

QUARTERLY STATEMENT AS OF MARCH 31, 2015 OF THE CONDITION AND AFFAIRS OF THE ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA

KENNETH FRANKLIN SPENCE, III
GREGORY CHESHIRE TOCZYDLOWSKI

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.

Brian W MacLean

Wendy C. Skjerven

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

21st day of April, 2015

Renée Kay Ranta
Notary Public
My Commission Expires January 31, 2016



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,346,601,721	0	10,346,601,721	10,403,353,378
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	3,955,447,883	11,625,164	3,943,822,719	3,912,097,626
3. Mortgage loans on real estate:				
3.1 First liens.....	41,900,000	0	41,900,000	41,900,000
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	73,642,071	0	73,642,071	74,086,043
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	682,663,520	0	682,663,520	690,192,475
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....24,889,876), cash equivalents (\$.....12,195,566) and short-term investments (\$.....325,018,830).....	362,104,272	0	362,104,272	521,054,034
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	860,186,325	39,231,825	820,954,500	839,533,696
9. Receivables for securities.....	(42,386)	0	(42,386)	(41,237)
10. Securities lending reinvested collateral assets.....	109,455,127	0	109,455,127	127,377,243
11. Aggregate write-ins for invested assets.....	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,433,088,749	50,856,989	16,382,231,760	16,610,683,473
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	107,657,023	0	107,657,023	115,888,147
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	648,450,183	39,961,964	608,488,218	632,108,579
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,925,558 earned but unbilled premiums).....	1,091,641,614	6,035,593	1,085,606,021	1,021,388,391
15.3 Accrued retrospective premiums.....	23,053,975	1,216,028	21,837,947	20,790,245
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	95,514,502	0	95,514,502	88,004,296
16.2 Funds held by or deposited with reinsured companies.....	11,296,069	0	11,296,069	11,470,798
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	382,761,512	65,691,907	317,069,605	327,937,940
19. Guaranty funds receivable or on deposit.....	(58,274)	0	(58,274)	26,764
20. Electronic data processing equipment and software