,105	31,951,918
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	778,266,420	781,169,801
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	778,266,420	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.....	4,983,701	4,120,982
2.2 Additional investment made after acquisition.....	55,319,507	102,556,114
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	4,111
5. Unrealized valuation increase (decrease).....	(20,388,038)	(13,778,927)
6. Total gain (loss) on disposals.....	(51,683)	103,197
7. Deduct amounts received on disposals.....	72,995,140	111,157,358
8. Deduct amortization of premium and depreciation.....	.0	16,761
9. Total foreign exchange change in book/adjusted carrying value.....	307,590	(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).....	811,512,913	844,428,476
12. Deduct total nonadmitted amounts.....	47,627,639	43,164,000
13. Statement value at end of current period (Line 11 minus Line 12).....	763,885,274	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.....	1,425,041,890	2,681,146,645
3. Accrual of discount.....	4,064,245	8,051,043
4. Unrealized valuation increase (decrease).....	167,539,920	(300,775,985)
5. Total gain (loss) on disposals.....	12,095,885	377,823,371
6. Deduct consideration for bonds and stocks disposed of.....	725,097,314	3,811,717,913
7. Deduct amortization of premium.....	29,562,296	58,288,331
8. Total foreign exchange change in book/adjusted carrying value.....	(596,975)	(17,996,465)
9. Deduct current year's other-than-temporary impairment recognized.....	14,020,969	31,057,079
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,014,246,894	13,174,782,508
11. Deduct total nonadmitted amounts.....	11,395,142	11,299,762
12. Statement value at end of current period (Line 10 minus Line 11).....	14,002,851,752	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
<b>BONDS</b>								
1. NAIC 1 (a).....	9,655,587,907	1,296,388,385	1,437,558,411	(16,095,380)	9,655,587,907	9,498,322,501		9,720,825,700
2. NAIC 2 (a).....	1,414,487,442	42,844,545	54,685,398	11,303,620	1,414,487,442	1,413,950,210		1,392,955,186
3. NAIC 3 (a).....	322,245,593	60,331,605	16,177,528	(12,919,029)	322,245,593	353,480,641		290,098,033
4. NAIC 4 (a).....	150,331,235	35,734,921	9,328,029	13,896,289	150,331,235	190,634,417		119,932,962
5. NAIC 5 (a).....	24,543,988	0	3,250,872	(978,484)	24,543,988	20,314,633		14,486,306
6. NAIC 6 (a).....	13,229,779	0	3,909,895	(29,892)	13,229,779	9,289,992		4,829,156
7. Total Bonds.....	11,580,425,945	1,435,299,457	1,524,910,132	(4,822,875)	11,580,425,945	11,485,992,394	0	11,543,127,343
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000		1,195,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock.....	11,581,620,945	1,435,299,457	1,524,910,132	(4,822,875)	11,581,620,945	11,487,187,394	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.....	.....297,601,166	.....XXX.....	.....297,604,111	.....84,972	.....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.....	.....1,569,441,655	.....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.....	.....2,323,863,098	.....4,193,662,753
7. Deduct amortization of premium.....	.....5,362	.....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).....	.....297,601,166	.....1,052,027,971
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....297,601,166	.....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.....	20,537,306	388,638,539
3. Accrual of discount.....	58,301	344,820
4. Unrealized valuation increase (decrease).....	(2,926)	(39,756)
5. Total gain (loss) on disposals.....	(82)	(500)
6. Deduct consideration received on disposals.....	13,596,396	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).....	10,094,526	3,098,324
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	10,094,526	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						
<b>Acquired by Purchase</b>								
Office building located at .....					.....0	.....0	.....0	.....0
385 Washington Street.....	Saint Paul.....	MN..	12/30/1983....	Various.....	.....0	.....0	.....0	.....68,576
.....					.....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	.....81,692
.....					.....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	.....286,921
.....					.....0	.....0	.....0	.....0
10 warehouses and land located at:.....					.....0	.....0	.....0	.....0
4601 South Pinemount.....	Houston.....	TX..	02/20/1997....	Various.....	.....8,207,852	.....0	.....8,207,852	.....286,430
.....					.....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	.....3,569
.....					.....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	.....44,821
.....					.....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	.....3,174
.....					.....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	.....54,569
.....					.....0	.....0	.....0	.....0
1520 Broadmoor Blvd.....	Buford.....	GA..	08/31/1998....	Various.....	.....0	.....0	.....0	.....1,009
.....					.....0	.....0	.....0	.....0
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL..	03/22/2004....	Various.....	.....0	.....0	.....0	.....133,488
.....					.....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	.....474,421
.....					.....0	.....0	.....0	.....0
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	Various.....	.....0	.....0	.....0	.....531,781
.....					.....0	.....0	.....0	.....0
6061 South Willow Drive.....	Englewood.....	CO..	12/31/1990....	Various.....	.....0	.....0	.....0	.....227,168
.....					.....0	.....0	.....0	.....0
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA..	05/30/2013....	Various.....	.....0	.....0	.....0	.....235,632
.....					.....0	.....0	.....0	.....0
1901 West 14th Street.....	Tempe.....	AZ..	12/28/1995....	Various.....	.....0	.....0	.....0	.....13,759

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						
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998....	Various.....	.....0	.....0	.....0	.....143,306
Two Centerpoint Drive.....	Portland.....	OR.....	10/01/1998....	Various.....	.....0	.....0	.....0	.....1,377
3001 Butterfield Road.....	Oak Brook.....	IL.....	05/12/1999....	Various.....	.....0	.....0	.....0	.....207,742
9060 East Via Linda.....	Scottsdale.....	AZ.....	02/01/2007....	Various.....	.....0	.....0	.....0	.....(86,747)
10303 & 10333 East Dry Creek Road.....	Englewood.....	CO.....	10/10/2013....	Various.....	.....0	.....0	.....0	.....20,105
0199999. Totals.....					8,207,852	.....0	8,207,852	2,732,793
0399999. Totals.....					8,207,852	.....0	8,207,852	2,732,793

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 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.							
Land located at.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
1901 West 14th Street.....	Tempe.....	AZ.....	01/29/2016	BF Regent, LLC.....	.....40,550	.....0	.....40,550	.....0	.....0	.....0	.....0	.....40,550	.....40,550	.....0	.....0	.....0	.....0	.....0
0199999. Totals.....					40,550	.....0	40,550	.....0	.....0	.....0	.....0	40,550	40,550	.....0	.....0	.....0	.....0	.....0
0399999. Totals.....					40,550	.....0	40,550	.....0	.....0	.....0	.....0	40,550	40,550	.....0	.....0	.....0	.....0	.....0

**SCHEDULE B - PART 2**

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

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

**NONE**

QE02

**SCHEDULE B - PART 3**

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

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

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	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										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>													
	Hancock Capital Partners IV, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		04/04/2008.....	.2	.0	12,219	.0	1,056,154	9.100	
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.2	.0	962,877	.0	5,346,754	4.770	
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		12/29/2003.....	.2	.0	461	.0	294,591	10.110	
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.0	975,558	.0	6,697,500	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Carlyle Europe Partners II, L.P.....	London.....	GBR	The Carlyle Group.....		12/13/2004.....	.3	.0	12,372	.0	819,205	0.490	
	Carlyle Europe Partners III, L.P.....	London.....	GBR	The Carlyle Group.....		02/01/2007.....	.3	.0	66,900	.0	1,820,839	0.240	
	Carlyle Partners V, L.P.....	Washington.....	DC...	The Carlyle Group.....		05/30/2007.....	.3	.0	74,111	.0	3,819,063	0.130	
	Carlyle Partners VI, L.P.....	Washington.....	DC...	The Carlyle Group.....		12/21/2012.....	.3	.0	597,187	.0	9,949,471	0.150	
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	The Carlyle Group.....		11/06/2012.....	.3	.0	253,052	.0	1,325,248	1.220	
	Element Partners II, L.P.....	Radnor.....	PA...	Element Venture Partners.....		04/25/2008.....	.1	.0	246,000	.0	1,720,381	2.390	
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA...	Friedman Fleischer & Lowe.....		08/13/2007.....	.3	.0	101,256	.0	2,668,449	2.410	
	HCI Equity Partners III, L.P.....	Washington.....	DC...	HCI Equity Partners.....		02/22/2008.....	.3	.0	13,001	.0	586,250	12.250	
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA...	Hellman & Friedman LLC.....		07/21/2009.....	.3	.0	50,268	.0	558,983	0.160	
	JFL Equity Investors III, L.P.....	New York.....	NY...	J.F. Lehman & Company.....		09/30/2010.....	.3	.0	270,909	.0	3,505,550	5.760	
	MTS Health Investors II, L.P.....	New York.....	NY...	MTS Partners.....		08/17/2007.....	.3	.0	4,150	.0	1,019,328	9.130	
	One Rock Capital Partners, LP.....	New York.....	NY...	One Rock Capital Partners.....		02/07/2014.....	.3	.0	683,874	.0	8,807,672	3.340	
	Spirit Rock Partners II, LP.....	Minneapolis.....	MN...	Spirit Rock Partners Management, LLC.....		05/01/2008.....	.1	.0	250,000	.0	1,014,582	8.030	
	Trident IV, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		04/12/2007.....	.3	.0	26,816	.0	1,874,783	0.790	
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Lehman Brothers.....		05/09/2007.....	.3	.0	163,497	.0	1,660,874	0.870	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.0	2,813,393	.0	41,150,677	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE...	Brookfield Strategic Real Estate Partners GP LLC.....		04/17/2015.....	.0	.0	6,399,331	.0	17,131,652	0.380	
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE...	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.0	.0	1,093,921	.0	15,789,331	0.600	
	747 Third LLC.....	New York.....	NY...	747 Third LLC.....		02/08/1995.....	.0	.0	268,422	.0	.0	50.000	
	777 Third LLC.....	New York.....	NY...	777 Third LLC.....		02/08/1995.....	.0	.0	454,126	.0	.0	49.500	
	Madison Ave LLC.....	New York.....	NY...	Madison Ave LLC.....		02/08/1995.....	.0	.0	10,000	.0	.0	50.000	
99	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....								.0	8,225,799	.0	32,920,983	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX...	EnCap Investments.....		12/19/2012.....	.0	.0	3,354,745	.0	6,932,979	0.490	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	EnCap Investments.....		12/31/2009.....	.0	.0	14,207	.0	.0	1.220	
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	EnCap Investments.....		07/31/2007.....	.0	.0	126,224	.0	877,085	0.630	
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	EnCap Investments.....		01/31/2011.....	.0	.0	116,677	.0	1,597,678	0.280	
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments.....		03/05/2015.....	.0	.0	2,650,338	.0	19,673,484	0.370	
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX...	EnCap Investments.....		05/07/2012.....	.0	.0	299,040	.0	10,217,758	1.010	
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX...	EnCap Investments.....		04/09/2014.....	.0	.0	259,373	.0	17,025,373	0.620	
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Cowen Healthcare Royalty Partners.....		02/10/2010.....	.2	.0	113,254	.0	1,357,545	3.060	
	K1 Private Investors, L.P.....	El Segundo.....	CA...	K1 Capital Advisors.....		12/21/2012.....	.0	.0	700,000	.0	3,247,824	8.660	
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.0	.0	93,750	.0	12,858,136	1.740	
	Natural Gas Partners IX, L.P.....	Irving.....	TX...	Natural Gas Partners.....		12/31/2009.....	.0	.0	33,481	.0	307,033	0.550	
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Natural Gas Partners.....		10/12/2011.....	.0	.0	614,988	.0	3,112,058	0.800	
	SFC Energy Partners II, L.P.....	Denver.....	CO...	SFC Energy Partners.....		03/31/2011.....	.0	.0	162,780	.0	8,345,256	3.350	
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX...	The Energy & Minerals Group.....		12/03/2012.....	.0	.0	303,512	.0	1,918,539	0.820	
	TPF II, L.P.....	Omaha.....	NE...	Tenaska Inc.....		03/21/2008.....	.0	.0	4,789	.0	2,655,278	1.160	

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									
	TPH Partners II, L.P.....	Houston.....	TX.....	TPH Partners.....		12/18/2013.....	.....0	.....0	.....422,095	.....0	.....5,915,527	.....5.120
	White Deer Energy L.P. II.....	Houston.....	TX.....	White Deer Management.....		02/15/2013.....	.....0	.....0	.....2,232,715	.....0	.....14,292,730	.....2.260
	White Deer Energy LP.....	Houston.....	TX.....	White Deer Management.....		02/25/2010.....	.....0	.....0	.....943,535	.....0	.....3,004,921	.....3.430
	Yorktown Energy Partners IX, L.P.....	New York.....	NY.....	Yorktown Partners.....		10/05/2010.....	.....0	.....0	.....93,160	.....0	.....392	.....1.590
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....(92,581)	.....0	.....92,581	.....0.840
	Yorktown Energy Partners X, L.P.....	New York.....	NY.....	Yorktown Partners.....		05/17/2013.....	.....0	.....0	.....836,806	.....0	.....215,252	.....1.240
	Yorktown Energy Partners XI, L.P.....	New York.....	NY.....	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....3,514,684	.....0	.....16,485,316	.....1.650
99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia								3,514,684	13,282,889	0	130,132,745	XXX
4499999. Subtotal - Unaffiliated.....								3,514,684	25,297,640	0	210,901,905	XXX
4699999. Totals.....								3,514,684	25,297,640	0	210,901,905	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	9-14 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.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Distribution.....	11/29/2012	04/27/2016	.....312,157	.....0	.....0	.....0	.....0	.....0	.....0	.....312,157	.....312,157	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.....	Distribution.....	12/29/2003	04/29/2016	.....10,091	.....0	.....0	.....0	.....0	.....0	.....0	.....10,091	.....10,091	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								322,249	0	0	0	0	0	322,249	322,249	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	CapGen Financial Group LP.....	New York.....	NY.....	Distribution.....	03/27/2008	06/24/2016	.....1,548,521	.....0	.....0	.....0	.....0	.....0	.....0	.....1,548,521	.....1,548,521	.....0	.....0	.....0	.....0
	Carlyle Europe Partners II, L.P.....	London.....	GBR.....	Distribution.....	12/13/2004	05/31/2016	.....338,577	.....0	.....0	.....0	.....0	.....0	.....0	.....338,577	.....338,577	.....0	.....0	.....0	.....0
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	Distribution.....	02/01/2007	06/30/2016	.....2,338,352	.....0	.....0	.....0	.....0	.....0	.....0	.....2,338,352	.....2,338,352	.....0	.....0	.....0	.....0
	Carlyle Partners IV, L.P.....	Washington.....	DC.....	Distribution.....	12/31/2004	05/10/2016	.....775,724	.....0	.....0	.....0	.....0	.....0	.....0	.....775,724	.....775,724	.....0	.....0	.....0	.....0
	Carlyle Partners V, L.P.....	Washington.....	DC.....	Distribution.....	05/30/2007	06/14/2016	.....1,581,660	.....0	.....0	.....0	.....0	.....0	.....0	.....1,581,660	.....1,581,660	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	Distribution.....	12/21/2012	06/30/2016	.....(97,675)	.....0	.....0	.....0	.....0	.....0	.....0	.....(97,675)	.....(97,675)	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	Distribution.....	11/06/2012	06/24/2016	.....16,249	.....0	.....0	.....0	.....0	.....0	.....0	.....16,249	.....16,249	.....0	.....0	.....0	.....0
	HCI Equity Partners III, L.P.....	Washington.....	DC.....	Distribution.....	02/22/2008	05/25/2016	.....5,520,616	.....0	.....0	.....0	.....0	.....0	.....0	.....5,520,616	.....5,520,616	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Distribution.....	04/30/2008	06/20/2016	.....495,422	.....0	.....0	.....0	.....0	.....0	.....0	.....495,422	.....495,422	.....0	.....0	.....0	.....0
	One Rock Capital Partners, LP.....	New York.....	NY.....	Distribution.....	02/07/2014	06/27/2016	.....371,664	.....0	.....0	.....0	.....0	.....0	.....0	.....371,664	.....371,664	.....0	.....0	.....0	.....0
	Onex Partners III LP.....	Toronto.....	CAN.....	Distribution.....	09/30/2009	06/30/2016	.....303,462	.....0	.....0	.....0	.....0	.....0	.....0	.....303,462	.....303,462	.....0	.....0	.....0	.....0
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Distribution.....	04/28/2005	05/31/2016	.....1,976,886	.....0	.....0	.....0	.....0	.....0	.....0	.....1,976,886	.....1,976,886	.....0	.....0	.....0	.....0
	Trident IV, L.P.....	Greenwich.....	CT.....	Distribution.....	04/12/2007	05/17/2016	.....91,857	.....0	.....0	.....0	.....0	.....0	.....0	.....91,857	.....91,857	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Distribution.....	05/09/2007	05/20/2016	.....2,844,922	.....0	.....0	.....0	.....0	.....0	.....0	.....2,844,922	.....2,844,922	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....	CA.....	Distribution.....	05/29/2007	06/27/2016	.....110,792	.....0	.....0	.....0	.....0	.....0	.....0	.....110,792	.....110,792	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								18,217,028	0	0	0	0	0	18,217,028	18,217,028	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Distribution.....	02/29/2008	06/30/2016	.....260,112	.....0	.....0	.....0	.....0	.....0	.....0	.....260,112	.....260,112	.....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	
	Orion European Real Estate Fund II, C.V.....	Paris.....	FRA	Distribution.....	04/29/2005	04/18/2016	.....252,336	.....0	.....0	.....0	.....0	.....0	.....0	.....252,336	.....252,336	.....0	.....0	.....0	.....0	
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL	Distribution.....	09/26/2007	06/28/2016	.....726,127	.....0	.....0	.....0	.....0	.....0	.....0	.....726,127	.....726,127	.....0	.....0	.....0	.....0	
	Secured Capital Japan Real Estate Partners Asia, LP.	Los Angeles.....	CA	Distribution.....	03/30/2007	06/08/2016	.....522,427	.....0	.....0	.....0	.....0	.....0	.....0	.....522,427	.....522,427	.....0	.....0	.....0	.....0	
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD	Distribution.....	11/25/2009	05/09/2016	.....3,363,088	.....0	.....0	.....0	.....0	.....0	.....0	.....3,363,088	.....3,363,088	.....0	.....0	.....0	.....0	
	777 Third LLC.....	New York.....	NY	Distribution.....	02/08/1995	06/21/2016	.....482,176	.....0	.....0	.....0	.....0	.....0	.....0	.....482,176	.....482,176	.....0	.....0	.....0	.....0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....5,606,266	.....0	.....0	.....0	.....0	.....0	.....5,606,266	.....5,606,266	.....0	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX	Distribution.....	12/19/2012	06/23/2016	.....354,548	.....0	.....0	.....0	.....0	.....0	.....0	.....354,548	.....354,548	.....0	.....0	.....0	.....0	
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX	Distribution.....	12/31/2009	06/24/2016	.....47,734	.....0	.....0	.....0	.....0	.....0	.....0	.....47,734	.....47,734	.....0	.....0	.....0	.....0	
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX	Distribution.....	01/31/2011	06/30/2016	.....32,010	.....0	.....0	.....0	.....0	.....0	.....0	.....32,010	.....32,010	.....0	.....0	.....0	.....0	
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX	Distribution.....	05/07/2012	06/30/2016	.....364,021	.....0	.....0	.....0	.....0	.....0	.....0	.....364,021	.....364,021	.....0	.....0	.....0	.....0	
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX	Distribution.....	04/09/2014	06/30/2016	.....100,239	.....0	.....0	.....0	.....0	.....0	.....0	.....100,239	.....100,239	.....0	.....0	.....0	.....0	
	Energy Spectrum Partners V LP.....	Dallas.....	TX	Distribution.....	09/30/2007	05/31/2016	.....10,529	.....0	.....0	.....0	.....0	.....0	.....0	.....10,529	.....10,529	.....0	.....0	.....0	.....0	
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT	Distribution.....	02/10/2010	05/16/2016	.....567,779	.....0	.....0	.....0	.....0	.....0	.....0	.....567,779	.....567,779	.....0	.....0	.....0	.....0	
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX	Distribution.....	03/03/2014	06/03/2016	.....164,280	.....0	.....0	.....0	.....0	.....0	.....0	.....164,280	.....164,280	.....0	.....0	.....0	.....0	
	Lighthouse Capital Partners VI, L.P.....	Boston.....	MA	Distribution.....	05/15/2007	06/14/2016	.....90,920	.....0	.....0	.....0	.....0	.....0	.....0	.....90,920	.....90,920	.....0	.....0	.....0	.....0	
	Natural Gas Partners IX, L.P.....	Irving.....	TX	Distribution.....	12/31/2009	04/27/2016	.....675,296	.....0	.....0	.....0	.....0	.....0	.....0	.....675,296	.....675,296	.....0	.....0	.....0	.....0	
	Natural Gas Partners VIII, L.P.....	Irving.....	TX	Distribution.....	12/31/2009	05/16/2016	.....130,743	.....0	.....0	.....0	.....0	.....0	.....0	.....130,743	.....130,743	.....0	.....0	.....0	.....0	
	NGP Natural Resources X, L.P.....	Irving.....	TX	Distribution.....	10/12/2011	06/29/2016	.....384,043	.....0	.....0	.....0	.....0	.....0	.....0	.....384,043	.....384,043	.....0	.....0	.....0	.....0	
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA	Distribution.....	02/18/2010	06/09/2016	.....477,619	.....0	.....0	.....0	.....0	.....0	.....0	.....477,619	.....477,619	.....0	.....0	.....0	.....0	
	SFC Energy Partners II, L.P.....	Denver.....	CO	Distribution.....	03/31/2011	04/25/2016	.....(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	05/24/2016	.....74,179	.....0	.....0	.....0	.....0	.....0	.....0	.....74,179	.....74,179	.....0	.....0	.....0	.....0	
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN	Distribution.....	11/02/2007	06/20/2016	.....295,571	.....0	.....0	.....0	.....0	.....0	.....0	.....295,571	.....295,571	.....0	.....0	.....0	.....0	
	White Deer Energy LP.....	Houston.....	TX	Distribution.....	02/25/2010	06/30/2016	.....257,253	.....0	.....0	.....0	.....0	.....0	.....0	.....257,253	.....257,253	.....0	.....0	.....0	.....0	
	Yorktown Energy Partners IX, L.P.....	New York.....	NY	Distribution.....	10/05/2010	04/26/2016	.....20,440	.....0	.....0	.....0	.....0	.....0	.....0	.....20,440	.....20,440	.....0	.....0	.....0	.....0	
	Yorktown Energy Partners VII, L.P.....	New York.....	NY	Distribution.....	12/31/2009	05/12/2016	.....12,009	.....0	.....0	.....0	.....0	.....0	.....0	.....12,009	.....12,009	.....0	.....0	.....0	.....0	
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY	Distribution.....	12/31/2009	05/19/2016	.....(107,121)	.....0	.....0	.....0	.....0	.....0	.....0	.....(107,121)	.....(107,121)	.....0	.....0	.....0	.....0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,806,633	.....0	.....0	.....0	.....0	.....0	.....3,806,633	.....3,806,633	.....0	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....							.....27,952,176	.....0	.....0	.....0	.....0	.....0	.....27,952,176	.....27,952,176	.....0	.....0	.....0	.....0	.....0
4699999	Totals.....							.....27,952,176	.....0	.....0	.....0	.....0	.....0	.....27,952,176	.....27,952,176	.....0	.....0	.....0	.....0	.....0

QE03.2

### SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>											
38375B ZA 3	GNR 2012-H27 HA CMO	2.000 2062 11		06/20/2016	PAR WRITE-UP			122,028	122,028	0	1
38375B C9 1	GNR 2012-H31 HA CMO	1.650 2062 10		06/20/2016	PAR WRITE-UP			74,898	74,898	0	1
38375B G2 2	GNR 2013-H03 HA	1.750 2062 12		06/20/2016	PAR WRITE-UP			18,981	18,981	0	1
38375B R5 3	GNR 2013-H07 LA	1.650 2063 03		06/20/2016	PAR WRITE-UP			38,648	38,648	0	1
38375U JP 6	GNR 2014-H12 KA	2.750 2064 05		06/20/2016	PAR WRITE-UP			54,732	54,732	0	1
38376R ML 7	GNR 2015-H32 KA	2.700 2065 12		06/20/2016	PAR WRITE-UP			157,589	157,589	0	1
36230S DW 1	G2 757317	4.317 2061 02		06/20/2016	PAR WRITE-UP			39,781	39,781	0	1
0599999. Total Bonds - U.S. Government								506,657	506,657	0	XXX
<b>Bonds - All Other Government</b>											
013051 DR 5	ALBERTA (PROVINCE OF)	1.250 2020 06	C	06/13/2016	CIBC WORLD MARKETS			11,024,420	11,000,000	5,274	1FE
013051 DU 8	ALBERTA (PROVINCE OF)	1.350 2021 09	C	06/17/2016	VARIOUS			1,998,720	2,000,000	0	1FE
13509P EV 1	CANADA HOUSING TRUST	1.200 2020 06	C	04/05/2016	SCOTIA CAPITAL			756,150	750,000	2,836	1FE
13509P EZ 2	CANADA HOUSING TRUST	1.450 2020 06	C	05/27/2016	CIBC WORLD MARKETS			17,233,750	17,000,000	114,133	1FE
13509P FN 8	CANADA HOUSING TRUST	1.250 2021 06	C	06/14/2016	VARIOUS			5,046,000	5,000,000	1,027	1FE
135087 ZU 1	CANADA TREASURY BONDS	2.750 2022 06	C	06/14/2016	VARIOUS			13,863,825	12,500,000	19,853	1FE
1099999. Total Bonds - All Other Government								49,922,865	48,250,000	143,123	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>											
882723 2C 2	TEXAS GO LTD REF S2016B-	4.000 2035 08		06/28/2016	J P MORGAN CHASE SECURITIES INC.			1,800,924	1,565,000	0	1FE
93974D XX 1	WASHINGTON GENERAL OBLIG	5.000 2033 08		06/28/2016	BAS-MERRILL LYNCH			16,982,773	13,375,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								18,783,696	14,940,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>											
117583 C2 8	BRYAN ISD GENERAL OBLIG	3.500 2036 02		06/07/2016	MORGAN STANLEY			1,898,889	1,810,000	0	1FE
134159 WS 7	CAMPBELL UNION HIGH SCH	4.000 2034 08		06/28/2016	RBC CAPITAL MARKETS			2,333,158	2,005,000	0	1FE
161069 R4 3	CHARLOTTESVILLE GEN OBLI	3.000 2035 09		05/23/2016	J P MORGAN CHASE SECURITIES INC.			378,869	370,000	0	1FE
166393 5V 6	CHESTERFIELD CO GENERAL	3.250 2035 01		06/14/2016	CITIGROUP GLOBAL MARKETS			2,219,925	2,095,000	0	1FE
18347A JM 4	CLAY CO PUB SCH DIST #53	4.000 2033 03		05/10/2016	GEORGE K BAUM & CO			1,805,488	1,600,000	0	1FE
234685 LJ 2	DALLAS CO CCD GO REF S20	3.000 2028 02		05/03/2016	J P MORGAN CHASE SECURITIES INC.			11,881,773	11,100,000	0	1FE
248775 2X 5	DENTON CO LTD GO REF S20	4.000 2028 07		03/30/2016	CITIGROUP GLOBAL MARKETS			0	0	2,000	1FE
280605 7W 0	EDINA GO REF S2016A	2.500 2027 02		06/07/2016	PIPER JAFFRAY			1,678,356	1,615,000	0	1FE
346766 TB 4	FORT BEND CO GENERAL OBL	5.000 2029 03		05/09/2016	LOOP CAPITAL MARKETS			2,504,100	2,000,000	1,667	1FE
35569P AU 7	FREDERICK CO GENERAL OBL	3.125 2035 08		06/15/2016	CITIGROUP GLOBAL MARKETS			5,964,095	5,710,000	0	1FE
37970P HM 7	GLOUCESTER CO IMPT AUTH	4.000 2036 04		06/28/2016	CITIGROUP GLOBAL MARKETS			5,186,090	4,550,000	0	1FE
425507 DN 7	HENNEPIN CO GENERAL OBLI	5.000 2034 12		06/23/2016	BAS-MERRILL LYNCH			6,794,336	5,335,000	0	1FE
444197 LJ 4	HUDSON SCHOOL DISTRICT G	4.000 2033 03		05/24/2016	ROBERT W BAIRD & CO			5,954,526	5,275,000	0	1FE
479340 UD 1	JOHNSTON CO GEN OBLIG S2	3.000 2030 02		04/26/2016	BAS-MERRILL LYNCH			1,846,600	1,750,000	0	1FE
498098 RD 6	KITSAP CO SD#401 CENTRAL	4.000 2031 12		04/21/2016	PIPER JAFFRAY			4,229,438	3,750,000	0	1FE
498531 HL 9	KLEIN ISD GENERAL OBLIG	4.000 2033 08		04/14/2016	RAYMOND JAMES & ASSOC			2,372,305	2,135,000	1,898	1FE
505786 HU 0	LADUE SCH DIST GENERAL O	3.000 2035 03		05/24/2016	CITIGROUP GLOBAL MARKETS			5,199,501	5,100,000	0	1FE
512445 M9 5	LAKEVILLE GENERAL OBLIGA	3.000 2032 02		06/20/2016	PIPER JAFFRAY			1,447,407	1,390,000	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)
515300 RL 7	LANE CO SD #4J-EUGENE GO 2.500 2027 06.....		06/02/2016....	MORGAN STANLEY.....		3,682,388	3,580,000	0	1FE.....
528828 7Z 3	LEWISVILLE ISD GO REF S2 5.000 2028 08.....		04/21/2016....	RAYMOND JAMES & ASSOC.....		6,183,350	5,000,000	2,778	1FE.....
587059 GW 0	MENOMONEE FALLS SCH DIST 3.375 2034 04.....		06/13/2016....	CITIGROUP GLOBAL MARKETS.....		2,920,379	2,785,000	0	1FE.....
590760 MN 1	MESQUITE ISD GO REF S201 5.000 2034 08.....		06/29/2016....	OPPENHEIMER AND CO.....		1,813,493	1,440,000	0	1FE.....
591852 B8 0	MET COUNCIL MPS-ST PAUL 3.375 2033 03.....		05/25/2016....	CITIGROUP GLOBAL MARKETS.....		5,312,200	5,000,000	0	1FE.....
591852 C3 0	MET COUNCIL MPS-ST PAUL 3.500 2036 03.....		05/25/2016....	CITIGROUP GLOBAL MARKETS.....		5,295,050	5,000,000	0	1FE.....
605792 RA 0	MISSOULA CO GENERAL OBLI 4.000 2035 07.....		05/10/2016....	BAS-MERRILL LYNCH.....		730,360	650,000	0	1FE.....
615683 KY 4	MOORE CO GEN OBLIG REF S 5.000 2029 06.....		05/31/2016....	J P MORGAN CHASE SECURITIES INC.....		2,984,375	2,260,000	0	1FE.....
62451F HS 2	MOUNTAIN VIEW-WHISMAN SD 3.375 2034 09.....		04/27/2016....	RBC CAPITAL MARKETS.....		4,196,840	4,000,000	0	1FE.....
62451F HT 0	MOUNTAIN VIEW-WHISMAN SD 3.375 2035 09.....		04/27/2016....	RBC CAPITAL MARKETS.....		5,218,750	5,000,000	0	1FE.....
627627 QY 1	MUSKEGO NORWAY SD GO S20 3.250 2035 04.....		05/25/2016....	MESIROW FINANCIAL.....		3,402,431	3,305,000	0	1FE.....
630412 XC 3	NAPERVILLE GENERAL OBLIG 3.500 2033 12.....		06/08/2016....	MORGAN STANLEY.....		1,057,516	995,000	0	1FE.....
668844 MG 5	NORWALK GENERAL OBLIGATI 2.625 2030 07.....		06/30/2016....	BAS-MERRILL LYNCH.....		1,610,883	1,570,000	0	1FE.....
677765 FL 8	OHLONE CCD GO REF S2016 4.000 2035 08.....		06/28/2016....	PIPER JAFFRAY.....		4,954,435	4,290,000	0	1FE.....
677765 EK 1	OHLONE CCD GO S2016C 4.000 2035 08.....		04/26/2016....	PIPER JAFFRAY.....		1,664,355	1,500,000	0	1FE.....
678519 VG 1	OKLAHOMA CITY GEN OBLIG 2.750 2029 03.....		03/29/2016....	PIPER JAFFRAY.....		0	0	23,687	1FE.....
678519 VL 0	OKLAHOMA CITY GEN OBLIG 3.250 2033 03.....		03/29/2016....	PIPER JAFFRAY.....		0	0	27,993	1FE.....
678519 VP 1	OKLAHOMA CITY GEN OBLIG 3.250 2036 03.....		03/29/2016....	PIPER JAFFRAY.....		0	0	27,856	1FE.....
680616 F8 7	OLENTANGY LOCAL SD GO S2 4.000 2036 12.....		06/09/2016....	FIFTH THIRD SECURITIES.....		672,588	600,000	0	1FE.....
719780 MT 2	PICKERINGTON LOCAL SD GO 4.000 2033 12.....		06/22/2016....	FIFTH THIRD SECURITIES.....		1,887,668	1,670,000	0	1FE.....
725769 KE 2	PITTSYLVANIA CO GEN OBLI 3.000 2031 06.....		05/03/2016....	CITIGROUP GLOBAL MARKETS.....		1,186,283	1,150,000	0	1FE.....
727177 RP 4	PLANO GEN OBLIG LTD REF 5.000 2035 09.....		04/26/2016....	J P MORGAN CHASE SECURITIES INC.....		1,332,353	1,100,000	0	1FE.....
729067 JJ 8	PLEASANTVILLE UNION FREE 3.250 2036 05.....		06/22/2016....	J P MORGAN CHASE SECURITIES INC.....		1,982,795	1,895,000	0	1FE.....
744159 PR 9	PROVO SCHOOL DISTRICT GO 3.500 2035 06.....		06/22/2016....	RAYMOND JAMES & ASSOC.....		3,766,066	3,475,000	0	1FE.....
763261 R2 2	RICHARDSON ISD GEN OBLIG 4.000 2038 02.....		06/22/2016....	BOSC INC.....		4,038,231	3,635,000	0	1FE.....
763261 R3 0	RICHARDSON ISD GEN OBLIG 4.000 2039 02.....		06/22/2016....	BOSC INC.....		4,201,215	3,790,000	0	1FE.....
797508 GN 2	SAN DIEGUITO UHSD GO S20 4.000 2033 08.....		06/28/2016....	STIFEL NICOLAUS & CO INC.....		1,566,875	1,340,000	0	1FE.....
798189 NA 0	SAN JOSE EVERGREEN CCD G 3.250 2035 09.....		05/18/2016....	PIPER JAFFRAY.....		4,948,609	4,710,000	0	1FE.....
812627 BH 9	SEATTLE GENERAL OBLIGATI 4.000 2029 12.....		05/03/2016....	BAS-MERRILL LYNCH.....		1,319,117	1,140,000	0	1FE.....
831460 GD 6	SLINGER SCHOOL DIST GENE 3.250 2033 04.....		04/18/2016....	MORGAN STANLEY.....		2,903,404	2,800,000	0	1FE.....
833153 VC 0	SNOHOMISH CO SD #15 EDMO 4.000 2033 12.....		06/23/2016....	DA DAVIDSON.....		1,419,163	1,250,000	0	1FE.....
840610 SX 8	SOUTH WASHINGTON CO ISD 3.000 2031 02.....		04/14/2016....	PIPER JAFFRAY.....		1,023,740	1,000,000	0	1FE.....
879709 4E 0	TEMPE GENERAL OBLIGATION 4.000 2029 07.....		05/24/2016....	RBC CAPITAL MARKETS.....		2,074,230	1,800,000	0	1FE.....
89453P WB 1	TRAVIS CO ROAD GENERAL O 3.000 2035 03.....		04/19/2016....	CITIGROUP GLOBAL MARKETS.....		1,566,268	1,565,000	2,087	1FE.....
938650 PY 8	WASHINGTON CO GEN OBLIG 2.875 2035 06.....		06/27/2016....	CITIGROUP GLOBAL MARKETS.....		8,327,236	8,260,000	0	1FE.....
937751 7B 5	WASHINGTON CO GENERAL OB 3.000 2032 07.....		05/03/2016....	MORGAN STANLEY.....		1,257,661	1,220,000	0	1FE.....
952030 X8 2	WEST CHESTER AREA SCH DI 2.000 2027 02.....		04/19/2016....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	1FE.....
						0	0	0	
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					161,195,161	147,365,000	89,965	XXX

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)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
071268 DE 3	BATON ROUGE PUB IMP SALE 5.000 2030 08		04/06/2016	PIPER JAFFRAY		1,247,510	1,000,000		1FE
071268 DG 8	BATON ROUGE PUB IMP SALE 5.000 2032 08		04/06/2016	PIPER JAFFRAY		1,237,190	1,000,000		1FE
071268 DH 6	BATON ROUGE PUB IMP SALE 3.750 2033 08		04/06/2016	PIPER JAFFRAY		1,070,330	1,000,000		1FE
071268 DJ 2	BATON ROUGE PUB IMP SALE 3.750 2034 08		04/06/2016	PIPER JAFFRAY		2,859,578	2,690,000		1FE
071268 DK 9	BATON ROUGE PUB IMP SALE 3.750 2035 08		04/06/2016	PIPER JAFFRAY		2,702,194	2,555,000		1FE
071268 DL 7	BATON ROUGE PUB IMP SALE 3.750 2036 08		04/06/2016	PIPER JAFFRAY		3,159,300	3,000,000		1FE
10146H LE 4	BOULDER CO WATER & SEWER 3.125 2034 12		05/03/2016	BAS-MERRILL LYNCH		2,206,133	2,125,000		1FE
13034A JS 0	CALIFORNIA INFRA & ECON 5.000 2030 10		04/12/2016	MORGAN STANLEY		10,809,805	8,485,000		1FE
160429 VK 9	CHARLESTON WATERWORKS & 4.000 2037 01		05/11/2016	WELLS FARGO SECURITIES		5,053,139	4,510,000		1FE
222642 JX 9	COLLIER CO WATER & SEWER 5.000 2035 07		04/28/2016	PNC CAPITAL MARKETS		8,315,190	6,750,000		1FE
19679P HK 3	COLORADO WTR RES PWR DEV 4.000 2028 09		04/28/2016	STIFEL NICOLAUS & CO INC		662,259	565,000		1FE
19679P JA 3	COLORADO WTR RES PWR DEV 2.750 2030 09		05/24/2016	J P MORGAN CHASE SECURITIES INC		479,696	470,000		1FE
24916T FJ 3	DENVER CITY & CO WTR COM 3.250 2036 09		05/10/2016	CITIGROUP GLOBAL MARKETS		5,690,135	5,500,000		1FE
24916T DV 8	DENVER CITY & CO WTR COM 2.500 2027 09		05/10/2016	CITIGROUP GLOBAL MARKETS		2,517,432	2,395,000		1FE
298245 JR 3	EUGENE WATER REVENUE UTI 5.000 2027 08		04/26/2016	RBC CAPITAL MARKETS		703,296	550,000		1FE
303867 KB 0	FAIRFAX CO SEWER REV REF 3.375 2035 07		04/05/2016	J P MORGAN CHASE SECURITIES INC		11,281,505	10,850,000		1FE
347658 WQ 5	FORT LAUDERDALE WTR & SW 3.125 2032 09		04/19/2016	RAYMOND JAMES & ASSOC		6,930,397	6,670,000		1FE
347658 WV 4	FORT LAUDERDALE WTR & SW 3.375 2035 03		04/19/2016	RAYMOND JAMES & ASSOC		7,651,934	7,330,000		1FE
347658 WW 2	FORT LAUDERDALE WTR & SW 3.375 2035 09		04/19/2016	RAYMOND JAMES & ASSOC		7,651,934	7,330,000		1FE
39167J CU 7	GREATER CLEVELAND REG TR 5.000 2029 12		05/03/2016	PIPER JAFFRAY		893,172	705,000		1FE
426170 MW 3	HENRICO CO WTR & SWR REF 5.000 2031 05		05/17/2016	RAYMOND JAMES & ASSOC		2,733,403	2,150,000		1FE
474750 WB 8	JEFFERSON PARISH SCH BRD 4.000 2033 02		04/20/2016	RAYMOND JAMES & ASSOC		5,091,328	4,520,000		1FE
474750 WC 6	JEFFERSON PARISH SCH BRD 4.000 2034 02		04/20/2016	RAYMOND JAMES & ASSOC		5,324,370	4,750,000		1FE
491313 8A 3	KENTUCKY INFRA AUTH CWDW 5.000 2027 02		04/04/2016	MORGAN STANLEY		317,108	250,000		1FE
520192 PP 4	LAWRENCE WATER & SEWER S 3.500 2032 11		06/07/2016	J P MORGAN CHASE SECURITIES INC		3,125,069	2,900,000		1FE
56045R UB 3	MAINE MUNI BOND BANK S20 3.500 2031 11		04/25/2016	WELLS FARGO SECURITIES		2,085,713	1,940,000		1FE
57584X TL 5	MASSACHUSETTS DEV FIN(WI 4.000 2035 07		06/30/2016	GOLDMAN SACHS & CO		3,934,229	3,425,000		1FE
576051 PL 4	MASSACHUSETTS WATER RES 5.000 2035 08		04/14/2016	CITIGROUP GLOBAL MARKETS		12,343,500	10,000,000		1FE
585395 2Q 8	MELBOURNE WATER & SEWER 5.000 2028 10		06/07/2016	RBC CAPITAL MARKETS		1,791,396	1,425,000		1FE
645791 Z7 2	NEW JERSEY ENVR INFRA TR 4.500 2028 09		05/10/2016	J P MORGAN CHASE SECURITIES INC		5,559,181	4,375,000		1FE
645791 2G 8	NEW JERSEY ENVR INFRA TR 4.500 2028 09		05/10/2016	J P MORGAN CHASE SECURITIES INC		7,845,016	6,180,000		1FE
64711N F7 5	NEW MEXICO FIN AUTH SR L 4.000 2033 06		04/27/2016	RBC CAPITAL MARKETS		3,064,545	2,750,000		1FE
64711N J5 5	NEW MEXICO FIN AUTH SR L 4.000 2033 06		06/23/2016	MORGAN STANLEY		4,129,093	3,625,000		1FE
64990B ZK 2	NY DORM AUTH REV (COLUMB 5.000 2046 10		06/21/2016	J P MORGAN CHASE SECURITIES INC		2,998,660	2,000,000	15,833	1FE
64990B ZL 0	NY DORM AUTH REV (COLUMB 5.000 2046 10		04/11/2016	GOLDMAN SACHS & CO		8,955,105	7,370,000		1FE
686507 GY 4	ORLANDO UTIL COMM UTIL S 4.000 2031 10		06/22/2016	CITIGROUP GLOBAL MARKETS		4,947,869	4,265,000		1FE
709235 XZ 3	PENNSYLVANIA STATE UNIVE 5.000 2034 09		06/07/2016	BARCLAYS CAPITAL INC		2,697,074	2,180,000		1FE
709235 WY 7	PENNSYLVANIA STATE UNIVE 5.000 2030 09		06/07/2016	BARCLAYS CAPITAL INC		1,460,312	1,160,000		1FE

QE04.2

**SCHEDULE D - PART 3**

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

1	2		3	4	5		6	7	8	9	10
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)
79560T DF 6	SALT LAKE CITY SALES & E 4.000 2027 10.....			05/03/2016....	WELLS FARGO SECURITIES.....			1,432,439	1,220,000	0	1FE.....
837151 RJ 0	SOUTH CAROLINA PUB SVC A 5.000 2031 12.....			06/29/2016....	BARCLAYS CAPITAL INC.....			2,705,109	2,150,000	0	1FE.....
876443 PH 9	TARRANT REGIONAL WATER D 5.000 2029 03.....			04/06/2016....	J P MORGAN CHASE SECURITIES INC.....			1,599,883	1,275,000	0	1FE.....
88213A FG 5	TEXAS A&M UNIV SYS BOR R 4.000 2031 05.....			06/28/2016....	MORGAN STANLEY.....			1,764,750	1,500,000	0	1FE.....
924214 YE 3	VERMONT MUNI BOND BANK S 5.000 2035 12.....			06/29/2016....	CITIGROUP GLOBAL MARKETS.....			1,268,732	1,005,000	0	1FE.....
927749 JN 2	VIRGINIA BEACH WTR & SWR 3.250 2034 10.....			05/25/2016....	CITIGROUP GLOBAL MARKETS.....			2,308,218	2,200,000	0	1FE.....
960686 CC 5	WESTMINSTER WTR & WSTWTR 5.000 2030 12.....			05/11/2016....	GEORGE K BAUM & CO.....			1,783,718	1,390,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								174,387,945	151,485,000	15,833	XXX

**Bonds - Industrial and Miscellaneous**

00287Y AU 3	ABBVIE INC 2.300 2021 05.....			05/09/2016....	BAS-MERRILL LYNCH.....			998,260	1,000,000	0	2FE.....
00287Y AX 7	ABBVIE INC 2.850 2023 05.....			05/09/2016....	J P MORGAN CHASE SECURITIES INC.....			999,870	1,000,000	0	2FE.....
00817Y AW 8	AETNA INC 3.200 2026 06.....			06/02/2016....	UBS AG.....			1,992,520	2,000,000	0	2FE.....
02079K AA 5	ALPHABET INC 3.625 2021 05.....			04/26/2016....	EXCHANGED.....			3,861,538	3,540,000	56,320	1FE.....
02079K AB 3	ALPHABET INC 3.375 2024 02.....			04/26/2016....	EXCHANGED.....			3,778,740	3,500,000	20,344	1FE.....
02209S AN 3	ALTRIA GROUP INC 2.850 2022 08.....			06/27/2016....	HSBC.....			1,052,170	1,000,000	11,163	1FE.....
02343U AA 3	AMCOR FINANCE USA INC (1 3.625 2026 04.....		R	04/19/2016....	CITIGROUP GLOBAL MARKETS.....			999,750	1,000,000	0	2FE.....
038522 AL 2	ARAMARK SERVICES INC (14 5.125 2024 01.....			05/16/2016....	WELLS FARGO SECURITIES.....			1,037,500	1,000,000	23,347	4FE.....
038522 AM 0	ARAMARK SERVICES INC (14 4.750 2026 06.....			06/28/2016....	VARIOUS.....			4,970,000	5,000,000	0	4FE.....
045054 AC 7	ASSTEAD CAPITAL (144A) 5.625 2024 10.....		R	05/26/2016....	CREDIT SUISSE FIRST BOSTON.....			3,045,000	3,000,000	28,125	3FE.....
053332 AT 9	AUTOZONE INC 3.125 2026 04.....			04/18/2016....	BARCLAYS CAPITAL INC.....			999,740	1,000,000	0	2FE.....
05348E AX 7	AVALON BAY COMMUNITIES 2.950 2026 05.....			05/04/2016....	UBS AG.....			999,660	1,000,000	0	2FE.....
058498 AT 3	BALL CORP 5.250 2025 07.....			06/27/2016....	VARIOUS.....			4,163,750	4,000,000	100,771	3FE.....
06051G EM 7	BANK OF AMERICA CORP 5.700 2022 01.....			05/23/2016....	CITIGROUP GLOBAL MARKETS.....			1,139,960	1,000,000	19,317	2FE.....
06051G FX 2	BANK OF AMERICA CORP 3.500 2026 04.....			04/15/2016....	BAS-MERRILL LYNCH.....			2,005,140	2,000,000	97	2FE.....
081437 AF 2	BEMIS CO 6.800 2019 08.....			03/31/2016....	KEYBANC CAPITAL MARK.....			0	0	12,089	2FE.....
05565E AH 8	BMW US CAPITAL (144A) 2.800 2026 04.....		R	04/04/2016....	J P MORGAN CHASE SECURITIES INC.....			1,998,620	2,000,000	0	1FE.....
10112R AV 6	BOSTON PROPERTIES LP 3.125 2023 09.....			04/14/2016....	MORGAN STANLEY.....			1,016,440	1,000,000	4,167	2FE.....
172967 JN 2	CITIGROUP INC 1.700 2018 04.....			04/07/2016....	CITIGROUP GLOBAL MARKETS.....			998,400	1,000,000	7,792	2FE.....
172967 KN 0	CITIGROUP INC 3.400 2026 05.....			04/26/2016....	CITIGROUP GLOBAL MARKETS.....			997,980	1,000,000	0	2FE.....
191216 BW 9	COCA-COLA CO 2.550 2026 06.....			05/25/2016....	CITIGROUP GLOBAL MARKETS.....			999,820	1,000,000	0	1FE.....
202795 JH 4	COMMONWEALTH EDISON 2.550 2026 06.....			06/20/2016....	CITIGROUP GLOBAL MARKETS.....			1,000,000	1,000,000	0	1FE.....
21036P AN 8	CONSTELLATION BRANDS INC 4.750 2024 11.....			06/13/2016....	GOLDMAN SACHS & CO.....			1,571,250	1,500,000	6,135	3FE.....
067383 AE 9	CR BARD INC 3.000 2026 05.....			05/04/2016....	BAS-MERRILL LYNCH.....			999,820	1,000,000	0	2FE.....
228189 AB 2	CROWN AMERICAS 4.500 2023 01.....			06/24/2016....	MORGAN STANLEY.....			2,030,000	2,000,000	41,000	3FE.....
233851 CH 5	DAIMLER FINANCE NA LLC ( 2.000 2021 07.....		R	06/30/2016....	J P MORGAN CHASE SECURITIES INC.....			999,620	1,000,000	0	1FE.....
23918K AQ 1	DAVITA HEALTHCARE 5.125 2024 07.....			04/11/2016....	BAS-MERRILL LYNCH.....			1,017,500	1,000,000	12,670	4FE.....
25470X AB 1	DISH DBS CORP 7.875 2019 09.....			05/31/2016....	DEUTSCHE BANC.....			1,107,500	1,000,000	20,125	3FE.....
26444G AC 7	DUKE ENERGY FLORIDA PROJ 2.538 2029 09.....			06/15/2016....	RBC CAPITAL MARKETS.....			1,999,920	2,000,000	0	1FE.....
26441Y AZ 0	DUKE REALTY LP 3.250 2026 06.....			06/16/2016....	J P MORGAN CHASE SECURITIES INC.....			990,700	1,000,000	0	2FE.....
29364N AT 5	ENTERGY MISSISSIPPI 2.850 2028 06.....			05/10/2016....	CITIGROUP GLOBAL MARKETS.....			999,680	1,000,000	0	1FE.....

QE04.3

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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)
294429 AL 9	EQUIFAX INC 3.250 2026 06		05/05/2016	WELLS FARGO SECURITIES		999,640	1,000,000	.0	2FE
26907Y AA 2	ESH HOSPITALITY (144A) 5.250 2025 05		05/06/2016	CANTOR FITZGERALD		982,500	1,000,000	1,458	4FE
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08		03/30/2016	MORGAN STANLEY		.0	.0	3,650	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		04/01/2016	BARCLAYS CAPITAL INC		1,022,820	1,000,000	2,789	1FE
313747 AU 1	FEDERAL REALTY INVESTMEN 3.950 2024 01		04/15/2016	WELLS FARGO SECURITIES		2,158,560	2,000,000	20,847	1FE
31942D AB 3	FIRST CASH FINANCIAL 6.750 2021 04		06/21/2016	WELLS FARGO SECURITIES		1,630,125	1,610,000	25,056	3FE
32008D AA 4	FIRST DATA CORP (144A) 5.000 2024 01		06/27/2016	VARIOUS		4,958,750	5,000,000	140,694	3FE
345397 XZ 1	FORD MOTOR CREDIT CO LLC 3.096 2023 05		04/29/2016	DEUTSCHE BANC		1,000,000	1,000,000	.0	2FE
34959J AB 4	FORTIVE CORPORATION (144 2.350 2021 06		06/06/2016	MORGAN STANLEY		999,770	1,000,000	.0	2FE
34959J AC 2	FORTIVE CORPORATION (144 3.150 2026 06		06/06/2016	MORGAN STANLEY		1,992,880	2,000,000	.0	2FE
37045X BK 1	GENERAL MOTORS FINANCIAL 3.700 2023 05		05/04/2016	DEUTSCHE BANC		997,430	1,000,000	.0	2FE
36162J AB 2	GEO GROUP INC 6.000 2026 04		04/11/2016	WELLS FARGO SECURITIES		2,000,000	2,000,000	.0	4FE
36184I AH 2	GLP CAP/FIN II 5.375 2026 04		04/11/2016	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	.0	3FE
38141G VU 5	GOLDMAN SACHS GROUP 2.625 2021 04		04/20/2016	GOLDMAN SACHS & CO		999,350	1,000,000	.0	1FE
382550 BF 7	GOODYEAR TIRE & RUBBER 5.000 2026 05		06/17/2016	CITIGROUP GLOBAL MARKETS		2,612,000	2,600,000	8,667	3FE
40139L AA 1	GUARDIAN LIFE GLOBAL FUN 2.000 2021 04		04/20/2016	DEUTSCHE BANC		1,003,940	1,000,000	.0	1FE
410345 AJ 1	HANESBRANDS INC (144A) 4.625 2024 05		06/13/2016	VARIOUS		3,515,000	3,500,000	7,451	3FE
410345 AL 6	HANESBRANDS INC (144A) 4.875 2026 05		06/15/2016	VARIOUS		4,516,250	4,500,000	11,104	3FE
446413 AH 9	HUNTINGTON INGALLS INDUS 5.000 2025 11		06/14/2016	VARIOUS		3,158,750	3,000,000	52,361	3FE
46284V AB 7	IRON MOUNTAIN (144A) 4.375 2021 06		05/24/2016	GOLDMAN SACHS & CO		2,000,000	2,000,000	.0	1
46289R AA 3	IRON MOUNTAIN US HLDNGS 5.375 2026 06		06/01/2016	GOLDMAN SACHS & CO		2,990,000	3,000,000	1,941	3FE
46849L SQ 5	JACKSON NATIONAL LIFE (1 3.050 2026 04	R	04/25/2016	DEUTSCHE BANC		995,810	1,000,000	.0	1FE
46625H HQ 6	JP MORGAN CHASE 4.950 2020 03		04/01/2016	BNY MELLON CAPITAL MARKETS INC		1,105,180	1,000,000	1,513	1FE
46625H QW 3	JP MORGAN CHASE 3.300 2026 04		06/22/2016	J P MORGAN CHASE SECURITIES INC		1,018,500	1,000,000	8,617	1FE
485170 BA 1	KANSAS CITY SOUTHERN 3.125 2026 06		05/12/2016	MORGAN STANLEY		999,730	1,000,000	.87	2FE
513075 BH 3	LAMAR MEDIA CORP 5.375 2024 01		06/24/2016	BARCLAYS CAPITAL INC		982,800	945,000	23,139	3FE
526057 BW 3	LENNAR CORP 4.875 2023 12		06/08/2016	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	59,042	3FE
53219L AP 4	LIFEPOINT HEALTH INC (14 5.375 2024 05		05/13/2016	VARIOUS		1,251,250	1,250,000	.0	3FE
538034 AG 4	LIVE NATION ENTERTAINMEN 5.375 2022 06		06/14/2016	VARIOUS		2,807,488	2,720,000	28,063	4FE
54866I DM 6	LOWES COMPANIES 2.500 2026 04		04/11/2016	WELLS FARGO SECURITIES		995,440	1,000,000	.0	1FE
571903 AS 2	MARRIOTT INTERNATIONAL 3.125 2026 06		06/07/2016	DEUTSCHE BANC		996,670	1,000,000	.0	2FE
57629W BY 5	MASSMUTUAL GLOBAL FUNDIN 2.000 2021 04		04/12/2016	BAS-MERRILL LYNCH		999,720	1,000,000	.0	1FE
55303W AA 5	MGP ESCROW ISSUER (144A) 5.625 2024 05		04/06/2016	J P MORGAN CHASE SECURITIES INC		250,000	250,000	.0	4FE
60871R AG 5	MOLSON COORS BREWING CO 3.000 2026 07		06/28/2016	BAS-MERRILL LYNCH		998,450	1,000,000	.0	2FE
61746B EA 0	MORGAN STANLEY 2.500 2021 04		04/18/2016	MORGAN STANLEY		996,640	1,000,000	.0	1FE
628530 AV 9	MYLAN INC (144A) 3.125 2023 01		06/20/2016	CREDIT SUISSE FIRST BOSTON		981,160	1,000,000	13,715	2FE
651229 AZ 9	NEWELL BRANDS INC (144A) 5.000 2023 11		04/19/2016	EXCHANGED		543,005	500,000	11,806	2FE
62947Q AU 2	NXP BV/NXP FUNDING LLC ( 4.125 2021 06	R	05/18/2016	BARCLAYS CAPITAL INC		1,000,000	1,000,000	.0	3FE
62947Q AV 0	NXP BV/NXP FUNDING LLC ( 4.625 2023 06	R	05/18/2016	BARCLAYS CAPITAL INC		1,000,000	1,000,000	.0	3FE

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)
68389X BM 6	ORACLE CORP 2.650 2026 07.....		06/29/2016....	J P MORGAN CHASE SECURITIES INC.....		996,240	1,000,000	0	1FE.....
68557N AC 7	ORBITAL ATK 5.500 2023 10.....		06/22/2016....	VARIOUS.....		4,207,500	4,000,000	48,583	3FE.....
688239 AE 2	OSHKOSH CORP 5.375 2025 03.....		06/24/2016....	VARIOUS.....		2,312,500	2,250,000	39,305	3FE.....
718172 BU 2	PHILIP MORRIS INTERNATIO 2.125 2023 05.....		04/28/2016....	J P MORGAN CHASE SECURITIES INC.....		990,020	1,000,000	0	1FE.....
69354P AA 9	PINNACLE ENTERTAINMENT I 5.625 2024 05.....		05/09/2016....	VARIOUS.....		3,619,350	3,630,000	4,659	4FE.....
737630 AB 9	POTLATCH CORP 7.500 2019 11.....		04/07/2016....	BAS-MERRILL LYNCH.....		1,082,500	1,000,000	33,542	3FE.....
74256L AU 3	PRINCIPAL LIFE GLOBAL FU 3.000 2026 04.....		04/11/2016....	CREDIT SUISSE FIRST BOSTON.....		997,340	1,000,000	0	1FE.....
74368C AB 0	PROTECTIVE LIFE GLOBAL ( 1.722 2019 04.....	R.....	04/12/2016....	DEUTSCHE BANC.....		1,000,000	1,000,000	0	1FE.....
693656 AA 8	PVH CORP 4.500 2022 12.....		06/15/2016....	BB&T CAPITAL MARKETS.....		399,000	400,000	250	3FE.....
74834L AZ 3	QUEST DIAGNOSTICS 3.450 2026 06.....		06/20/2016....	CREDIT SUISSE FIRST BOSTON.....		1,023,370	1,000,000	2,588	2FE.....
74836J AF 0	QUESTAR MARKET RESOURCES 6.800 2020 03.....		06/23/2016....	CREDIT SUISSE FIRST BOSTON.....		1,012,500	1,000,000	22,100	4FE.....
760759 AR 1	REPUBLIC SERVICES 2.900 2026 07.....		06/20/2016....	BAS-MERRILL LYNCH.....		997,850	1,000,000	0	2FE.....
80282K AH 9	SANTANDER HOLDINGS USA 2.700 2019 05.....	R.....	05/23/2016....	J P MORGAN CHASE SECURITIES INC.....		999,800	1,000,000	0	2FE.....
810186 AL 0	SCOTT'S MIRACLE (144A) 6.000 2023 10.....		06/21/2016....	VARIOUS.....		7,476,834	7,026,000	50,369	4FE.....
826418 BK 0	SIERRA PACIFIC POWER (14 2.600 2026 05.....		04/13/2016....	VARIOUS.....		1,994,810	2,000,000	217	1FE.....
83001A AB 8	SIX FLAGS ENTERTAINMENT 4.875 2024 07.....		06/28/2016....	WELLS FARGO SECURITIES.....		4,441,250	4,500,000	135	4FE.....
86787G AJ 1	SUNTRUST BANK 3.300 2026 05.....		05/11/2016....	SUNTRUST.....		994,940	1,000,000	0	2FE.....
87612E BE 5	TARGET CORP 2.500 2026 04.....		04/04/2016....	BARCLAYS CAPITAL INC.....		2,999,730	3,000,000	0	1FE.....
879369 AD 8	TELEFLEX INC 5.250 2024 06.....		05/12/2016....	KEYBANC CAPITAL MARK.....		2,634,463	2,515,000	55,749	3FE.....
879369 AE 6	TELEFLEX INC 4.875 2026 06.....		05/11/2016....	J P MORGAN CHASE SECURITIES INC.....		100,000	100,000	0	3FE.....
88023U AE 1	TEMPUR SEALY INTERNATION 5.500 2026 06.....		05/20/2016....	VARIOUS.....		3,013,750	3,000,000	153	4FE.....
882508 BA 1	TEXAS INSTRUMENTS INC 1.850 2022 05.....		04/29/2016....	BAS-MERRILL LYNCH.....		1,994,780	2,000,000	0	1FE.....
883556 BN 1	THERMO FISHER SCIENTIFIC 3.000 2023 04.....		04/04/2016....	BAS-MERRILL LYNCH.....		995,120	1,000,000	0	2FE.....
887317 BA 2	TIME WARNER INC 2.950 2026 07.....		05/05/2016....	CITIGROUP GLOBAL MARKETS.....		1,974,040	2,000,000	0	2FE.....
893647 AT 4	TRANSDIGM INC 7.500 2021 07.....		06/28/2016....	MORGAN STANLEY.....		1,048,750	1,000,000	0	4FE.....
893647 BA 4	TRANSDIGM INC (144A) 6.375 2026 06.....		05/25/2016....	MORGAN STANLEY.....		1,000,000	1,000,000	0	4FE.....
904764 AR 8	UNILEVER CAPITAL 2.100 2020 07.....	R.....	04/07/2016....	WELLS FARGO SECURITIES.....		826,448	804,000	3,377	1FE.....
92343V CR 3	VERIZON COMMUNICATIONS I 3.500 2024 11.....		06/20/2016....	BAS-MERRILL LYNCH.....		3,162,270	3,000,000	15,167	2FE.....
929160 AS 8	VULCAN MATERIALS 4.500 2025 04.....		05/03/2016....	BAS-MERRILL LYNCH.....		1,072,500	1,000,000	4,375	2FE.....
931427 AQ 1	WALGREENS BOOTS ALLIANCE 3.450 2026 06.....		06/22/2016....	BAS-MERRILL LYNCH.....		2,012,240	2,000,000	2,492	2FE.....
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02.....		06/21/2016....	MORGAN STANLEY.....		1,059,630	1,000,000	13,833	1FE.....
94106L BD 0	WASTE MANAGEMENT INC 2.400 2023 05.....		05/09/2016....	BAS-MERRILL LYNCH.....		998,980	1,000,000	0	2FE.....
94973V AX 5	WELLPOINT INC 3.125 2022 05.....		06/21/2016....	mitsubishi securities (usa) inc.....		1,026,670	1,000,000	3,385	2FE.....
94974B GM 6	WELLS FARGO 2.600 2020 07.....		06/23/2016....	MORGAN STANLEY.....		1,026,470	1,000,000	11,267	1FE.....
949746 RW 3	WELLS FARGO & CO 3.000 2026 04.....		04/15/2016....	WELLS FARGO SECURITIES.....		996,570	1,000,000	0	1FE.....
95709T AN 0	WESTAR ENERGY 2.550 2026 07.....		06/13/2016....	J P MORGAN CHASE SECURITIES INC.....		998,590	1,000,000	0	1FE.....
984121 CH 4	XEROX CORP 2.800 2020 05.....		04/01/2016....	CITIGROUP GLOBAL MARKETS.....		945,370	1,000,000	10,967	2FE.....
989207 AC 9	ZEBRA TECHNOLOGIES CORP 7.250 2022 10.....		05/10/2016....	BAS-MERRILL LYNCH.....		1,057,500	1,000,000	5,639	4FE.....
98877D AC 9	ZF NA CAPITAL (144A) 4.750 2025 04.....	R.....	06/08/2016....	CITIGROUP GLOBAL MARKETS.....		1,016,250	1,000,000	5,806	3FE.....

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)
064151 EF 6	BANK OF NOVA SCOTIA	2.090 2020 09	C	05/27/2016	TD SECURITIES			5,074,500	5,000,000	24,049	1FE
13595Z WG 7	CANADIAN IMPERIAL BANK	2.350 2019 06	C	06/21/2016	BANK OF NOVA SCOTIA			3,082,980	3,000,000	0	1FE
780086 MH 4	ROYAL BANK OF CANADA	2.030 2021 03	C	05/27/2016	RBC DOMINION GLOBAL MARKETS			5,048,000	5,000,000	21,968	1FE
780086 MN 1	ROYAL BANK OF CANADA	1.400 2019 04	C	04/20/2016	RBC CAPITAL MARKETS			999,680	1,000,000	0	1FE
01748T AA 9	ALLEGION PLC	5.875 2023 09	E	06/06/2016	JANNEY MONTGOMERY SCOTT INC.			4,771,688	4,491,000	61,238	3FE
404280 BA 6	HSBC HOLDINGS PLC	3.600 2023 05	F	05/18/2016	HSBC			999,630	1,000,000	0	1FE
714264 AM 0	PERNOD RICARD SA (144A)	3.250 2026 06	F	06/01/2016	J P MORGAN CHASE SECURITIES INC.			994,420	1,000,000	0	2FE
780153 AU 6	ROYAL CARIBBEAN CRUISES	5.250 2022 11	E	06/01/2016	BAS-MERRILL LYNCH			1,275,280	1,216,000	3,724	3FE
97655J AE 2	WIN 2016-1 1A5 CMO	3.500 2046 01		06/06/2016	PRIOR PERIOD ADJUSTMENT			110,514	110,514	430	1FE
3899999. Total Bonds - Industrial and Miscellaneous								200,093,071	196,457,514	1,230,827	XXX
8399997. Total Bonds - Part 3								604,889,396	559,004,172	1,479,748	XXX
8399999. Total Bonds								604,889,396	559,004,172	1,479,748	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>											
03674X 10 6	ANTERO RESOURCES CORP			05/02/2016	DIST FROM PARTNERSHIP		94,750.000	2,681,425	XXX	0	L
229663 10 9	CUBESMART			04/29/2016	VARIOUS		2,500.000	75,128	XXX	0	L
253868 10 3	DIGITAL REALTY TRUST INC			04/27/2016	MERRILL LYNCH NORTH AMERICA ALGO 161		1,100.000	96,305	XXX	0	L
29444U 70 0	EQUINIX INC			05/26/2016	CREDIT SUISSE NORTH AMERICA ALGO 355		100.000	36,026	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST			05/04/2016	WELLS FARGO NORTH AMERICA ALGO 250		500.000	35,214	XXX	0	L
36467J 10 8	GAMING AND LEISURE PROPERTIES INC WI			06/09/2016	VARIOUS		21,900.000	711,239	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC			04/28/2016	CREDIT SUISSE NORTH AMERICA CASH 355		4,200.000	121,475	XXX	0	L
40609P 10 5	HALLADOR ENERGY CO			05/12/2016	DIST FROM PARTNERSHIP		2,471.000	12,009	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT			04/06/2016	JP MORGAN SECURITIES NORTH AMERICA CASH		5,665.000	163,719	XXX	0	L
49446R 10 9	KIMCO REALTY CORP			06/27/2016	GOLDMAN SACHS NORTH AMERICA CASH 005		3,000.000	89,899	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST			05/17/2016	VARIOUS		28,600.000	989,549	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A			05/19/2016	VARIOUS		26,694.000	582,650	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A			05/26/2016	CREDIT SUISSE NORTH AMERICA ALGO 355		900.000	46,561	XXX	0	L
758849 10 3	REGENCY CENTERS CORP			06/27/2016	RAYMOND JAMES NORTH AMERICA CASH 725		1,100.000	86,900	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP			04/29/2016	VARIOUS		2,500.000	262,883	XXX	0	L
81721M 10 9	SENIOR HOUSING PROP TRUST			06/06/2016	VARIOUS		79,400.000	1,460,578	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC			06/09/2016	VARIOUS		1,900.000	378,424	XXX	0	L
84610H 10 8	SOVRAN SELF STORAGE INC			05/26/2016	VARIOUS		9,800.000	1,001,840	XXX	0	L
862121 10 0	STORE CAPITAL CORPORATION			06/09/2016	VARIOUS		56,800.000	1,470,604	XXX	0	L
866674 10 4	SUN COMMUNITIES INC			05/04/2016	ROBERT W BAIRD & CO. NORTH AMERICA ALGO		1,200.000	85,502	XXX	0	L
92276F 10 0	VENTAS INC			06/28/2016	VARIOUS		17,800.000	1,246,570	XXX	0	L
92339V 10 0	VEREIT INC			04/12/2016	UBS SECURITIES NORTH AMERICA ALGO 642		15,400.000	139,164	XXX	0	L
929042 10 9	VORNADO REALTY TRUST			05/09/2016	VARIOUS		1,800.000	173,586	XXX	0	L
948741 10 3	WEINGARTEN REALTY INVESTORS			06/09/2016	VARIOUS		13,900.000	537,565	XXX	0	L
95040Q 10 4	WELLTOWER INC			05/17/2016	DEUTSCHE BANK AG NORTH AMERICA ALGO 573		1,000.000	71,928	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous								12,556,741	XXX	0	XXX

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)
9799997	Total Common Stocks - Part 3					12,556,741	XXX	0	XXX
9799999	Total Common Stocks					12,556,741	XXX	0	XXX
9899999	Total Preferred and Common Stocks					12,556,741	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks					617,446,137	XXX	1,479,748	XXX

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

QE04.7

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
<b>Bonds - U.S. Government</b>																					
217194 AA 7	COP I LLC 3.613	06/05/2016	REDEEMED		63,077	63,077	63,077	63,077	0	0	0	0	0	63,077	0	0	0	1,139	12/05/2021	1	
89152T AC 9	TOTEM OCEAN 4.514	06/18/2016	REDEEMED		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1	
912828 FF 2	U S TREASURY NOTES 5.125	05/15/2016	MATURED		2,825,000	2,825,000	2,856,497	2,826,168	0	(1,168)	0	(1,168)	0	2,825,000	0	0	0	72,391	05/15/2016	1	
925387 AC 6	VESSEL MANAGEMENT SERV 5.850	05/01/2016	REDEEMED		76,000	76,000	76,000	76,165	0	(165)	0	(165)	0	76,000	0	0	0	2,223	05/01/2027	1	
71375Q AB 6	PERFORADORA CENTRAL 5.240	06/15/2016	REDEEMED		166,953	166,953	166,953	166,944	0	9	0	9	0	166,953	0	0	0	4,374	12/15/2018	1	
36202F 2L 9	GNMA II PASS #0005279 3.500	06/20/2016	PAID ON PRINCIPAL		740,691	740,691	771,360	769,481	0	(28,791)	0	(28,791)	0	740,691	0	0	0	10,850	01/20/2042	1	
36202C HM 8	GNMA II PASS #2036 8.000	06/20/2016	PAID ON PRINCIPAL		608	608	618	616	0	(9)	0	(9)	0	608	0	0	0	21	07/20/2025	1	
36202C K7 7	GNMA II PASS #2118 7.500	06/20/2016	PAID ON PRINCIPAL		4,574	4,574	4,651	4,628	0	(54)	0	(54)	0	4,574	0	0	0	129	11/20/2025	1	
36202C PS 6	GNMA II PASS #2233 7.500	06/20/2016	PAID ON PRINCIPAL		3,122	3,122	3,074	3,079	0	43	0	43	0	3,122	0	0	0	103	06/20/2026	1	
36202C QY 2	GNMA II PASS #2271 8.500	06/20/2016	PAID ON PRINCIPAL		1,664	1,664	1,705	1,716	0	(52)	0	(52)	0	1,664	0	0	0	56	08/20/2026	1	
36202C RF 2	GNMA II PASS #2286 8.500	06/20/2016	PAID ON PRINCIPAL		2,482	2,482	2,525	2,543	0	(61)	0	(61)	0	2,482	0	0	0	88	09/20/2026	1	
36202D HK 0	GNMA II PASS #2934 7.500	06/20/2016	PAID ON PRINCIPAL		614	614	603	597	0	17	0	17	0	614	0	0	0	19	06/20/2030	1	
36202D SP 7	GNMA II PASS #3226 5.500	06/20/2016	PAID ON PRINCIPAL		8,626	8,626	8,265	8,257	0	369	0	369	0	8,626	0	0	0	196	04/20/2032	1	
36202D TD 3	GNMA II PASS #3248 5.500	06/20/2016	PAID ON PRINCIPAL		11,461	11,461	10,933	11,003	0	458	0	458	0	11,461	0	0	0	262	06/20/2032	1	
36202D UU 3	GNMA II PASS #3295 5.500	06/20/2016	PAID ON PRINCIPAL		5,695	5,695	5,684	5,684	0	11	0	11	0	5,695	0	0	0	133	10/20/2032	1	
36202D U7 4	GNMA II PASS #3306 5.500	06/20/2016	PAID ON PRINCIPAL		67,416	67,416	67,289	67,291	0	124	0	124	0	67,416	0	0	0	1,694	11/20/2032	1	
36202D VM 0	GNMA II PASS #3320 5.500	06/20/2016	PAID ON PRINCIPAL		84,279	84,279	84,819	84,869	0	(590)	0	(590)	0	84,279	0	0	0	1,960	12/20/2032	1	
36202D YY 1	GNMA II PASS #3427 4.500	06/20/2016	PAID ON PRINCIPAL		380,532	380,532	355,720	363,359	0	17,173	0	17,173	0	380,532	0	0	0	7,277	08/20/2033	1	
36202D 2B 6	GNMA II PASS #3470 4.500	06/20/2016	PAID ON PRINCIPAL		14,682	14,682	13,595	13,866	0	816	0	816	0	14,682	0	0	0	247	11/20/2033	1	
36202D 4N 8	GNMA II PASS #3529 5.000	06/20/2016	PAID ON PRINCIPAL		227,924	227,924	217,846	219,881	0	8,043	0	8,043	0	227,924	0	0	0	4,860	03/20/2034	1	
36202D 5P 2	GNMA II PASS #3554 4.500	06/20/2016	PAID ON PRINCIPAL		82,946	82,946	76,803	78,834	0	4,113	0	4,113	0	82,946	0	0	0	1,426	05/20/2034	1	
36202E F2 0	GNMA II PASS #3785 5.000	06/20/2016	PAID ON PRINCIPAL		427,291	427,291	416,341	419,016	0	8,275	0	8,275	0	427,291	0	0	0	8,495	11/20/2035	1	
36202E XT 1	GNMA II PASS #4290 5.500	06/20/2016	PAID ON PRINCIPAL		118,809	118,809	118,314	118,274	0	535	0	535	0	118,809	0	0	0	2,700	11/20/2038	1	
36176S SV 3	GNMA PASS TH #0074832 3.500	06/15/2016	PAID ON PRINCIPAL		83,730	83,730	87,511	87,688	0	(3,958)	0	(3,958)	0	83,730	0	0	0	1,019	04/15/2042	1	
36176J GJ 3	GNMA PASS TH #00767301 3.500	06/15/2016	PAID ON PRINCIPAL		11,368	11,368	11,881	12,005	0	(637)	0	(637)	0	11,368	0	0	0	168	04/15/2042	1	
36176X FR 5	GNMA PASS TH #00778976 3.500	06/15/2016	PAID ON PRINCIPAL		448,040	448,040	470,372	480,803	0	(32,763)	0	(32,763)	0	448,040	0	0	0	6,407	03/15/2042	1	
36206Y CH 2	GNMA PASS TH #424972 4.000	06/15/2016	PAID ON PRINCIPAL		126,421	126,421	123,379	125,550	0	871	0	871	0	126,421	0	0	0	2,051	10/15/2018	1	
36208F JZ 4	GNMA PASS TH #449480 7.500	06/15/2016	PAID ON PRINCIPAL		3,544	3,544	3,634	3,640	0	(96)	0	(96)	0	3,544	0	0	0	111	10/15/2027	1	
36209G RV 1	GNMA PASS TH #471300 6.000	06/15/2016	PAID ON PRINCIPAL		28,248	28,248	27,594	27,677	0	571	0	571	0	28,248	0	0	0	822	01/15/2032	1	
36209Y TV 0	GNMA PASS TH #485764 6.000	06/15/2016	PAID ON PRINCIPAL		9,242	9,242	9,213	9,213	0	29	0	29	0	9,242	0	0	0	223	09/15/2031	1	
36210N RP 6	GNMA PASS TH #497394 6.000	06/15/2016	PAID ON PRINCIPAL		41,494	41,494	40,632	40,534	0	959	0	959	0	41,494	0	0	0	1,231	01/15/2029	1	
36212N AM 9	GNMA PASS TH #538312 6.000	06/15/2016	PAID ON PRINCIPAL		40,336	40,336	39,834	39,789	0	548	0	548	0	40,336	0	0	0	1,080	02/15/2032	1	
36213A CE 2	GNMA PASS TH #548269 6.000	06/15/2016	PAID ON PRINCIPAL		3,304	3,304	3,271	3,271	0	33	0	33	0	3,304	0	0	0	83	02/15/2032	1	
36213C U4 0	GNMA PASS TH #550603 5.000	06/15/2016	PAID ON PRINCIPAL		24,453	24,453	24,170	24,196	0	257	0	257	0	24,453	0	0	0	509	08/15/2035	1	
36213C YY 0	GNMA PASS TH #550727 5.000	06/15/2016	PAID ON PRINCIPAL		165,046	165,046	162,434	162,989	0	2,057	0	2,057	0	165,046	0	0	0	3,720	11/15/2035	1	

QE05



### SCHEDULE D - PART 4

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

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)
36213D Z4 3	GNMA PASS TH #551663 6.000		06/15/2016	PAID ON PRINCIPAL		3,826	3,826	3,814	3,814	0	12	0	12	0	3,826	0	0	0	95	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		06/15/2016	PAID ON PRINCIPAL		1,466	1,466	1,440	1,438	0	28	0	28	0	1,466	0	0	0	37	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		06/15/2016	PAID ON PRINCIPAL		3,511	3,511	3,428	3,422	0	88	0	88	0	3,511	0	0	0	80	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2016	PAID ON PRINCIPAL		3,263	3,263	3,196	3,190	0	73	0	73	0	3,263	0	0	0	80	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		06/15/2016	PAID ON PRINCIPAL		889	889	862	854	0	35	0	35	0	889	0	0	0	22	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		06/15/2016	PAID ON PRINCIPAL		4,588	4,588	4,849	4,882	0	(295)	0	(295)	0	4,588	0	0	0	125	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		06/15/2016	PAID ON PRINCIPAL		57,087	57,087	60,343	61,056	0	(3,969)	0	(3,969)	0	57,087	0	0	0	1,697	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		06/15/2016	PAID ON PRINCIPAL		9,684	9,684	9,850	9,699	0	(15)	0	(15)	0	9,684	0	0	0	202	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		06/15/2016	PAID ON PRINCIPAL		43,472	43,472	44,090	43,523	0	(51)	0	(51)	0	43,472	0	0	0	865	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		06/15/2016	PAID ON PRINCIPAL		20,803	20,803	21,850	21,634	0	(831)	0	(831)	0	20,803	0	0	0	519	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		06/15/2016	PAID ON PRINCIPAL		73,573	73,573	73,010	73,134	0	439	0	439	0	73,573	0	0	0	1,779	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		06/15/2016	PAID ON PRINCIPAL		454	454	446	444	0	9	0	9	0	454	0	0	0	11	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		06/15/2016	PAID ON PRINCIPAL		4,312	4,312	4,269	4,264	0	48	0	48	0	4,312	0	0	0	107	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		06/15/2016	PAID ON PRINCIPAL		17,571	17,571	17,785	17,559	0	12	0	12	0	17,571	0	0	0	325	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		06/15/2016	PAID ON PRINCIPAL		51,654	51,654	52,655	52,423	0	(769)	0	(769)	0	51,654	0	0	0	1,504	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		06/15/2016	PAID ON PRINCIPAL		65,063	65,063	65,975	66,061	0	(998)	0	(998)	0	65,063	0	0	0	1,626	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		06/15/2016	PAID ON PRINCIPAL		4,973	4,973	5,043	4,983	0	(11)	0	(11)	0	4,973	0	0	0	104	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		06/15/2016	PAID ON PRINCIPAL		11,009	11,009	11,222	11,323	0	(314)	0	(314)	0	11,009	0	0	0	305	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		06/15/2016	PAID ON PRINCIPAL		37,340	37,340	37,299	37,306	0	34	0	34	0	37,340	0	0	0	906	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		06/15/2016	PAID ON PRINCIPAL		39,581	39,581	38,493	38,444	0	1,137	0	1,137	0	39,581	0	0	0	987	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		06/15/2016	PAID ON PRINCIPAL		25,691	25,691	25,785	25,785	0	(94)	0	(94)	0	25,691	0	0	0	641	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		06/15/2016	PAID ON PRINCIPAL		46,668	46,668	45,982	46,090	0	578	0	578	0	46,668	0	0	0	1,158	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		06/15/2016	PAID ON PRINCIPAL		51,092	51,092	50,537	50,439	0	653	0	653	0	51,092	0	0	0	1,025	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		06/15/2016	PAID ON PRINCIPAL		6,053	6,053	5,987	5,995	0	58	0	58	0	6,053	0	0	0	151	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		06/15/2016	PAID ON PRINCIPAL		4,328	4,328	4,248	4,255	0	73	0	73	0	4,328	0	0	0	108	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		06/15/2016	PAID ON PRINCIPAL		1,213	1,213	1,184	1,182	0	31	0	31	0	1,213	0	0	0	29	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		06/15/2016	PAID ON PRINCIPAL		2,620	2,620	2,586	2,586	0	34	0	34	0	2,620	0	0	0	66	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		06/15/2016	PAID ON PRINCIPAL		5,461	5,461	5,385	5,384	0	77	0	77	0	5,461	0	0	0	142	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		06/15/2016	PAID ON PRINCIPAL		89,268	89,268	88,822	88,785	0	483	0	483	0	89,268	0	0	0	1,832	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		06/15/2016	PAID ON PRINCIPAL		1,194	1,194	1,158	1,146	0	48	0	48	0	1,194	0	0	0	30	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		06/15/2016	PAID ON PRINCIPAL		5,454	5,454	5,374	5,374	0	81	0	81	0	5,454	0	0	0	136	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		06/15/2016	PAID ON PRINCIPAL		2,029	2,029	2,002	1,998	0	31	0	31	0	2,029	0	0	0	51	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		06/15/2016	PAID ON PRINCIPAL		10,498	10,498	10,358	10,358	0	139	0	139	0	10,498	0	0	0	263	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		06/15/2016	PAID ON PRINCIPAL		6,928	6,928	6,902	6,901	0	27	0	27	0	6,928	0	0	0	173	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		06/15/2016	PAID ON PRINCIPAL		46,166	46,166	45,556	45,407	0	759	0	759	0	46,166	0	0	0	943	01/15/2032	1

QE05 1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2016	PAID ON PRINCIPAL		91,892	91,892	93,672	94,384	0	(2,492)	0	(2,492)	0	91,892	0	0	0	2,667	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2016	PAID ON PRINCIPAL		3,150	3,150	3,091	3,090	0	59	0	59	0	3,150	0	0	0	79	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2016	PAID ON PRINCIPAL		7,440	7,440	7,544	7,594	0	(154)	0	(154)	0	7,440	0	0	0	167	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		06/15/2016	PAID ON PRINCIPAL		3,055	3,055	3,115	3,141	0	(85)	0	(85)	0	3,055	0	0	0	76	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		06/15/2016	PAID ON PRINCIPAL		22,207	22,207	21,881	21,859	0	347	0	347	0	22,207	0	0	0	570	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		06/15/2016	PAID ON PRINCIPAL		16,662	16,662	16,417	16,391	0	271	0	271	0	16,662	0	0	0	343	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		06/15/2016	PAID ON PRINCIPAL		22,591	22,591	22,276	22,274	0	317	0	317	0	22,591	0	0	0	625	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		06/15/2016	PAID ON PRINCIPAL		32,079	32,079	31,177	30,973	0	1,106	0	1,106	0	32,079	0	0	0	916	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		06/15/2016	PAID ON PRINCIPAL		7,515	7,515	7,288	7,274	0	241	0	241	0	7,515	0	0	0	184	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		06/15/2016	PAID ON PRINCIPAL		15,443	15,443	15,135	15,353	0	91	0	91	0	15,443	0	0	0	319	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		06/15/2016	PAID ON PRINCIPAL		7,009	7,009	6,905	6,913	0	97	0	97	0	7,009	0	0	0	175	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		06/15/2016	PAID ON PRINCIPAL		7,172	7,172	7,213	7,170	0	2	0	2	0	7,172	0	0	0	150	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		06/15/2016	PAID ON PRINCIPAL		2,172	2,172	2,149	2,147	0	25	0	25	0	2,172	0	0	0	54	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		06/15/2016	PAID ON PRINCIPAL		9,272	9,272	9,402	9,461	0	(189)	0	(189)	0	9,272	0	0	0	232	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		06/15/2016	PAID ON PRINCIPAL		9,977	9,977	10,116	10,139	0	(163)	0	(163)	0	9,977	0	0	0	250	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		06/15/2016	PAID ON PRINCIPAL		6,848	6,848	6,813	6,811	0	37	0	37	0	6,848	0	0	0	171	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		06/15/2016	PAID ON PRINCIPAL		1,884	1,884	1,921	1,936	0	(51)	0	(51)	0	1,884	0	0	0	47	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		06/15/2016	PAID ON PRINCIPAL		900	900	917	918	0	(19)	0	(19)	0	900	0	0	0	23	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		04/15/2016	PAID ON PRINCIPAL		94,339	94,339	94,885	94,859	0	(520)	0	(520)	0	94,339	0	0	0	1,415	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		06/15/2016	PAID ON PRINCIPAL		27,872	27,872	27,679	27,673	0	199	0	199	0	27,872	0	0	0	696	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		06/15/2016	PAID ON PRINCIPAL		29,174	29,174	29,497	29,193	0	(19)	0	(19)	0	29,174	0	0	0	596	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		06/15/2016	PAID ON PRINCIPAL		15,217	15,217	15,433	15,229	0	(12)	0	(12)	0	15,217	0	0	0	313	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		06/15/2016	PAID ON PRINCIPAL		48,991	48,991	50,974	50,807	0	(1,816)	0	(1,816)	0	48,991	0	0	0	1,222	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		06/15/2016	PAID ON PRINCIPAL		71,942	71,942	73,223	72,093	0	(152)	0	(152)	0	71,942	0	0	0	1,543	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		06/15/2016	PAID ON PRINCIPAL		3,165	3,165	3,162	3,161	0	3	0	3	0	3,165	0	0	0	66	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		06/15/2016	PAID ON PRINCIPAL		285,154	285,154	270,022	275,382	0	9,772	0	9,772	0	285,154	0	0	0	4,907	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2016	PAID ON PRINCIPAL		48,285	48,285	45,765	46,448	0	1,838	0	1,838	0	48,285	0	0	0	1,004	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		06/15/2016	PAID ON PRINCIPAL		54,210	54,210	52,906	53,862	0	349	0	349	0	54,210	0	0	0	946	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		06/15/2016	PAID ON PRINCIPAL		74,009	74,009	72,228	73,512	0	496	0	496	0	74,009	0	0	0	1,175	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2016	PAID ON PRINCIPAL		48,764	48,764	49,145	48,973	0	(209)	0	(209)	0	48,764	0	0	0	757	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2016	PAID ON PRINCIPAL		3,587	3,587	3,657	3,694	0	(107)	0	(107)	0	3,587	0	0	0	90	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		06/15/2016	PAID ON PRINCIPAL		19,246	19,246	19,577	19,289	0	(42)	0	(42)	0	19,246	0	0	0	415	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		06/15/2016	PAID ON PRINCIPAL		115,162	115,162	117,142	115,397	0	(235)	0	(235)	0	115,162	0	0	0	2,227	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		06/15/2016	PAID ON PRINCIPAL		16,386	16,386	16,668	16,417	0	(31)	0	(31)	0	16,386	0	0	0	312	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		06/15/2016	PAID ON PRINCIPAL		21,892	21,892	22,203	21,919	0	(27)	0	(27)	0	21,892	0	0	0	456	12/15/2017	1

QE052

**SCHEDULE D - PART 4**

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										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)
36200E BQ 3	GNMA PASS TH #598647 5.500		06/15/2016	PAID ON PRINCIPAL		14,076	14,076	14,394	14,416	0	(340)	0	(340)	0	14,076	0	0	0	320	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		06/15/2016	PAID ON PRINCIPAL		23,021	23,021	23,418	23,257	0	(236)	0	(236)	0	23,021	0	0	0	482	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		06/15/2016	PAID ON PRINCIPAL		10,187	10,187	10,435	10,407	0	(220)	0	(220)	0	10,187	0	0	0	265	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		06/15/2016	PAID ON PRINCIPAL		17,913	17,913	17,928	17,913	0	(0)	0	(0)	0	17,913	0	0	0	420	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		06/15/2016	PAID ON PRINCIPAL		36,023	36,023	38,108	36,743	0	(720)	0	(720)	0	36,023	0	0	0	665	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		06/15/2016	PAID ON PRINCIPAL		115,559	115,559	116,444	116,070	0	(510)	0	(510)	0	115,559	0	0	0	1,788	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		06/15/2016	PAID ON PRINCIPAL		86,838	86,838	80,136	82,084	0	4,754	0	4,754	0	86,838	0	0	0	1,601	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		06/15/2016	PAID ON PRINCIPAL		69,632	69,632	69,926	69,804	0	(172)	0	(172)	0	69,632	0	0	0	1,215	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		06/15/2016	PAID ON PRINCIPAL		9,904	9,904	9,706	9,841	0	63	0	63	0	9,904	0	0	0	192	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		06/15/2016	PAID ON PRINCIPAL		98,363	98,363	95,934	97,662	0	700	0	700	0	98,363	0	0	0	1,654	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		06/15/2016	PAID ON PRINCIPAL		247,025	247,025	247,226	246,748	0	277	0	277	0	247,025	0	0	0	4,683	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		06/15/2016	PAID ON PRINCIPAL		76,328	76,328	75,899	75,985	0	343	0	343	0	76,328	0	0	0	1,418	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		06/15/2016	PAID ON PRINCIPAL		118,610	118,610	112,174	113,994	0	4,616	0	4,616	0	118,610	0	0	0	2,259	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		06/15/2016	PAID ON PRINCIPAL		11,555	11,555	10,880	11,053	0	502	0	502	0	11,555	0	0	0	205	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		06/15/2016	PAID ON PRINCIPAL		10,436	10,436	9,883	10,043	0	393	0	393	0	10,436	0	0	0	196	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		06/15/2016	PAID ON PRINCIPAL		76,446	76,446	75,526	75,647	0	799	0	799	0	76,446	0	0	0	1,469	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		06/15/2016	PAID ON PRINCIPAL		78,469	78,469	78,837	78,456	0	14	0	14	0	78,469	0	0	0	1,469	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		06/15/2016	PAID ON PRINCIPAL		48,375	48,375	47,770	48,181	0	194	0	194	0	48,375	0	0	0	906	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		06/15/2016	PAID ON PRINCIPAL		1,011	1,011	1,017	1,014	0	(3)	0	(3)	0	1,011	0	0	0	19	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		06/15/2016	PAID ON PRINCIPAL		15,716	15,716	15,789	15,717	0	(1)	0	(1)	0	15,716	0	0	0	294	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		06/15/2016	PAID ON PRINCIPAL		61,382	61,382	61,037	61,218	0	164	0	164	0	61,382	0	0	0	1,192	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		06/15/2016	PAID ON PRINCIPAL		6,444	6,444	6,817	6,548	0	(104)	0	(104)	0	6,444	0	0	0	121	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		06/15/2016	PAID ON PRINCIPAL		7,949	7,949	8,409	8,063	0	(114)	0	(114)	0	7,949	0	0	0	145	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		06/15/2016	PAID ON PRINCIPAL		20,439	20,439	21,623	20,818	0	(379)	0	(379)	0	20,439	0	0	0	381	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		06/15/2016	PAID ON PRINCIPAL		74,982	74,982	75,545	75,282	0	(300)	0	(300)	0	74,982	0	0	0	1,350	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		06/15/2016	PAID ON PRINCIPAL		141,332	141,332	142,392	142,018	0	(686)	0	(686)	0	141,332	0	0	0	3,132	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		06/15/2016	PAID ON PRINCIPAL		33,690	33,690	33,268	33,549	0	141	0	141	0	33,690	0	0	0	588	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		06/15/2016	PAID ON PRINCIPAL		15,409	15,409	15,498	15,460	0	(51)	0	(51)	0	15,409	0	0	0	257	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		06/15/2016	PAID ON PRINCIPAL		81,509	81,509	75,332	77,162	0	4,347	0	4,347	0	81,509	0	0	0	1,705	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		06/15/2016	PAID ON PRINCIPAL		23,543	23,543	22,293	22,683	0	860	0	860	0	23,543	0	0	0	479	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		06/15/2016	PAID ON PRINCIPAL		64,535	64,535	60,349	61,290	0	3,245	0	3,245	0	64,535	0	0	0	1,196	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		06/15/2016	PAID ON PRINCIPAL		68,021	68,021	64,306	65,358	0	2,662	0	2,662	0	68,021	0	0	0	1,331	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		06/15/2016	PAID ON PRINCIPAL		4,548	4,548	4,206	4,311	0	237	0	237	0	4,548	0	0	0	85	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		06/15/2016	PAID ON PRINCIPAL		56,132	56,132	55,010	55,795	0	337	0	337	0	56,132	0	0	0	1,003	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2016	PAID ON PRINCIPAL		5,086	5,086	4,828	4,909	0	177	0	177	0	5,086	0	0	0	94	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2016	PAID ON PRINCIPAL		13,619	13,619	12,930	13,169	0	450	0	450	0	13,619	0	0	0	256	09/15/2033	1

QE053

## 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)
36290X	QX	1		06/15/2016	PAID ON PRINCIPAL		5,394	5,394	5,107	5,193	0	201	0	201	0	5,394	0	0	0	101	09/15/2033	1
36290X	4B	3		06/15/2016	PAID ON PRINCIPAL		65,308	65,308	65,798	65,344	0	(36)	0	(36)	0	65,308	0	0	0	1,267	10/15/2018	1
36291A	D6	3		06/15/2016	PAID ON PRINCIPAL		56,509	56,509	56,915	56,534	0	(25)	0	(25)	0	56,509	0	0	0	1,016	10/15/2018	1
36291Q	BW	3		06/15/2016	PAID ON PRINCIPAL		159,349	159,349	161,952	161,201	0	(1,852)	0	(1,852)	0	159,349	0	0	0	2,728	12/15/2034	1
36291R	RF	1		06/15/2016	PAID ON PRINCIPAL		114,713	114,713	116,587	115,863	0	(1,150)	0	(1,150)	0	114,713	0	0	0	2,612	12/15/2034	1
36291R	2G	6		06/15/2016	PAID ON PRINCIPAL		63,050	63,050	62,292	62,541	0	509	0	509	0	63,050	0	0	0	1,442	03/15/2035	1
36291S	VW	7		06/15/2016	PAID ON PRINCIPAL		17,194	17,194	17,475	17,402	0	(208)	0	(208)	0	17,194	0	0	0	359	12/15/2034	1
36292F	S2	4		06/15/2016	PAID ON PRINCIPAL		4,545	4,545	4,492	4,500	0	45	0	45	0	4,545	0	0	0	91	08/15/2035	1
36292H	S6	1		06/15/2016	PAID ON PRINCIPAL		8,095	8,095	8,001	8,023	0	72	0	72	0	8,095	0	0	0	170	11/15/2035	1
36176E	5W	7		06/15/2016	PAID ON PRINCIPAL		556,258	556,258	580,681	592,707	0	(36,449)	0	(36,449)	0	556,258	0	0	0	8,052	01/15/2042	1
36176E	6E	6		06/15/2016	PAID ON PRINCIPAL		141,551	141,551	147,766	149,939	0	(8,389)	0	(8,389)	0	141,551	0	0	0	2,446	01/15/2042	1
36176Q	NH	3		06/15/2016	PAID ON PRINCIPAL		143,021	143,021	149,300	152,473	0	(9,452)	0	(9,452)	0	143,021	0	0	0	1,692	01/15/2042	1
36176Q	NT	7		06/15/2016	PAID ON PRINCIPAL		183,113	183,113	191,153	196,128	0	(13,015)	0	(13,015)	0	183,113	0	0	0	2,625	01/15/2042	1
36176Q	NX	8		06/15/2016	PAID ON PRINCIPAL		176,516	176,516	184,266	186,396	0	(9,880)	0	(9,880)	0	176,516	0	0	0	2,104	01/15/2042	1
36225A	TG	5		06/15/2016	PAID ON PRINCIPAL		2,583	2,583	2,648	2,675	0	(91)	0	(91)	0	2,583	0	0	0	87	04/15/2027	1
36225A	YM	6		06/15/2016	PAID ON PRINCIPAL		1,519	1,519	1,557	1,577	0	(59)	0	(59)	0	1,519	0	0	0	48	02/15/2028	1
36225B	2L	1		06/15/2016	PAID ON PRINCIPAL		72,338	72,338	70,597	71,815	0	523	0	523	0	72,338	0	0	0	1,207	12/15/2018	1
36241K	BF	4		06/15/2016	PAID ON PRINCIPAL		98,404	98,404	107,365	106,588	0	(8,185)	0	(8,185)	0	98,404	0	0	0	3,527	12/15/2029	1
36241K	BG	2		06/15/2016	PAID ON PRINCIPAL		38,938	38,938	42,149	41,171	0	(2,232)	0	(2,232)	0	38,938	0	0	0	1,300	06/15/2025	1
36241K	BL	1		06/15/2016	PAID ON PRINCIPAL		42,906	42,906	45,255	44,600	0	(1,694)	0	(1,694)	0	42,906	0	0	0	1,139	11/15/2028	1
36241K	BM	9		06/15/2016	PAID ON PRINCIPAL		539,827	539,827	568,379	566,548	0	(26,721)	0	(26,721)	0	539,827	0	0	0	15,712	03/15/2032	1
36241K	CT	3		06/15/2016	PAID ON PRINCIPAL		37,975	37,975	40,680	40,321	0	(2,346)	0	(2,346)	0	37,975	0	0	0	1,218	03/15/2035	1
36241K	CU	0		06/15/2016	PAID ON PRINCIPAL		31,980	31,980	34,253	33,959	0	(1,978)	0	(1,978)	0	31,980	0	0	0	988	03/15/2035	1
36241K	CV	8		06/15/2016	PAID ON PRINCIPAL		32,084	32,084	34,372	34,145	0	(2,062)	0	(2,062)	0	32,084	0	0	0	982	03/15/2035	1
36241K	DH	8		06/15/2016	PAID ON PRINCIPAL		251,731	251,731	247,746	248,529	0	3,202	0	3,202	0	251,731	0	0	0	5,099	04/15/2035	1
38375B	ZA	3		06/20/2016	PAID ON PRINCIPAL		37,753	37,753	38,700	38,239	0	(485)	0	(485)	0	37,753	0	0	0	279	11/20/2062	1
38375B	C9	1		06/20/2016	PAID ON PRINCIPAL		180,545	180,545	182,597	181,491	0	(947)	0	(947)	0	180,545	0	0	0	1,386	10/20/2062	1
38375B	G2	2		06/20/2016	PAID ON PRINCIPAL		36,964	36,964	36,953	36,944	0	20	0	20	0	36,964	0	0	0	280	12/20/2062	1
38375B	R5	3		06/20/2016	PAID ON PRINCIPAL		131,494	131,494	130,467	130,854	0	640	0	640	0	131,494	0	0	0	910	03/20/2063	1
38375U	JP	6		06/20/2016	PAID ON PRINCIPAL		176,175	176,175	176,987	176,954	0	(779)	0	(779)	0	176,175	0	0	0	2,045	05/20/2064	1
38376R	ML	7		06/20/2016	PAID ON PRINCIPAL		449,559	449,559	446,661	446,662	0	2,897	0	2,897	0	449,559	0	0	0	5,221	12/20/2065	1
36225C	PC	4		06/20/2016	PAID ON PRINCIPAL		2,978	2,978	2,985	2,954	0	24	0	24	0	2,978	0	0	0	23	06/20/2030	1
36202K	6Z	3		06/20/2016	PAID ON PRINCIPAL		3,276	3,276	3,284	3,266	0	11	0	11	0	3,276	0	0	0	26	10/20/2026	1
36230S	DW	1		06/20/2016	PAID ON PRINCIPAL		197,892	197,892	203,612	199,001	0	(1,109)	0	(1,109)	0	197,892	0	0	0	2,828	02/20/2061	1
38378N	EW	9		06/16/2016	PAID ON PRINCIPAL		12,070	12,070	11,923	11,958	0	112	0	112	0	12,070	0	0	0	138	09/16/2046	1

QE054

### 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)
38378X P6 2	GNR 2014-166 PL 2.500		06/16/2016	PAID ON PRINCIPAL		91,193	91,193	91,221	91,209	0	(16)	0	(16)	0	91,193	0	0	0	991	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		06/16/2016	PAID ON PRINCIPAL		57,555	57,555	57,787	57,777	0	(222)	0	(222)	0	57,555	0	0	0	593	09/16/2053	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		06/16/2016	PAID ON PRINCIPAL		172,695	172,695	176,797	176,522	0	(3,827)	0	(3,827)	0	172,695	0	0	0	2,089	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		06/16/2016	PAID ON PRINCIPAL		534,916	534,916	529,901	530,096	0	4,820	0	4,820	0	534,916	0	0	0	5,126	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		06/16/2016	PAID ON PRINCIPAL		232,395	232,395	233,829	233,752	0	(1,357)	0	(1,357)	0	232,395	0	0	0	2,570	03/16/2050	1
83162C VY 6	SBAP 2013-20L 1 3.380		06/01/2016	PAID ON PRINCIPAL		217,458	217,458	217,458	217,349	0	109	0	109	0	217,458	0	0	0	3,935	12/01/2033	1
0599999. Total Bonds - U.S Government						15,573,915	15,573,915	15,669,676	15,690,320	0	(116,405)	0	(116,405)	0	15,573,915	0	0	0	303,617	XXX	XXX

**Bonds - All Other Government**

01285P BY 3	ALBERTA CAP FINANCE AU 4.350	C	06/15/2016	MATURED		4,000,000	4,000,000	4,069,630	4,006,325	0	(6,325)	0	(6,325)	0	4,000,000	0	0	0	87,000	06/15/2016	1FE
626209 JJ 0	BRITISH COLUMBIA MUNIC 3.000	C	06/01/2016	MATURED		3,000,000	3,000,000	2,995,980	2,999,549	0	451	0	451	0	3,000,000	0	0	0	45,000	06/01/2016	1FE
13509P CT 8	CANADA HOUSING TRUST 2.750	C	06/15/2016	MATURED		7,000,000	7,000,000	6,991,670	6,999,138	0	862	0	862	0	7,000,000	0	0	0	96,250	06/15/2016	1FE
13509P CT 8	CANADA HOUSING TRUST 2.750	C	06/15/2016	MATURED		14,000,000	14,000,000	14,130,760	14,012,499	0	(12,499)	0	(12,499)	0	14,000,000	0	0	0	192,500	06/15/2016	1FE
135087 YB 4	CANADA TREASURY BONDS 4.000	C	06/01/2016	MATURED		29,000,000	29,000,000	30,946,240	29,138,625	0	(138,625)	0	(138,625)	0	29,000,000	0	0	0	580,000	06/01/2016	1FE
30215Z PX 2	EXPORT DEVELOPMENT CAN 4.300	C	06/01/2016	MATURED		7,000,000	7,000,000	7,441,770	7,048,190	0	(48,190)	0	(48,190)	0	7,000,000	0	0	0	150,500	06/01/2016	1FE
45950K BN 9	INTERNATIONAL FINANCE 2.250	F	04/11/2016	MATURED		2,100,000	2,100,000	2,088,576	2,099,253	0	747	0	747	0	2,100,000	0	0	0	23,625	04/11/2016	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C	06/15/2016	PAID ON PRINCIPAL		58,482	58,482	57,540	57,842	0	640	0	640	0	58,482	0	0	0	472	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800	C	06/15/2016	PAID ON PRINCIPAL		26,137	26,137	26,238	26,181	0	(43)	0	(43)	0	26,137	0	0	0	216	12/01/2018	1FE
1099999. Total Bonds - All Other Government						66,184,619	66,184,619	68,748,404	66,387,600	0	(202,981)	0	(202,981)	0	66,184,619	0	0	0	1,175,564	XXX	XXX

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

658256 WX 6	NORTH CAROLINA GENERAL 5.000		06/01/2016	REDEEMED		15,000,000	15,000,000	16,018,950	15,050,541	0	(50,541)	0	(50,541)	0	15,000,000	0	0	0	375,000	06/01/2019	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		06/01/2016	MATURED		1,949,310	1,949,310	2,007,595	1,951,345	0	(2,035)	0	(2,035)	0	1,949,310	0	0	0	51,705	06/01/2016	1FE
928109 UJ 4	VIRGINIA GENERAL OBLIG 5.000		06/01/2016	MATURED		3,755,000	3,755,000	4,011,316	3,828,200	0	(73,200)	0	(73,200)	0	3,755,000	0	0	0	93,875	06/01/2016	1FE
97705L KQ 9	WISCONSIN GENERAL OBLI 5.000		05/01/2016	REDEEMED		430,000	430,000	426,814	429,629	0	371	0	371	0	430,000	0	0	0	10,750	05/01/2023	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						21,134,310	21,134,310	22,464,675	21,259,715	0	(125,404)	0	(125,404)	0	21,134,310	0	0	0	531,330	XXX	XXX

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

182252 SK 3	CLARKSTON COM SCH GO Q 4.750		05/02/2016	REDEEMED		4,820,000	4,820,000	4,984,073	4,826,109	0	(6,109)	0	(6,109)	0	4,820,000	0	0	0	114,475	05/01/2023	1FE
182252 SM 9	CLARKSTON COM SCH GO Q 4.750		05/02/2016	REDEEMED		4,940,000	4,940,000	5,083,705	4,945,278	0	(5,278)	0	(5,278)	0	4,940,000	0	0	0	117,325	05/01/2025	1FE
262608 NW 8	DU PAGE & WILL CO SD # 5.000		06/30/2016	REDEEMED		2,980,000	2,980,000	3,176,084	2,995,048	0	(15,048)	0	(15,048)	0	2,980,000	0	0	0	74,500	12/30/2022	1FE
262608 NX 6	DU PAGE & WILL CO SD # 5.000		06/30/2016	REDEEMED		8,115,000	8,115,000	8,557,998	8,149,187	0	(34,187)	0	(34,187)	0	8,115,000	0	0	0	202,875	12/30/2023	1FE
262608 NY 4	DU PAGE & WILL CO SD # 5.000		06/30/2016	REDEEMED		8,530,000	8,530,000	8,912,229	8,559,646	0	(29,646)	0	(29,646)	0	8,530,000	0	0	0	213,250	12/30/2024	1FE
613664 U9 0	MONTGOMERY CO SCH & PU 5.000		04/01/2016	REDEEMED		5,050,000	5,050,000	5,337,194	5,057,958	0	(7,958)	0	(7,958)	0	5,050,000	0	0	0	126,250	04/01/2022	1FE
680616 PK 9	OLENTANGY LOCAL SD GO 5.000		06/01/2016	REDEEMED		3,500,000	3,500,000	3,778,285	3,513,382	0	(13,382)	0	(13,382)	0	3,500,000	0	0	0	87,500	12/01/2021	1FE
680616 PL 7	OLENTANGY LOCAL SD GO 5.000		06/01/2016	REDEEMED		3,570,000	3,570,000	3,722,796	3,578,938	0	(8,938)	0	(8,938)	0	3,570,000	0	0	0	89,250	12/01/2022	1FE
763227 QQ 1	RICHARDSON GO REF S200 5.250		06/27/2016	REDEEMED		195,000	195,000	205,967	196,151	0	(1,151)	0	(1,151)	0	195,000	0	0	0	8,873	02/15/2018	1FE
763227 QT 5	RICHARDSON GO REF S200 5.000		06/27/2016	REDEEMED		680,000	680,000	700,760	680,259	0	(259)	0	(259)	0	680,000	0	0	0	29,467	02/15/2021	1FE

QE055

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
763227 QU 2	RICHARDSON GO REF S200 5.250		06/27/2016	REDEEMED		740,000	740,000	780,219	740,558	0	(558)	0	(558)	0	740,000	0	0	0	33,670	02/15/2022	1FE
763227 QW 8	RICHARDSON GO REF S200 5.000		06/27/2016	REDEEMED		600,000	600,000	614,136	600,161	0	(161)	0	(161)	0	600,000	0	0	0	26,000	02/15/2024	1FE
783243 4S 4	RUTHERFORD CO SCH & PU 5.000		06/01/2016	REDEEMED		2,840,000	2,840,000	2,925,001	2,844,188	0	(4,188)	0	(4,188)	0	2,840,000	0	0	0	71,000	06/01/2026	1FE
821686 A7 7	SHELBY CO GENERAL OBLI 5.000		04/01/2016	MATURED		12,600,000	12,600,000	13,751,136	12,632,795	0	(32,795)	0	(32,795)	0	12,600,000	0	0	0	315,000	04/01/2016	1FE
821686 ZJ 4	SHELBY CO GENERAL OBLI 5.000		04/01/2016	MATURED		160,000	160,000	174,618	160,416	0	(416)	0	(416)	0	160,000	0	0	0	4,000	04/01/2016	1FE
967244 JH 8	WICHITA GENERAL OBLIGA 3.500		06/01/2016	REDEEMED		3,479,450	3,445,000	3,580,802	3,508,534	0	(29,084)	0	(29,084)	0	3,479,450	0	0	0	60,288	06/01/2019	1FE
969871 WX 6	WILLIAMSON CO GENERAL 5.000		04/01/2016	MATURED		3,875,000	3,875,000	4,326,980	3,886,742	0	(11,742)	0	(11,742)	0	3,875,000	0	0	0	96,875	04/01/2016	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						66,674,450	66,640,000	70,611,982	66,875,350	0	(200,900)	0	(200,900)	0	66,674,450	0	0	0	1,670,597	XXX	XXX

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

196797 XK 5	COLORADO WTR RES PWR D 5.800		04/27/2016	REDEEMED		155,000	155,000	155,000	154,997	0	3	0	3	0	155,000	0	0	0	6,268	09/01/2017	1FE
212239 DX 2	CONTRA COSTA CO HOME M 7.900		05/01/2016	REDEEMED		40,000	40,000	42,027	40,240	0	(240)	0	(240)	0	40,000	0	0	0	1,580	05/01/2017	1FE
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2016	REDEEMED		14,000	14,000	13,821	14,075	0	(75)	0	(75)	0	14,000	0	0	0	469	06/01/2025	1
452226 8C 0	ILLINOIS SALES TAX REV 5.000		06/15/2016	REDEEMED		6,000,000	6,000,000	6,268,560	6,014,739	0	(14,739)	0	(14,739)	0	6,000,000	0	0	0	150,000	06/15/2024	1FE
485428 ZU 3	KANSAS DEV FIN AUTH RE 4.812		05/01/2016	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	96,240	05/01/2016	1FE
606901 A4 8	MISSOURI H/E FAC (WASH) 5.500		06/15/2016	MATURED		500,000	500,000	538,820	511,808	0	(11,808)	0	(11,808)	0	500,000	0	0	0	13,750	06/15/2016	1FE
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2016	REDEEMED		45,000	45,000	45,000	44,999	0	1	0	1	0	45,000	0	0	0	1,429	06/15/2017	1
64711M 2P 1	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		1,400,000	1,400,000	1,463,602	1,403,217	0	(3,217)	0	(3,217)	0	1,400,000	0	0	0	35,000	06/01/2021	1FE
64711M 2Q 9	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		1,475,000	1,475,000	1,538,440	1,478,207	0	(3,207)	0	(3,207)	0	1,475,000	0	0	0	36,875	06/01/2022	1FE
64711M 2R 7	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		1,555,000	1,555,000	1,618,133	1,558,189	0	(3,189)	0	(3,189)	0	1,555,000	0	0	0	38,875	06/01/2023	1FE
64711M 2S 5	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		2,100,000	2,100,000	2,220,960	2,106,123	0	(6,123)	0	(6,123)	0	2,100,000	0	0	0	52,500	06/01/2024	1FE
64711M 2T 3	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		2,210,000	2,210,000	2,294,422	2,214,259	0	(4,259)	0	(4,259)	0	2,210,000	0	0	0	55,250	06/01/2025	1FE
64711M 2U 0	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		2,325,000	2,325,000	2,410,118	2,329,289	0	(4,289)	0	(4,289)	0	2,325,000	0	0	0	58,125	06/01/2026	1FE
64711M 2V 8	NEW MEXICO FIN AUTH SR 5.000		06/01/2016	REDEEMED		2,445,000	2,445,000	2,530,599	2,449,310	0	(4,310)	0	(4,310)	0	2,445,000	0	0	0	61,125	06/01/2027	1FE
649876 KY 4	NEW YORK LOC GOVT ASST 5.250		04/01/2016	MATURED		5,265,000	5,265,000	5,470,440	5,281,228	0	(16,228)	0	(16,228)	0	5,265,000	0	0	0	138,206	04/01/2016	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2016	MATURED		45,000	45,000	45,000	44,987	0	13	0	13	0	45,000	0	0	0	1,598	04/01/2016	1
686053 DD 8	OREGON SCH BRD(TXBLE)P 5.023		06/30/2016	MATURED		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	62,788	06/30/2016	1FE
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		04/14/2016	FINAL PAYMENT		305	448,839	17,954	0	17,954	0	0	17,954	0	17,954	0	(17,649)	(17,649)	105	02/15/2012	6*
31349G 5Z 8	FH (ARM) #755364 2.640		06/15/2016	PAID ON PRINCIPAL		3,473	3,473	3,501	3,463	0	10	0	10	0	3,473	0	0	0	35	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.842		06/15/2016	PAID ON PRINCIPAL		3,089	3,089	3,086	3,080	0	10	0	10	0	3,089	0	0	0	33	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.730		06/15/2016	PAID ON PRINCIPAL		590	590	592	588	0	2	0	2	0	590	0	0	0	6	02/01/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2016	PAID ON PRINCIPAL		3,789	3,789	3,538	3,652	0	138	0	138	0	3,789	0	0	0	106	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		90,396	90,396	90,833	90,909	0	(513)	0	(513)	0	90,396	0	0	0	1,330	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2016	PAID ON PRINCIPAL		25,659	25,659	25,792	25,658	0	1	0	1	0	25,659	0	0	0	517	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2016	PAID ON PRINCIPAL		9,547	9,547	9,553	9,535	0	11	0	11	0	9,547	0	0	0	196	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		06/15/2016	PAID ON PRINCIPAL		135,886	135,886	141,703	140,536	0	(4,651)	0	(4,651)	0	135,886	0	0	0	1,446	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2016	PAID ON PRINCIPAL		17,254	17,254	17,924	17,894	0	(640)	0	(640)	0	17,254	0	0	0	468	04/15/2022	1

QE056

**SCHEDULE D - PART 4**

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

QE057

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)
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		100,177	100,177	102,697	102,891	0	(2,714)	0	(2,714)	0	100,177	0	0	0	1,423	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		70,391	70,391	72,183	71,954	0	(1,564)	0	(1,564)	0	70,391	0	0	0	1,024	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		06/15/2016	PAID ON PRINCIPAL		184,757	184,757	182,303	182,519	0	2,238	0	2,238	0	184,757	0	0	0	2,697	09/15/2043	1
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2016	PAID ON PRINCIPAL		102,908	102,908	102,667	102,648	0	261	0	261	0	102,908	0	0	0	2,787	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2016	PAID ON PRINCIPAL		10,320	10,320	10,707	10,289	0	31	0	31	0	10,320	0	0	0	293	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		06/15/2016	PAID ON PRINCIPAL		356,821	356,821	363,567	362,555	0	(5,735)	0	(5,735)	0	356,821	0	0	0	4,486	02/15/2040	1
3137BD GH 3	FHR 4388 TP 3.000		06/15/2016	PAID ON PRINCIPAL		2,465,123	2,465,123	2,528,677	2,532,968	0	(67,845)	0	(67,845)	0	2,465,123	0	0	0	30,258	09/15/2044	1
31385S BA 9	FN (ARM) #550959 3.103		06/25/2016	PAID ON PRINCIPAL		6,186	6,186	6,284	6,185	0	1	0	1	0	6,186	0	0	0	77	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.306		06/25/2016	PAID ON PRINCIPAL		5,813	5,813	5,902	5,776	0	37	0	37	0	5,813	0	0	0	56	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 3.008		04/25/2016	PAID ON PRINCIPAL		216,707	216,707	228,942	217,768	0	(1,062)	0	(1,062)	0	216,707	0	0	0	1,992	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 2.288		06/25/2016	PAID ON PRINCIPAL		1,928	1,928	1,937	1,925	0	3	0	3	0	1,928	0	0	0	16	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.854		06/25/2016	PAID ON PRINCIPAL		3,500	3,500	3,515	3,487	0	13	0	13	0	3,500	0	0	0	36	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 2.603		06/25/2016	PAID ON PRINCIPAL		33,691	33,691	33,712	33,627	0	65	0	65	0	33,691	0	0	0	318	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.546		06/25/2016	PAID ON PRINCIPAL		3,887	3,887	3,856	3,877	0	10	0	10	0	3,887	0	0	0	41	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.536		06/25/2016	PAID ON PRINCIPAL		430	430	433	430	0	0	0	0	0	430	0	0	0	5	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.301		06/25/2016	PAID ON PRINCIPAL		2,954	2,954	2,968	2,950	0	4	0	4	0	2,954	0	0	0	28	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2016	PAID ON PRINCIPAL		5,179	5,179	5,348	5,198	0	(18)	0	(18)	0	5,179	0	0	0	165	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2016	PAID ON PRINCIPAL		5,050	5,050	5,257	5,217	0	(166)	0	(166)	0	5,050	0	0	0	150	01/19/2039	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		06/25/2016	PAID ON PRINCIPAL		33,681	33,681	33,513	33,542	0	139	0	139	0	33,681	0	0	0	383	07/01/2028	1
31371F E9 9	FNMA PASS TH #250460 7.000		06/25/2016	PAID ON PRINCIPAL		1,909	1,909	1,831	1,857	0	52	0	52	0	1,909	0	0	0	57	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		06/25/2016	PAID ON PRINCIPAL		7,477	7,477	7,475	7,470	0	7	0	7	0	7,477	0	0	0	162	08/25/2035	1
31373D EF 8	FNMA PASS TH #290034 7.500		06/25/2016	PAID ON PRINCIPAL		2,202	2,202	2,166	2,178	0	24	0	24	0	2,202	0	0	0	71	08/25/2024	1
31375F MB 1	FNMA PASS TH #333454 7.000		04/25/2016	PAID ON PRINCIPAL		59,382	59,382	56,970	57,708	0	1,674	0	1,674	0	59,382	0	0	0	1,386	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		06/25/2016	PAID ON PRINCIPAL		2,336	2,336	2,363	2,353	0	(18)	0	(18)	0	2,336	0	0	0	68	03/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		06/25/2016	PAID ON PRINCIPAL		8,352	8,352	8,514	8,364	0	(13)	0	(13)	0	8,352	0	0	0	182	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		06/25/2016	PAID ON PRINCIPAL		20,287	20,287	20,370	20,358	0	(71)	0	(71)	0	20,287	0	0	0	469	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		06/25/2016	PAID ON PRINCIPAL		303,011	303,011	289,612	292,097	0	10,914	0	10,914	0	303,011	0	0	0	5,829	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		06/25/2016	PAID ON PRINCIPAL		9,994	9,994	9,957	9,956	0	38	0	38	0	9,994	0	0	0	205	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		06/25/2016	PAID ON PRINCIPAL		2,430	2,430	2,492	2,513	0	(83)	0	(83)	0	2,430	0	0	0	61	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		06/25/2016	PAID ON PRINCIPAL		19,982	19,982	20,185	20,127	0	(146)	0	(146)	0	19,982	0	0	0	458	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		06/25/2016	PAID ON PRINCIPAL		243,511	243,511	253,560	256,262	0	(12,751)	0	(12,751)	0	243,511	0	0	0	5,029	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		06/25/2016	PAID ON PRINCIPAL		13,827	13,827	13,997	13,972	0	(146)	0	(146)	0	13,827	0	0	0	279	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		06/25/2016	PAID ON PRINCIPAL		5,722	5,722	5,689	5,689	0	33	0	33	0	5,722	0	0	0	143	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		06/25/2016	PAID ON PRINCIPAL		694	694	683	684	0	10	0	10	0	694	0	0	0	16	03/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		06/25/2016	PAID ON PRINCIPAL		3,990	3,990	4,010	4,008	0	(18)	0	(18)	0	3,990	0	0	0	83	11/25/2036	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		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)	
31411A	RJ	6	06/25/2016	PAID ON PRINCIPAL		7,032	7,032	6,941	6,941	0	91	0	91	0	7,032	0	0	0	155	11/25/2036	1	
31411Y	VZ	3	06/25/2016	PAID ON PRINCIPAL		2,792	2,792	2,732	2,726	0	66	0	66	0	2,792	0	0	0	56	06/25/2037	1	
313921	DF	2	06/25/2016	PAID ON PRINCIPAL		18,730	18,730	18,905	18,891	0	(161)	0	(161)	0	18,730	0	0	0	488	10/25/2031	1	
3136AG	XN	7	06/25/2016	PAID ON PRINCIPAL		291,484	291,484	291,029	291,008	0	477	0	477	0	291,484	0	0	0	3,442	05/25/2032	1	
3136AG	QV	7	06/25/2016	PAID ON PRINCIPAL		153,579	153,579	152,415	152,541	0	1,037	0	1,037	0	153,579	0	0	0	1,907	10/25/2032	1	
3136AD	R2	7	06/25/2016	PAID ON PRINCIPAL		348,243	348,243	334,313	335,020	0	13,222	0	13,222	0	348,243	0	0	0	2,548	02/25/2043	1	
31392C	MJ	0	06/25/2016	PAID ON PRINCIPAL		131,072	131,072	126,347	125,575	0	5,497	0	5,497	0	131,072	0	0	0	3,262	02/25/2042	1	
3133TL	4S	4	06/25/2016	PAID ON PRINCIPAL		50,375	50,375	50,368	50,136	0	239	0	239	0	50,375	0	0	0	1,494	07/25/2029	1FE	
31392M	EJ	7	06/25/2016	PAID ON PRINCIPAL		115,182	115,182	114,484	113,982	0	1,200	0	1,200	0	115,182	0	0	0	3,063	06/25/2032	1	
31392M	GY	2	06/25/2016	PAID ON PRINCIPAL		42,132	42,132	42,073	41,993	0	139	0	139	0	42,132	0	0	0	1,098	02/25/2042	1	
31393N	TB	5	06/25/2016	PAID ON PRINCIPAL		14,308	14,308	15,144	15,024	0	(716)	0	(716)	0	14,308	0	0	0	405	03/25/2043	1	
3199999 - Total Bonds - U.S. Special Revenue and Special Assessment						37,853,524	38,302,059	39,018,511	37,986,222	17,954	(133,003)	0	(115,049)	0	37,871,173	0	(17,649)	(17,649)	892,964	XXX	XXX	

QE058

**Bonds - Industrial and Miscellaneous**

00038A	AA	1	06/15/2016	MATURED		1,877,000	1,877,000	1,911,499	1,880,886	0	(3,886)	0	(3,886)	0	1,877,000	0	0	0	23,463	06/15/2016	1FE
048312	AG	7	04/20/2016	REDEEMED		271,712	271,712	271,702	271,711	0	1	0	1	0	271,712	0	0	0	6,861	10/20/2020	1FE
00508X	AF	1	04/04/2016	KEYBANC CAPITAL MARK		510,625	500,000	504,375	503,091	0	(195)	0	(195)	0	502,896	0	7,729	7,729	8,750	06/15/2022	3FE
009363	AL	6	05/15/2016	REDEEMED		1,000,000	1,000,000	998,600	999,848	0	97	0	97	0	999,945	0	55	55	12,292	06/15/2016	2FE
013817	AV	3	04/13/2016	GOLDMAN SACHS & CO		1,020,000	1,000,000	998,480	964,930	34,073	127	0	34,200	0	999,130	0	20,870	20,870	27,450	04/15/2021	3FE
018490	AM	4	04/01/2016	MATURED		1,000,000	1,000,000	997,170	999,704	0	296	0	296	0	1,000,000	0	0	0	28,750	04/01/2016	2FE
02209S	AL	7	06/27/2016	HSBC		1,144,320	1,000,000	995,750	997,421	0	209	0	209	0	997,630	0	146,690	146,690	31,007	05/05/2021	1FE
03070Q	AN	1	04/28/2016	REDEEMED		2,075,000	2,000,000	2,195,000	2,086,508	0	(11,508)	0	(11,508)	0	2,075,000	0	0	0	80,417	04/15/2021	3FE
032511	AX	5	05/02/2016	REDEEMED		2,039,440	2,000,000	1,991,540	1,999,011	0	240	0	240	0	1,999,251	0	40,189	40,189	75,036	09/15/2016	3FE
035242	AA	4	05/31/2016	SUSQUEHANNA INTL GROUP		997,870	1,000,000	993,470	995,211	0	253	0	253	0	995,464	0	2,406	2,406	23,042	01/17/2023	1FE
038521	AM	2	06/28/2016	VARIOUS		1,028,993	1,000,000	1,018,750	1,009,575	0	(1,943)	0	(1,943)	0	1,007,632	0	21,361	21,361	40,336	03/15/2020	4FE
00206R	AW	2	05/15/2016	MATURED		1,000,000	1,000,000	1,041,110	1,003,337	0	(3,337)	0	(3,337)	0	1,000,000	0	0	0	14,750	05/15/2016	2FE
06051G	FT	1	05/23/2016	CITIGROUP GLOBAL MARKETS		1,003,380	1,000,000	999,670	999,666	0	31	0	31	0	999,697	0	3,683	3,683	15,823	10/19/2020	2FE
07330M	AA	5	06/27/2016	BAS-MERRILL LYNCH		550,930	500,000	498,780	498,880	0	41	0	41	0	498,921	0	52,009	52,009	12,667	10/30/2026	1FE
13342B	AE	5	04/06/2016	TENDERED		1,102,970	1,000,000	1,063,050	1,045,125	0	(2,147)	0	(2,147)	0	1,042,977	0	59,993	59,993	18,250	06/01/2021	2FE
13342B	AJ	4	04/06/2016	TENDERED		2,104,160	2,000,000	2,007,510	2,005,952	0	(208)	0	(208)	0	2,005,744	0	98,416	98,416	36,400	04/30/2022	2FE
13342B	AL	9	04/06/2016	TENDERED		2,125,900	2,000,000	1,992,820	1,994,032	0	108	0	108	0	1,994,140	0	131,760	131,760	29,889	12/15/2023	2FE
13342B	AP	0	04/06/2016	TENDERED		2,082,600	2,000,000	1,999,750	1,999,833	0	(49)	0	(49)	0	1,999,784	0	82,816	82,816	28,022	06/15/2024	2FE
125152	AC	2	06/15/2016	REDEEMED		109,800	109,800	109,800	104,310	5,489	1	0	5,490	0	109,800	0	0	0	4,071	12/15/2018	4FE
15189Y	AC	0	05/01/2016	MATURED		3,000,000	3,000,000	2,989,320	2,998,907	0	1,093	0	1,093	0	3,000,000	0	0	0	92,250	05/01/2016	2FE
15189S	B@	7	06/15/2016	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,600	06/15/2016	2
17252M	AJ	9	06/01/2016	MATURED		1,000,000	1,000,000	999,950	999,968	0	32	0	32	0	1,000,000	0	0	0	14,250	06/01/2016	1FE



# SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	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)	
172967	HY	0	04/07/2016	CITIGROUP GLOBAL MARKETS		1,000,390	1,000,000	998,600	999,230	0	130	0	130	0	999,360	0	1,030	1,030	10,247	08/14/2017	2FE	
12665V	AA	0	06/10/2016	REDEEMED		14,922	14,922	14,922	14,922	0	0	0	0	0	14,922	0	0	0	259	08/10/2036	2FE	
126650	AW	0	06/10/2016	REDEEMED		36,555	36,555	36,955	36,951	0	(396)	0	(396)	0	36,555	0	0	0	807	01/11/2027	2FE	
126659	AA	9	06/10/2016	REDEEMED		28,250	28,250	28,329	28,325	0	(75)	0	(75)	0	28,250	0	0	0	984	07/10/2031	2FE	
89837R	AA	0	05/09/2016	REDEEMED		861,153	777,000	764,234	771,874	0	498	0	498	0	772,370	0	88,780	88,780	16,198	06/01/2019	1FE	
302182	AF	7	04/01/2016	REDEEMED		1,003,338	1,000,000	995,970	999,633	0	215	0	215	0	999,848	0	3,490	3,490	11,806	05/15/2016	2FE	
30231G	AF	9	04/01/2016	BARCLAYS CAPITAL INC.		1,004,390	1,000,000	1,001,120	1,001,030	0	(18)	0	(18)	0	1,001,012	0	3,378	3,378	15,803	03/06/2025	1FE	
361448	AK	9	04/15/2016	REDEEMED		416,993	414,000	415,043	414,123	0	(94)	0	(94)	0	414,029	0	2,965	2,965	10,868	07/15/2016	2FE	
38259P	AB	8	04/26/2016	EXCHANGED		3,861,538	3,540,000	3,620,870	3,628,327	0	(4,793)	0	(4,793)	0	3,623,534	0	238,005	238,005	65,170	05/19/2021	1FE	
38259P	AC	6	05/19/2016	MATURED		1,000,000	1,000,000	994,540	999,538	0	462	0	462	0	1,000,000	0	0	0	10,625	05/19/2016	1FE	
38259P	AD	4	04/26/2016	EXCHANGED		3,778,740	3,500,000	3,530,944	3,528,486	0	(1,028)	0	(1,028)	0	3,527,458	0	251,282	251,282	88,156	02/25/2024	1FE	
397624	AG	2	04/04/2016	JANNEY MONTGOMERY SCOTT I.		1,203,750	1,070,000	1,225,100	1,181,229	1,814	(7,855)	0	(6,041)	0	1,175,188	0	28,562	28,562	56,665	08/01/2019	3FE	
402635	AB	2	05/17/2016	BARCLAYS CAPITAL INC.		1,022,500	1,000,000	1,022,500	905,000	111,807	(2,033)	0	109,775	0	1,014,775	0	7,725	7,725	42,840	11/01/2020	4FE	
406216	BF	7	05/12/2016	REDEEMED		1,010,000	1,000,000	997,950	997,987	0	157	0	157	0	998,145	0	11,856	11,856	13,425	11/15/2020	1FE	
406216	BH	3	05/12/2016	REDEEMED		1,010,000	1,000,000	999,190	999,180	0	64	0	64	0	999,244	0	10,756	10,756	16,781	11/15/2022	1FE	
448579	AC	6	04/11/2016	REDEEMED		1,010,000	1,000,000	995,710	999,387	0	209	0	209	0	999,596	0	10,404	10,404	25,403	08/15/2016	2FE	
458140	AJ	9	05/13/2016	WELLS FARGO SECURITIES		537,605	500,000	530,940	527,520	0	(1,711)	0	(1,711)	0	525,809	0	11,796	11,796	10,404	10/01/2021	1FE	
46284V	AB	7	06/01/2016	GOLDMAN SACHS & CO.		2,001,250	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,250	1,250	1,580	06/01/2021	1	
471109	AE	8	04/15/2016	REDEEMED		381,333	370,000	382,025	381,109	0	224	0	224	0	381,333	0	0	0	9,443	11/15/2022	3FE	
471109	AN	8	04/19/2016	EXCHANGED		543,005	500,000	500,000	500,000	0	0	0	0	0	500,000	0	43,005	43,005	13,056	11/15/2023	3FE	
476556	CM	5	05/01/2016	MATURED		3,000,000	3,000,000	3,151,230	3,005,239	0	(5,239)	0	(5,239)	0	3,000,000	0	0	0	84,375	05/01/2016	2FE	
46625H	JT	8	06/22/2016	J P MORGAN CHASE SECURITI.		2,131,460	2,000,000	1,988,840	1,990,612	0	479	0	479	0	1,991,091	0	140,369	140,369	70,181	02/01/2024	1FE	
49228R	AE	3	06/30/2016	REDEEMED		216,808	216,808	215,231	216,648	0	160	0	160	0	216,808	0	0	0	4,420	04/30/2018	1FE	
502413	BB	2	05/20/2016	REDEEMED		710,325	700,000	694,911	699,005	0	443	0	443	0	699,449	0	10,876	10,876	14,209	11/15/2016	2FE	
513075	BE	0	06/20/2016	CITIGROUP GLOBAL MARKETS		1,320,660	1,276,000	1,253,670	1,253,670	0	1,053	0	1,053	0	1,254,723	0	65,937	65,937	41,116	05/01/2023	3FE	
524908	CF	5	06/16/2016	PAID ON PRINCIPAL		1,805	1,805	226	102	2	1,702	0	1,704	0	1,805	0	0	0	0	11/01/2009	6*	
52517P	F6	3	06/16/2016	PAID ON PRINCIPAL		20,420	20,420	2,553	1,150	0	19,270	0	19,270	0	20,420	0	0	0	0	04/04/2016	6*	
52517P	VV	0	06/16/2016	PAID ON PRINCIPAL		20,413	20,413	2,552	1,152	0	19,261	0	19,261	0	20,413	0	0	0	0	03/13/2014	6	
539830	AE	9	05/01/2016	MATURED		6,350,000	6,350,000	8,131,525	6,410,614	0	(60,614)	0	(60,614)	0	6,350,000	0	0	0	242,888	05/01/2016	2FE	
571903	AF	0	06/15/2016	MATURED		1,000,000	1,000,000	998,160	999,813	0	187	0	187	0	1,000,000	0	0	0	31,000	06/15/2016	2FE	
585055	AZ	9	04/15/2016	TENDERED		3,071,271	2,940,000	2,877,180	2,879,744	0	2,197	0	2,197	0	2,881,941	0	189,330	189,330	43,569	04/01/2023	1FE	
611662	BM	8	04/15/2016	MATURED		1,000,000	1,000,000	997,870	999,822	0	178	0	178	0	1,000,000	0	0	0	13,750	04/15/2016	2FE	
61746B	EA	0	05/13/2016	CREDIT SUISSE FIRST BOSTO		1,001,740	1,000,000	996,640	996,640	0	39	0	39	0	996,679	0	5,061	5,061	1,875	04/21/2021	1FE	
667748	AM	9	06/15/2016	MATURED		3,000,000	3,000,000	2,989,340	2,999,048	0	952	0	952	0	3,000,000	0	0	0	105,000	06/15/2016	2FE	
677415	CL	3	06/01/2016	MATURED		2,000,000	2,000,000	1,992,940	1,999,372	0	628	0	628	0	2,000,000	0	0	0	60,000	06/01/2016	2FE	
68557N	AA	1	06/22/2016	WELLS FARGO SECURITIES		3,136,250	3,000,000	3,053,750	3,022,680	16,868	(4,539)	0	12,329	0	3,035,009	0	101,241	101,241	114,479	10/01/2021	3FE	

QE059

### 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		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)		
695114	CQ	9	PACIFICORP	2.950	06/21/2016	SCOTIA CAPITAL		1,044,820	1,000,000	991,010	992,210	0	455	0	455	0	992,665	0	52,155	52,155	16,635	06/01/2023	1FE
69349L	AQ	1	PNC BANK NA	4.200	06/21/2016	BAS-MERRILL LYNCH		781,529	700,000	699,797	699,798	0	9	0	9	0	699,807	0	81,722	81,722	19,028	11/01/2025	1FE
76882A	AA	8	RIVERS PITTSBURG (144A	9.500	06/15/2016	REDEEMED		1,228,500	1,200,000	1,294,894	1,242,578	0	(14,078)	0	(14,078)	0	1,228,500	0	0	0	57,000	06/15/2019	4FE
835495	AH	5	SONOCO PRODUCTS	5.625	06/15/2016	MATURED		3,000,000	3,000,000	2,982,780	2,998,918	0	1,082	0	1,082	0	3,000,000	0	0	0	84,375	06/15/2016	2FE
84383Q	AA	1	SOUTHERN STAR CENTRAL	6.000	06/01/2016	MATURED		2,000,000	2,000,000	1,993,260	1,999,397	0	603	0	603	0	2,000,000	0	0	0	60,000	06/01/2016	2FE
882508	AR	5	TEXAS INSTRUMENTS INC	2.375	05/16/2016	MATURED		1,000,000	1,000,000	998,930	999,902	0	98	0	98	0	1,000,000	0	0	0	11,941	05/16/2016	1FE
893570	BW	0	TRANSCONTINENTAL GAS P	6.400	04/15/2016	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,000	04/15/2016	2FE
893647	AR	8	TRANSIGM INC	5.500	06/28/2016	MORGAN STANLEY		1,020,000	1,000,000	1,012,500	979,530	28,983	(1,444)	0	27,538	0	1,007,068	0	12,932	12,932	27,500	10/15/2020	4FE
90388@	AD	3	ULTRA RESOURCES INC	7.770	05/04/2016	CITIGROUP GLOBAL MARKETS		4,262,500	5,000,000	3,668,000	5,000,000	0	5,831	1,332,000	(1,326,169)	0	3,673,831	0	588,669	588,669	0	03/01/2019	6
90520E	AC	5	UNION BANK NA	3.000	06/06/2016	MATURED		1,000,000	1,000,000	997,330	999,726	0	274	0	274	0	1,000,000	0	0	0	15,000	06/06/2016	1FE
90520G	AA	4	UNION BANK NA	5.950	05/11/2016	MATURED		2,000,000	2,000,000	1,992,120	1,999,275	0	725	0	725	0	2,000,000	0	0	0	59,500	05/11/2016	1FE
907818	DK	1	UNION PACIFIC CORP	4.163	06/20/2016	WELLS FARGO SECURITIES		1,277,091	1,136,000	1,131,274	1,132,958	0	185	0	185	0	1,133,143	0	143,948	143,948	44,402	07/15/2022	1FE
907825	AA	1	UNION PACIFIC PASS THR	3.227	05/14/2016	REDEEMED		240,799	240,799	240,799	240,799	0	0	0	0	0	240,799	0	0	0	3,885	05/14/2026	1FE
05577@	AN	0	UNION PACIFIC RAILROAD	4.830	04/15/2016	REDEEMED		97,727	97,727	97,727	97,727	0	1	0	1	0	97,727	0	0	0	2,360	10/15/2024	1
908594	AC	8	UNION TANK CAR	4.710	05/15/2016	REDEEMED		454,545	454,545	454,545	454,542	0	4	0	4	0	454,545	0	0	0	10,705	05/15/2020	1
912909	AC	2	UNITED STATES STEEL CO	6.050	06/09/2016	VARIOUS		3,099,858	3,000,000	2,996,790	2,445,000	554,250	225	0	554,475	0	2,999,475	0	100,383	100,383	86,885	06/01/2017	4FE
92343V	AX	2	VERIZON COMMUNICATIONS	4.600	06/20/2016	BAS-MERRILL LYNCH		2,236,660	2,000,000	1,982,900	1,989,922	0	809	0	809	0	1,990,731	0	245,929	245,929	66,956	04/01/2021	2FE
925524	BB	5	VIACOM INC	6.250	04/30/2016	MATURED		410,000	410,000	442,907	411,853	0	(1,853)	0	(1,853)	0	410,000	0	0	0	12,813	04/30/2016	2FE
931427	AH	1	WALGREENS BOOTS ALLIAN	3.800	06/22/2016	BAS-MERRILL LYNCH		1,046,290	1,000,000	976,010	976,803	0	1,071	0	1,071	0	977,874	0	68,416	68,416	23,117	11/18/2024	2FE
25468P	DF	0	WALT DISNEY COMPANY	3.150	06/21/2016	MORGAN STANLEY		1,081,900	1,000,000	997,620	997,646	0	98	0	98	0	997,744	0	84,156	84,156	24,238	09/17/2025	1FE
94974B	FU	9	WELLS FARGO	2.125	06/23/2016	MORGAN STANLEY		1,017,470	1,000,000	997,880	998,557	0	206	0	206	0	998,764	0	18,706	18,706	14,521	04/22/2019	1FE
966387	AG	7	WHITING PETROLEUM CORP	5.000	05/25/2016	VARIOUS		3,030,000	3,500,000	2,423,750	2,660,000	980,853	14,608	1,205,873	(210,411)	0	2,449,589	0	580,411	580,411	120,694	03/15/2019	5FE
966387	AH	5	WHITING PETROLEUM CORP	5.750	05/26/2016	CITIGROUP GLOBAL MARKETS		860,000	1,000,000	665,000	735,000	290,854	9,021	359,750	(59,875)	0	675,125	0	184,875	184,875	40,889	03/15/2021	5FE
984121	CD	3	XEROX CORP	4.500	04/01/2016	CITIGROUP GLOBAL MARKETS		1,010,740	1,000,000	1,005,680	1,003,362	0	(145)	0	(145)	0	1,003,218	0	7,522	7,522	17,625	05/15/2021	2FE
988498	AB	7	YUM! BRANDS INC	6.250	04/15/2016	MATURED		2,000,000	2,000,000	1,997,780	1,999,446	0	554	0	554	0	2,000,000	0	0	0	62,500	04/15/2016	3FE
988498	AG	6	YUM! BRANDS INC	3.875	04/25/2016	GOLDMAN SACHS & CO		998,750	1,000,000	1,006,870	974,540	29,296	(213)	0	29,083	0	1,003,623	0	(4,873)	(4,873)	19,052	11/01/2020	3FE
02580Z	AL	0	AMERICAN EXPRESS CANAD	3.600	06/03/2016	MATURED		1,000,000	1,000,000	1,026,930	1,008,275	0	(8,275)	0	(8,275)	0	1,000,000	0	0	0	18,000	06/03/2016	1FE
23384N	AH	0	DAIMLER CANADA	2.230	04/18/2016	MATURED		500,000	500,000	500,010	499,987	0	13	0	13	0	500,000	0	0	0	5,575	04/18/2016	1FE
36158Z	AV	8	GE CAPITAL CAN FUNDING	5.100	06/01/2016	MATURED		7,000,000	7,000,000	7,024,300	7,000,692	0	(692)	0	(692)	0	7,000,000	0	0	0	178,500	06/01/2016	1FE
36158Z	BX	3	GE CAPITAL CAN FUNDING	3.550	05/05/2016	TENDERED		107,221	100,000	99,773	99,880	0	11	0	11	0	99,891	0	7,330	7,330	1,488	06/11/2019	1FE
36158Z	CA	2	GENERAL ELEC CAP CAN	2.420	05/05/2016	TENDERED		772,770	750,000	749,963	749,975	0	5	0	5	0	749,980	0	22,790	22,790	8,155	05/31/2018	1FE
63306Z	DL	2	NATIONAL BANK OF CANAD	3.580	04/26/2016	MATURED		1,000,000	1,000,000	1,050,570	1,003,672	0	(3,672)	0	(3,672)	0	1,000,000	0	0	0	17,900	04/26/2016	1FE
780086	EW	0	ROYAL BANK OF CANADA	2.070	06/17/2016	MATURED		1,000,000	1,000,000	999,770	999,956	0	44	0	44	0	1,000,000	0	0	0	10,350	06/17/2016	1FE
878744	AA	9	TECK RESOURCES	3.000	05/16/2016	BAS-MERRILL LYNCH		1,780,000	2,000,000	1,600,000	1,230,000	767,132	5,123	397,364	374,891	0	1,604,891	0	175,109	175,109	43,000	03/01/2019	4FE
87971M	AP	8	TELUS CORP	3.650	05/25/2016	MATURED		1,000,000	1,000,000	1,030,920	1,007,760	0	(7,760)	0	(7,760)	0	1,000,000	0	0	0	18,250	05/25/2016	2FE



### SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
12545E	AD	8	06/25/2016	PAID ON PRINCIPAL		883,007	883,007	684,496	617,024	(0)	265,984	0	265,984	0	883,007	0	0	0	23,586	07/25/2037	1FM	
12545E	AD	8	04/25/2016	WRITTEN OFF		0	35,626	27,617	24,895	0	(205)	0	(205)	0	24,690	0	(24,690)	(24,690)	.662	07/25/2037	1FM	
12545E	AD	8	06/25/2016	RECOVERY OF PAR WRITE-OFF		0	(681,212)	(528,067)	(476,014)	(0)	63,514	0	63,514	0	(412,499)	0	412,499	412,499	0	07/25/2037	1FM	
29977J	AB	2	06/25/2016	PAID ON PRINCIPAL		471,184	471,184	426,807	429,551	0	41,633	0	41,633	0	471,184	0	0	0	4,904	03/25/2043	1FE	
33766W	AH	7	06/25/2016	PAID ON PRINCIPAL		372,690	372,690	375,951	375,712	0	(3,022)	0	(3,022)	0	372,690	0	0	0	5,165	11/25/2044	1FM	
36185N	M8	0	06/25/2016	PAID ON PRINCIPAL		36,560	36,560	36,266	36,382	0	178	0	178	0	36,560	0	0	0	.722	01/25/2019	1FM	
3622EB	AC	2	06/27/2016	PAID ON PRINCIPAL		34,710	34,710	14,274	7,079	0	27,631	0	27,631	0	34,710	0	0	0	.104	03/25/2037	1FM	
36228F	AE	6	05/19/2016	PAID ON PRINCIPAL		8,158	8,158	8,070	7,942	0	216	0	216	0	8,158	0	0	0	.206	05/19/2027	1FM	
36228F	CL	8	06/19/2016	PAID ON PRINCIPAL		1,298	1,298	1,206	1,206	0	91	0	91	0	1,298	0	0	0	.41	08/19/2029	1FM	
36228F	EC	6	06/19/2016	PAID ON PRINCIPAL		10,550	10,550	10,913	10,758	0	(208)	0	(208)	0	10,550	0	0	0	.341	06/19/2032	4FM	
36242D	UQ	4	06/25/2016	PAID ON PRINCIPAL		106,049	106,049	95,878	93,296	0	12,753	0	12,753	0	106,049	0	0	0	.930	01/25/2035	1FM	
36298B	AG	5	06/25/2016	PAID ON PRINCIPAL		429,419	429,419	366,411	356,939	0	72,480	0	72,480	0	429,419	0	0	0	12,883	07/25/2036	1FM	
36298B	AG	5	06/25/2016	WRITTEN OFF		0	45,929	39,190	38,177	0	444	0	444	0	38,621	0	(38,621)	(38,621)	1,150	07/25/2036	1FM	
362290	AP	3	06/25/2016	PAID ON PRINCIPAL		28,599	28,599	26,073	25,104	0	3,494	0	3,494	0	28,599	0	0	0	.261	03/25/2037	1FM	
46628M	AE	6	06/27/2016	PAID ON PRINCIPAL		137,683	137,683	112,211	133,200	0	4,483	0	4,483	0	137,683	0	0	0	.352	05/25/2036	1FM	
466247	UP	6	06/25/2016	PAID ON PRINCIPAL		83,643	83,643	81,134	59,482	0	24,161	0	24,161	0	83,643	0	0	0	1,977	08/25/2020	1FM	
46630G	AD	7	06/25/2016	PAID ON PRINCIPAL		79,088	79,088	69,795	63,679	0	15,409	0	15,409	0	79,088	0	0	0	.857	07/25/2035	1FM	
46641C	AU	5	06/25/2016	PAID ON PRINCIPAL		1,161,342	1,161,342	1,144,511	1,145,331	0	16,012	0	16,012	0	1,161,342	0	0	0	16,812	01/25/2044	1FM	
46643K	AC	5	06/25/2016	PAID ON PRINCIPAL		168,664	168,664	169,613	169,567	0	(903)	0	(903)	0	168,664	0	0	0	1,624	10/25/2029	1FM	
52521R	AE	1	06/25/2016	PAID ON PRINCIPAL		101,574	101,574	88,641	81,203	0	20,371	0	20,371	0	101,574	0	0	0	2,088	06/25/2037	1FM	
52521R	AE	1	06/25/2016	WRITTEN OFF		0	5,309	4,633	4,244	0	(28)	0	(28)	0	4,216	0	(4,216)	(4,216)	.153	06/25/2037	1FM	
576434	EM	2	06/25/2016	PAID ON PRINCIPAL		39,456	39,456	39,523	39,317	0	139	0	139	0	39,456	0	0	0	.888	06/25/2018	1FM	
55265K	NM	7	06/25/2016	PAID ON PRINCIPAL		2,571	2,571	2,596	2,563	0	7	0	7	0	2,571	0	0	0	.60	12/25/2017	1FM	
55265K	VB	2	06/25/2016	PAID ON PRINCIPAL		81,030	81,030	79,741	80,630	0	401	0	401	0	81,030	0	0	0	1,698	05/25/2018	1FM	
55265K	5Y	1	06/25/2016	PAID ON PRINCIPAL		169,762	169,762	169,777	169,269	0	492	0	492	0	169,762	0	0	0	3,500	02/25/2019	1FM	
57643M	LE	2	06/25/2016	PAID ON PRINCIPAL		144,911	144,911	140,563	114,393	0	30,518	0	30,518	0	144,911	0	0	0	3,378	11/25/2035	1FM	
74160M	DK	5	06/25/2016	PAID ON PRINCIPAL		23,318	23,318	23,864	24,261	0	(944)	0	(944)	0	23,318	0	0	0	.626	02/25/2034	4FM	
76111X	DE	0	06/25/2016	PAID ON PRINCIPAL		60,140	60,140	59,492	59,827	0	313	0	313	0	60,140	0	0	0	1,116	10/25/2018	1FM	
81745R	AB	6	06/25/2016	PAID ON PRINCIPAL		263,998	263,998	234,494	236,119	0	27,879	0	27,879	0	263,998	0	0	0	2,662	03/25/2043	1FM	
81744Y	AA	4	06/25/2016	PAID ON PRINCIPAL		331,482	331,482	294,249	297,722	(0)	33,760	0	33,760	0	331,482	0	0	0	3,185	04/25/2043	1FM	
81744Y	AB	2	06/25/2016	PAID ON PRINCIPAL		483,648	483,648	437,336	441,788	(0)	41,860	0	41,860	0	483,648	0	0	0	4,997	04/25/2043	1FM	
81745Q	AE	2	06/25/2016	PAID ON PRINCIPAL		568,919	568,919	578,697	576,585	0	(7,666)	0	(7,666)	0	568,919	0	0	0	6,953	01/25/2045	1FM	
94984E	AD	4	06/25/2016	PAID ON PRINCIPAL		183,751	183,751	177,228	168,837	0	14,915	0	14,915	0	183,751	0	0	0	4,592	08/25/2036	1FM	
94983L	AY	3	06/25/2016	PAID ON PRINCIPAL		786,935	786,935	666,518	623,475	0	163,460	0	163,460	0	786,935	0	0	0	17,262	03/25/2036	1FM	
94983L	AY	3	06/25/2016	WRITTEN OFF		0	991	839	785	0	(20)	0	(20)	0	765	0	(765)	(765)	.23	03/25/2036	1FM	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		05/25/2016	RECOVERY OF PAR WRITE-OFF		0	(768)	(650)	(608)	0	14	0	14	0	(594)	0	594	594	0	03/25/2036	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		06/25/2016	PAID ON PRINCIPAL		90,700	90,700	76,188	53,091	0	37,609	0	37,609	0	90,700	0	0	0	2,339	09/25/2037	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		06/25/2016	WRITTEN OFF		0	13,775	11,571	8,063	0	(21)	0	(21)	0	8,042	0	(8,042)	(8,042)	397	09/25/2037	1FM
97652Q AD 1	WIN 2014-2 A4 3.500		06/20/2016	PAID ON PRINCIPAL		440,392	440,392	447,961	439,222	8,524	(7,354)	0	1,170	0	440,392	0	0	0	6,252	09/20/2044	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000		06/20/2016	PAID ON PRINCIPAL		517,900	517,900	527,449	525,352	0	(7,452)	0	(7,452)	0	517,900	0	0	0	6,497	01/20/2045	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		06/20/2016	PAID ON PRINCIPAL		479,651	479,651	486,546	486,546	0	(6,895)	0	(6,895)	0	479,651	0	0	0	5,841	01/20/2046	1FE
05604F AA 3	BWAY 2013-1515 A1 (144 2.809		06/10/2016	PAID ON PRINCIPAL		328,438	328,438	327,654	327,431	0	1,008	0	1,008	0	328,438	0	0	0	3,846	03/10/2033	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		06/12/2016	PAID ON PRINCIPAL		73,069	73,069	74,598	73,878	0	(810)	0	(810)	0	73,069	0	0	0	643	01/12/2030	1FM
12592F AA 3	COMM 2014-277P A 3.731		06/28/2016	BAS-MERRILL LYNCH		10,939,453	10,000,000	10,164,462	10,143,972	0	(8,024)	0	(8,024)	0	10,135,948	0	803,505	803,505	183,574	08/10/2049	1FM
23305Y BB 4	DBUBS 2011-LC3A A2 3.642		06/10/2016	PAID ON PRINCIPAL		602,132	602,132	608,142	601,932	0	199	0	199	0	602,132	0	0	0	9,473	08/10/2044	1FM
36191Y AZ 1	GSMS 2011-GC5 A2 2.999		06/10/2016	PAID ON PRINCIPAL		2,105,046	2,105,046	2,126,041	2,105,837	0	(790)	0	(790)	0	2,105,046	0	0	0	22,053	08/10/2044	1FM
96221Q AE 3	WFRBS 2013-C18 A5 4.162		06/28/2016	GOLDMAN SACHS & CO		5,655,664	5,000,000	5,149,920	5,122,514	0	(7,065)	0	(7,065)	0	5,115,449	0	540,215	540,215	104,050	12/15/2046	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	C	06/12/2016	PAID ON PRINCIPAL		9,405	9,405	9,405	9,402	0	3	0	3	0	9,405	0	0	0	111	04/12/2023	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	04/12/2016	PAID ON PRINCIPAL		65,801	65,801	65,799	65,712	0	89	0	89	0	65,801	0	0	0	4,036	12/12/2038	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		06/15/2016	PAID ON PRINCIPAL		124,025	124,025	117,594	120,143	0	3,882	0	3,882	0	124,025	0	0	0	3,247	08/15/2030	1FE
12634Z DZ 4	AMHPT 1996-1 B1 8.000		06/15/2016	PAID ON PRINCIPAL		268,110	268,110	277,459	268,162	0	(52)	0	(52)	0	268,110	0	0	0	8,704	03/15/2027	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2016	PAID ON PRINCIPAL		126,158	126,158	126,151	126,156	0	2	0	2	0	126,158	0	0	0	3,662	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2016	PAID ON PRINCIPAL		69,743	69,743	69,896	69,757	0	(14)	0	(14)	0	69,743	0	0	0	1,743	03/01/2033	1FE
37934E AD 4	GFT 1998-1 B 6.862		06/10/2016	RECOVERABLE ON BONDS WRITTEN DOWN		153,271	153,271	0	0	0	0	0	0	0	0	0	153,270	153,270	0	06/10/2020	6FE
39350S BC 5	GT 1993-2 B 8.000		06/15/2016	WRITTEN OFF		0	10,267	9,546	9,276	0	134	0	134	0	9,409	0	(9,409)	(9,409)	2,647	07/15/2018	6FE
39350S RJ 3	GT 1996-10 M1 7.240		06/15/2016	PAID ON PRINCIPAL		322,020	322,020	331,228	322,062	0	(42)	0	(42)	0	322,020	0	0	0	9,765	11/15/2028	4AM
39350S Y2 2	GT 1999-3 M1 6.960		06/01/2016	WRITTEN OFF		0	70,005	23,218	0	0	0	0	0	0	0	0	0	0	2,218	02/01/2031	6FE
39350S Z4 7	GT 1999-4 A7 7.410		06/01/2016	PAID ON PRINCIPAL		52,090	52,090	43,570	29,445	0	22,645	0	22,645	0	52,090	0	0	0	1,587	05/01/2031	6FE
39350S 3P 5	GT 1999-5 A5 7.860		06/01/2016	PAID ON PRINCIPAL		83,669	83,669	83,631	52,084	0	31,585	0	31,585	0	83,669	0	0	0	2,692	03/01/2030	6FE
44890R AC 5	HART 2014-A A3 .790		06/15/2016	PAID ON PRINCIPAL		2,694,405	2,694,405	2,693,563	2,693,697	0	708	0	708	0	2,694,405	0	0	0	8,791	07/15/2018	1FE
67413S DQ 8	OAK 1998-B M2 7.025		05/15/2016	WRITTEN OFF		0	3,795	236	0	0	0	0	0	0	0	0	0	0	84	05/15/2023	6FE
67413S DQ 8	OAK 1998-B M2 7.025		06/15/2016	RECOVERY OF PAR WRITE-OFF		0	(8,781)	(547)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2016	PAID ON PRINCIPAL		54,846	54,846	50,166	45,115	0	9,731	0	9,731	0	54,846	0	0	0	1,198	11/15/2032	3AM
3899999	Total Bonds - Industrial and Miscellaneous					179,372,053	175,832,556	174,580,205	172,707,434	2,922,522	996,355	3,590,469	328,408	0	173,035,842	0	6,336,211	6,336,211	4,010,940	XXX	XXX
8399997	Total Bonds - Part 4					386,792,872	383,667,459	391,093,452	380,906,641	2,940,475	217,662	3,590,469	(432,332)	0	380,474,310	0	6,318,562	6,318,562	8,585,012	XXX	XXX
8399999	Total Bonds					386,792,872	383,667,459	391,093,452	380,906,641	2,940,475	217,662	3,590,469	(432,332)	0	380,474,310	0	6,318,562	6,318,562	8,585,012	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
015271	10 9 ALEXANDRIA REAL ESTATE EQUITY		05/26/2016	VARIOUS		6,800,000	649,028	XXX	501,500	614,448	(112,948)	0	(112,948)	0	501,500	0	147,528	147,528	12,276	XXX	L
03674X	10 6 ANTERO RESOURCES CORP		06/07/2016	CITIGROUP GLOBAL MKTS		94,750,000	2,782,941	XXX	2,642,662	118,352	(3,475)	0	(3,475)	0	2,642,662	0	140,279	140,279	0	XXX	L
053484	10 1 AVALONBAY COMMUNITIES INC		04/01/2016	JEFFERIES & COMPANY NA CASH		1,500,000	284,262	XXX	146,059	276,195	(130,136)	0	(130,136)	0	146,059	0	138,203	138,203	3,900	XXX	L

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	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)
101121 10 1	BOSTON PROPERTIES INC.....		05/25/2016	VARIOUS.....	2,300,000	291,463	XXX	209,488	293,342	(83,854)	0	0	(83,854)	0	209,488	0	81,974	81,974	5,865	XXX	L.....
233153 20 4	DCT INDUSTRIAL TRUST.....		05/23/2016	VARIOUS.....	13,800,000	573,033	XXX	393,576	515,706	(122,130)	0	0	(122,130)	0	393,576	0	179,457	179,457	8,004	XXX	L.....
23317H 10 2	DDR CORP.....		05/05/2016	VARIOUS.....	21,100,000	379,285	XXX	182,268	355,324	(173,056)	0	0	(173,056)	0	182,268	0	197,017	197,017	7,649	XXX	L.....
252784 30 1	DIAMONDROCK HOSPITALITY CO.....		06/03/2016	VARIOUS.....	63,400,000	550,603	XXX	609,271	549,085	0	0	0	0	609,271	0	(58,668)	(58,668)	15,038	XXX	L.....	
25960P 10 9	DOUGLAS EMMETT INC.....		05/11/2016	VARIOUS.....	29,500,000	963,382	XXX	598,698	869,922	(316,990)	0	0	(316,990)	0	598,698	0	364,684	364,684	12,628	XXX	L.....
264411 50 5	DUKE REALTY CORPORATION.....		05/26/2016	VARIOUS.....	5,600,000	130,622	XXX	77,623	117,712	(40,089)	0	0	(40,089)	0	77,623	0	52,999	52,999	2,016	XXX	L.....
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		05/26/2016	VARIOUS.....	800,000	54,977	XXX	33,312	65,272	(31,960)	0	0	(31,960)	0	33,312	0	21,665	21,665	7,850	XXX	L.....
297178 10 5	ESSEX PROPERTY TRUST INC.....		06/13/2016	VARIOUS.....	5,800,000	1,259,722	XXX	948,583	1,388,578	(439,995)	0	0	(439,995)	0	948,583	0	311,139	311,139	17,632	XXX	L.....
370023 10 3	GENERAL GROWTH PROPERTIES INC.....		06/27/2016	EVERCORE ISI NORTH AMERICA CASH.....	6,300,000	180,157	XXX	74,053	171,423	(97,370)	0	0	(97,370)	0	74,053	0	106,103	106,103	2,394	XXX	L.....
431284 10 8	HIGHWOODS PROPERTIES INC.....		05/26/2016	VARIOUS.....	1,600,000	75,199	XXX	52,192	69,760	(17,568)	0	0	(17,568)	0	52,192	0	23,007	23,007	1,360	XXX	L.....
44107P 10 4	HOST HOTELS & RESORTS INC.....		06/27/2016	VARIOUS.....	34,500,000	523,840	XXX	527,860	529,230	(1,370)	0	0	(1,370)	0	527,860	0	(4,021)	(4,021)	13,800	XXX	L.....
49446R 10 9	KIMCO REALTY CORP.....		05/26/2016	VARIOUS.....	12,400,000	359,905	XXX	186,372	328,104	(141,732)	0	0	(141,732)	0	186,372	0	173,533	173,533	6,324	XXX	L.....
49803T 30 0	KITE REALTY GROUP TRUST.....		06/10/2016	VARIOUS.....	32,000,000	838,052	XXX	774,389	643,064	(52,576)	0	4	(52,580)	0	774,386	0	63,667	63,667	15,958	XXX	L.....
69924R 10 8	PARAMOUNT GROUP INC.....		05/09/2016	JP MORGAN SECURITIES NA ALGO.....	1,300,000	22,450	XXX	20,735	22,425	(1,690)	0	0	(1,690)	0	20,735	0	1,715	1,715	247	XXX	L.....
70509V 10 0	PEBBLEBROOK HOTEL TRUST.....		05/17/2016	VARIOUS.....	4,300,000	114,464	XXX	115,924	120,486	(4,562)	0	0	(4,562)	0	115,924	0	(1,460)	(1,460)	2,967	XXX	L.....
709102 10 7	PENNSYLVANIA REAL ESTATE.....		05/17/2016	VARIOUS.....	7,100,000	162,362	XXX	140,793	155,277	(14,484)	0	0	(14,484)	0	140,793	0	21,569	21,569	1,491	XXX	L.....
737464 10 7	POST PROPERTIES INC.....		05/04/2016	VARIOUS.....	15,600,000	915,024	XXX	717,104	899,232	(205,726)	0	0	(205,726)	0	717,104	0	197,920	197,920	14,020	XXX	L.....
74340W 10 3	PROLOGIS INC.....		05/17/2016	VARIOUS.....	8,500,000	399,537	XXX	206,125	364,820	(158,695)	0	0	(158,695)	0	206,125	0	193,412	193,412	3,570	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		05/26/2016	VARIOUS.....	700,000	188,891	XXX	60,631	173,390	(112,759)	0	0	(112,759)	0	60,631	0	128,260	128,260	1,190	XXX	L.....
758849 10 3	REGENCY CENTERS CORP.....		05/26/2016	VARIOUS.....	1,800,000	137,811	XXX	83,340	122,616	(39,276)	0	0	(39,276)	0	83,340	0	54,471	54,471	1,650	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		05/20/2016	VARIOUS.....	3,400,000	682,061	XXX	106,228	661,096	(554,868)	0	0	(554,868)	0	106,228	0	575,833	575,833	8,480	XXX	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		05/17/2016	VARIOUS.....	5,200,000	66,633	XXX	59,511	62,991	(3,480)	0	0	(3,480)	0	59,511	0	7,122	7,122	34,721	XXX	L.....
902653 10 4	UDR INC.....		06/27/2016	VARIOUS.....	8,000,000	288,782	XXX	95,336	300,560	(205,224)	0	0	(205,224)	0	95,336	0	193,446	193,446	3,725	XXX	L.....
92276F 10 0	VENTAS INC.....		04/01/2016	COWEN & CO NORTH AMERICA CASH 226.....	4,200,000	264,302	XXX	212,199	0	0	0	0	0	212,199	0	52,103	52,103	3,066	XXX	L.....	
92339V 10 0	VEREIT INC.....		04/01/2016	ROBERT W BAIRD & CO. NA ALGO.....	13,200,000	115,453	XXX	101,904	104,544	(2,640)	0	0	(2,640)	0	101,904	0	13,549	13,549	3,630	XXX	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					13,254,239	XXX	9,877,738	9,892,954	(3,068,652)	0	4	(3,068,656)	0	9,877,734	0	3,376,505	3,376,505	211,449	XXX	XXX
9799997	Total Common Stocks - Part 4.....					13,254,239	XXX	9,877,738	9,892,954	(3,068,652)	0	4	(3,068,656)	0	9,877,734	0	3,376,505	3,376,505	211,449	XXX	XXX
9799999	Total Common Stocks.....					13,254,239	XXX	9,877,738	9,892,954	(3,068,652)	0	4	(3,068,656)	0	9,877,734	0	3,376,505	3,376,505	211,449	XXX	XXX
9899999	Total Preferred and Common Stocks.....					13,254,239	XXX	9,877,738	9,892,954	(3,068,652)	0	4	(3,068,656)	0	9,877,734	0	3,376,505	3,376,505	211,449	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					400,047,111	XXX	400,971,190	390,799,595	(128,177)	217,662	3,590,473	(3,500,988)	0	390,352,043	0	9,695,067	9,695,067	8,796,461	XXX	XXX

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4 NAIC Designation / Market Indicator	5	6	7
CUSIP Identification	Description	Code		Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - DEUTSCHE A TREASURY.....		1.....	4,361,434	4,361,434	07/01/2016...
	REPO - HSBC A TREASURY.....		1.....	23,916,535	23,916,535	07/01/2016...
	REPO - MERRILL A TREASURY.....		1.....	37,808,563	37,808,563	07/01/2016...
	REPO - RBC A TREASURY.....		1.....	37,808,563	37,808,563	07/01/2016...
	REPO - TD A TREASURY.....		1.....	9,807,720	9,807,720	07/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			113,702,815	113,702,815	XXX
0599999.	Total - U.S. Government.....			113,702,815	113,702,815	XXX
6199999.	Total - Issuer Obligations.....			113,702,815	113,702,815	XXX
6599999.	Subtotal - Bonds.....			113,702,815	113,702,815	XXX
9999999.	Totals.....			113,702,815	113,702,815	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....668,088 Book/Adjusted Carrying Value \$.....668,088
- Average balance for the year: Fair Value \$.....158,069,294 Book/Adjusted Carrying Value \$.....158,069,294
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....113,702,815 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	
<b>Open Depositories</b>								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....1,219,540	.....1,311,939	.....595,182	XXX
Bank of America.....	Wilmington, DE.....	.....0.000	.....0	.....0	.....890,445	.....410,879	.....710,619	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....530,841	.....353,681	.....250,374	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....684,988	.....250,046	.....409,848	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....436,918	.....220,345	.....108,233	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....277,269	.....439,206	.....810,186	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....467,744	.....547,910	.....345,282	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,523,446	.....3,960,906	.....1,819,537	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....3,879,941	.....2,584,756	.....2,606,874	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....131,062	.....111,910	.....360,574	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....556,908	.....805,656	.....558,211	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....362,570	.....180,745	.....516,158	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....86,747	.....428,659	.....1,237,005	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	.....732,819	.....817,992	.....1,495,842	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....12,371,217	.....11,367,599	.....19,149,732	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....25,162,455	.....23,802,229	.....30,983,658	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....25,162,455	.....23,802,229	.....30,983,658	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....25,162,455	.....23,802,229	.....30,983,658	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA TREASURY BILLS (CAN. PAY).....		05/10/2016.....	.....0.000	07/14/2016.....	.....99,982	.....0	.....64
CANADA TREASURY BILLS (CAN. PAY).....		06/21/2016.....	.....0.000	07/14/2016.....	.....3,999,245	.....0	.....485
CANADA TREASURY BILLS (CAN. PAY).....		06/21/2016.....	.....0.000	08/11/2016.....	.....2,998,247	.....0	.....377
CANADA TREASURY BILLS (CAN. PAY).....		06/21/2016.....	.....0.000	09/08/2016.....	.....2,997,051	.....0	.....381
0699999. All Other Government Bonds - Issuer Obligations.....					.....10,094,526	.....0	.....1,308
1099999. Total - All Other Government Bonds.....					.....10,094,526	.....0	.....1,308
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	.....3.950	11/10/2009.....	.....0	.....0	.....0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.....10,094,526	.....0	.....1,308
8399999. Subtotals - Bonds.....					.....10,094,526	.....0	.....1,308
8699999. Total - Cash Equivalents.....					.....10,094,526	.....0	.....1,308

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	(19,919)	0	0	33,495
2. Alaska.....AK	0	0	0	0	(78)	0	0	248
3. Arizona.....AZ	0	0	0	0	(42,041)	0	0	81,852
4. Arkansas.....AR	0	0	0	0	(31,098)	0	0	71,446
5. California.....CA	0	0	0	0	(17,808)	0	0	60,590
6. Colorado.....CO	0	0	0	0	(17,761)	0	0	42,420
7. Connecticut.....CT	0	0	0	0	(11,785)	7,423,515	0	29,891
8. Delaware.....DE	0	0	0	0	(5,806)	0	0	11,740
9. District of Columbia.....DC	0	0	0	0	2,603,999	2,850,000	1	55,956
10. Florida.....FL	0	0	0	0	(37,702)	0	0	93,030
11. Georgia.....GA	0	0	0	0	(167,895)	0	0	104,309
12. Hawaii.....HI	0	0	0	0	(1,320)	0	0	3,843
13. Idaho.....ID	0	0	0	0	(254)	0	0	252
14. Illinois.....IL	0	0	0	0	(78,820)	8,150,000	3	127,639
15. Indiana.....IN	0	0	0	0	(36,165)	0	0	(6,701)
16. Iowa.....IA	0	0	0	0	(39,321)	0	0	86,701
17. Kansas.....KS	0	0	0	0	(18,868)	0	0	32,946
18. Kentucky.....KY	0	0	0	0	(22,161)	0	0	29,046
19. Louisiana.....LA	0	0	0	0	(61,103)	100,000	1	81,129
20. Maine.....ME	0	0	0	0	(4,928)	0	0	16,270
21. Maryland.....MD	0	0	0	0	(1,414)	0	0	7,176
22. Massachusetts.....MA	0	0	0	0	815	0	0	41,811
23. Michigan.....MI	0	0	0	0	(15,374)	0	0	20,468
24. Minnesota.....MN	0	0	0	0	(26,699)	0	0	71,612
25. Mississippi.....MS	0	0	0	0	(24,552)	0	0	76,841
26. Missouri.....MO	0	0	0	0	(29,646)	0	0	41,294
27. Montana.....MT	0	0	0	0	(5,812)	0	0	24,397
28. Nebraska.....NE	0	0	0	0	(13,081)	0	0	30,302
29. Nevada.....NV	0	0	0	0	(1,614)	0	0	10,840
30. New Hampshire.....NH	0	0	0	0	(1,896)	0	0	4,714
31. New Jersey.....NJ	0	0	0	1	(59,084)	0	0	20,909
32. New Mexico.....NM	0	0	0	0	(3,707)	0	0	(833)
33. New York.....NY	0	0	951,556	1	942,186	66,727	0	15,006
34. North Carolina.....NC	0	0	0	0	(48,365)	0	0	91,280
35. North Dakota.....ND	0	0	0	0	(10,128)	0	0	20,848
36. Ohio.....OH	0	0	0	0	47,857	100,000	1	58,882
37. Oklahoma.....OK	0	0	0	0	(3,123)	0	0	2,943
38. Oregon.....OR	0	0	0	1	(2,178)	0	0	3,333
39. Pennsylvania.....PA	0	0	0	0	(10,455)	50,000	1	38,203
40. Rhode Island.....RI	0	0	0	0	(1,340)	0	0	2,430
41. South Carolina.....SC	0	0	0	0	(12,910)	0	0	25,061
42. South Dakota.....SD	0	0	0	0	(11,501)	0	0	20,147
43. Tennessee.....TN	0	0	0	(1)	(39,908)	0	1	61,648
44. Texas.....TX	0	0	0	0	(12,872)	0	0	120,277
45. Utah.....UT	0	0	0	0	607	0	0	31,466
46. Vermont.....VT	0	0	0	0	(302)	0	0	811
47. Virginia.....VA	0	0	0	0	(59,755)	0	0	152,153
48. Washington.....WA	0	0	0	0	(5,861)	0	0	16,509
49. West Virginia.....WV	0	0	0	0	(75,489)	0	0	191,786
50. Wisconsin.....WI	0	0	0	0	36,797	250,000	1	119,958
51. Wyoming.....WY	0	0	93,347	1	92,299	0	0	2,100
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	(2,319)	0	0	4,013
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	90	0	0	179
59. Totals.....	0	0	1,044,903	3	2,630,431	18,990,242	9	2,312,385

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom	0	0	0	0	80	0	0	93
58002. Other Alien Combined	0	0	0	0	10	0	0	80
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	90	0	0	179



**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	(29,626)	0	0	49,818
2. Alaska.....AK	0	0	0	0	(244)	0	0	778
3. Arizona.....AZ	0	0	0	0	(28,880)	0	0	56,227
4. Arkansas.....AR	0	0	0	0	(21,454)	0	0	49,288
5. California.....CA	0	0	0	0	(51,949)	0	0	176,746
6. Colorado.....CO	0	0	0	0	(34,584)	0	0	82,599
7. Connecticut.....CT	0	0	0	0	(61,233)	0	0	155,318
8. Delaware.....DE	0	0	0	0	(29,222)	0	0	59,084
9. District of Columbia.....DC	0	0	0	0	3,386	1,000,000	1	47,381
10. Florida.....FL	0	0	0	0	(96,459)	0	0	238,012
11. Georgia.....GA	0	0	0	0	(24,771)	1	1	214,394
12. Hawaii.....HI	0	0	0	0	(743)	0	0	2,163
13. Idaho.....ID	0	0	0	0	(4)	0	0	4
14. Illinois.....IL	0	0	0	0	(146,077)	0	1	236,553
15. Indiana.....IN	0	0	0	0	(20,115)	0	0	(3,727)
16. Iowa.....IA	0	0	0	0	(11,703)	0	0	25,804
17. Kansas.....KS	0	0	0	0	(28,339)	0	0	49,483
18. Kentucky.....KY	0	0	0	0	(16,758)	0	0	21,965
19. Louisiana.....LA	0	0	0	0	(39,517)	0	0	52,468
20. Maine.....ME	0	0	0	0	(6,908)	0	0	22,806
21. Maryland.....MD	0	0	0	0	(6,789)	0	0	34,455
22. Massachusetts.....MA	0	0	0	0	285	0	0	14,642
23. Michigan.....MI	0	0	0	0	(22,319)	0	0	29,714
24. Minnesota.....MN	0	0	0	0	(22,911)	0	0	61,453
25. Mississippi.....MS	0	0	0	0	(4,239)	0	0	13,266
26. Missouri.....MO	0	0	0	0	(8,483)	0	0	11,817
27. Montana.....MT	0	0	0	0	(5,798)	0	0	24,341
28. Nebraska.....NE	0	0	0	0	(14,624)	0	0	33,877
29. Nevada.....NV	0	0	0	0	(1,684)	0	0	11,311
30. New Hampshire.....NH	0	0	0	0	(5,941)	0	0	14,771
31. New Jersey.....NJ	0	0	0	0	(12,699)	0	0	29,232
32. New Mexico.....NM	0	0	0	0	(50,410)	0	0	(11,326)
33. New York.....NY	0	0	0	0	(20,422)	0	0	51,087
34. North Carolina.....NC	0	0	0	0	(96,571)	0	0	182,260
35. North Dakota.....ND	0	0	0	0	(7,716)	0	0	15,884
36. Ohio.....OH	0	0	0	0	(45,117)	0	0	50,948
37. Oklahoma.....OK	0	0	0	0	(18,035)	0	0	16,996
38. Oregon.....OR	0	0	0	0	(14,066)	0	0	21,526
39. Pennsylvania.....PA	0	0	0	1	(232,993)	0	0	120,554
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(27,900)	0	0	54,159
42. South Dakota.....SD	0	0	0	0	(8,847)	0	0	15,498
43. Tennessee.....TN	0	0	0	0	(100,452)	0	0	155,175
44. Texas.....TX	0	0	0	0	(13,194)	0	0	123,284
45. Utah.....UT	0	0	0	0	266	0	0	13,794
46. Vermont.....VT	0	0	0	0	(1,563)	0	0	4,197
47. Virginia.....VA	0	0	0	0	(14,851)	0	0	37,816
48. Washington.....WA	0	0	0	0	(26,182)	0	0	73,749
49. West Virginia.....WV	0	0	0	0	(26,175)	0	0	66,500
50. Wisconsin.....WI	0	0	0	0	12,699	0	0	50,045
51. Wyoming.....WY	0	0	0	0	(1,339)	0	0	2,682
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	(9,399)	0	0	16,266
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	1	(1,452,670)	1,000,001	3	2,973,914

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(1,964)	0	0	3,302
2. Alaska.....AK	0	0	0	0	(217)	0	0	694
3. Arizona.....AZ	0	0	0	0	(1,880)	0	0	3,661
4. Arkansas.....AR	0	0	0	0	(5,193)	0	0	11,931
5. California.....CA	0	0	0	0	(5,259)	0	0	17,894
6. Colorado.....CO	0	0	0	0	(6,300)	0	0	15,047
7. Connecticut.....CT	0	0	0	0	(1,463)	0	0	3,712
8. Delaware.....DE	0	0	0	0	(873)	0	0	1,765
9. District of Columbia.....DC	0	0	0	0	54	0	0	750
10. Florida.....FL	0	0	0	0	(14,852)	0	0	36,648
11. Georgia.....GA	0	0	0	0	(24,922)	0	0	7,135
12. Hawaii.....HI	0	0	0	0	(288)	0	0	840
13. Idaho.....ID	0	0	0	0	(1,562)	0	0	1,549
14. Illinois.....IL	0	0	0	0	(3,304)	0	0	5,350
15. Indiana.....IN	0	0	0	0	(4,066)	0	0	(753)
16. Iowa.....IA	0	0	0	0	(4,447)	0	0	9,805
17. Kansas.....KS	0	0	0	0	(16,812)	0	0	29,356
18. Kentucky.....KY	0	0	0	0	(4,624)	0	0	6,061
19. Louisiana.....LA	0	0	0	0	(7,195)	0	0	9,553
20. Maine.....ME	0	0	0	0	(896)	0	0	2,958
21. Maryland.....MD	0	0	0	0	(1,461)	0	0	7,413
22. Massachusetts.....MA	0	0	0	0	143	0	0	7,321
23. Michigan.....MI	0	0	0	0	(3,496)	0	0	4,655
24. Minnesota.....MN	0	0	0	0	(3,850)	0	0	10,326
25. Mississippi.....MS	0	0	0	0	(783)	0	0	2,449
26. Missouri.....MO	0	0	0	0	(3,135)	0	0	4,367
27. Montana.....MT	0	0	0	0	(908)	0	0	3,814
28. Nebraska.....NE	0	0	0	0	(2,866)	0	0	6,639
29. Nevada.....NV	0	0	0	0	(250)	0	0	1,676
30. New Hampshire.....NH	0	0	0	0	(426)	0	0	1,060
31. New Jersey.....NJ	0	0	0	0	(4,602)	0	0	10,592
32. New Mexico.....NM	0	0	0	0	(3,887)	0	0	(873)
33. New York.....NY	0	0	0	0	(396,335)	2,168,750	5	37,736
34. North Carolina.....NC	0	0	0	0	(6,205)	0	0	11,710
35. North Dakota.....ND	0	0	0	0	(371)	0	0	764
36. Ohio.....OH	0	0	0	0	(4,281)	0	0	4,834
37. Oklahoma.....OK	0	0	0	0	(8,161)	0	0	7,691
38. Oregon.....OR	0	0	0	0	(660)	0	0	1,011
39. Pennsylvania.....PA	0	0	0	0	(3,304)	50,000	1	12,073
40. Rhode Island.....RI	0	0	0	0	(241)	0	0	436
41. South Carolina.....SC	0	0	0	0	(1,300)	0	0	2,523
42. South Dakota.....SD	0	0	0	0	(1,793)	0	0	3,141
43. Tennessee.....TN	0	0	0	0	(3,642)	0	0	5,626
44. Texas.....TX	0	0	0	0	(3,636)	0	0	33,978
45. Utah.....UT	0	0	0	0	34	0	0	1,767
46. Vermont.....VT	0	0	0	0	(288)	0	0	772
47. Virginia.....VA	0	0	0	0	(6,290)	0	0	16,016
48. Washington.....WA	0	0	0	0	(1,369)	0	0	3,856
49. West Virginia.....WV	0	0	0	0	(1,256)	0	0	3,192
50. Wisconsin.....WI	0	0	0	0	(4,251)	0	0	5,998
51. Wyoming.....WY	0	0	0	0	(444)	0	0	890
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	(25)	0	0	43
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	(575,406)	2,218,750	6	589,814

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(4,601)	0	0	7,737
2. Alaska.....AK	0	0	0	0	(37)	0	0	120
3. Arizona.....AZ	0	0	0	0	(2,407)	0	0	4,686
4. Arkansas.....AR	0	0	0	0	(4,081)	0	0	9,375
5. California.....CA	0	0	0	0	(17,255)	0	0	58,706
6. Colorado.....CO	0	0	0	0	(8,378)	0	0	20,009
7. Connecticut.....CT	0	0	0	0	(2,542)	235,000	1	6,447
8. Delaware.....DE	0	0	0	0	(2,049)	0	0	4,144
9. District of Columbia.....DC	0	0	0	0	222	0	0	3,109
10. Florida.....FL	0	0	0	0	(14,200)	0	0	35,037
11. Georgia.....GA	0	0	0	0	(16,509)	0	0	13,930
12. Hawaii.....HI	0	0	0	0	(53)	0	0	154
13. Idaho.....ID	0	0	0	0	(2,413)	0	0	2,392
14. Illinois.....IL	0	0	0	0	(7,788)	0	0	12,611
15. Indiana.....IN	0	0	0	0	(10,985)	0	0	(2,035)
16. Iowa.....IA	0	0	0	0	(3,043)	0	0	6,709
17. Kansas.....KS	0	0	0	0	(9,397)	0	0	16,409
18. Kentucky.....KY	0	0	0	0	(2,244)	0	0	2,941
19. Louisiana.....LA	0	0	0	0	(6,396)	0	0	8,492
20. Maine.....ME	0	0	0	0	(1,720)	0	0	5,678
21. Maryland.....MD	0	0	0	0	(2,022)	0	0	10,259
22. Massachusetts.....MA	0	0	0	0	228	0	0	11,698
23. Michigan.....MI	0	0	0	0	(6,705)	0	0	8,927
24. Minnesota.....MN	0	0	0	0	(8,631)	0	0	23,149
25. Mississippi.....MS	0	0	0	0	(3,032)	0	0	9,490
26. Missouri.....MO	0	0	0	0	(4,841)	0	0	6,743
27. Montana.....MT	0	0	0	0	(842)	0	0	3,533
28. Nebraska.....NE	0	0	0	0	(6,173)	0	0	14,300
29. Nevada.....NV	0	0	0	0	(351)	0	0	2,356
30. New Hampshire.....NH	0	0	0	0	(435)	0	0	1,081
31. New Jersey.....NJ	0	0	0	0	(3,496)	500,000	1	8,047
32. New Mexico.....NM	0	0	0	0	(1,794)	0	0	(403)
33. New York.....NY	0	0	0	0	(2,602)	0	0	6,510
34. North Carolina.....NC	0	0	0	0	(7,955)	0	0	15,013
35. North Dakota.....ND	0	0	0	0	(334)	0	0	687
36. Ohio.....OH	0	0	0	0	(8,233)	0	0	9,297
37. Oklahoma.....OK	0	0	0	0	(4,265)	0	0	4,019
38. Oregon.....OR	0	0	0	0	(946)	0	0	1,448
39. Pennsylvania.....PA	0	0	0	0	(2,564)	0	0	9,370
40. Rhode Island.....RI	0	0	0	0	(668)	0	0	1,211
41. South Carolina.....SC	0	0	0	0	(1,213)	0	0	2,355
42. South Dakota.....SD	0	0	0	0	(1,769)	0	0	3,100
43. Tennessee.....TN	0	0	0	0	(7,739)	0	0	11,955
44. Texas.....TX	0	0	0	0	(2,478)	0	0	23,153
45. Utah.....UT	0	0	0	0	40	0	0	2,062
46. Vermont.....VT	0	0	0	0	(263)	0	0	707
47. Virginia.....VA	0	0	0	0	(6,465)	0	0	16,461
48. Washington.....WA	0	0	0	0	(1,685)	0	0	4,745
49. West Virginia.....WV	0	0	0	0	(1,780)	0	0	4,522
50. Wisconsin.....WI	0	0	0	0	(56,401)	0	0	11,434
51. Wyoming.....WY	0	0	0	0	(297)	0	0	595
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	(592)	500,000	2	1,025
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	(262,176)	1,235,000	4	581,740

**DETAILS OF WRITE-INS**

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

**NONE**





## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 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
.....2,185,660	.....2,523,113	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

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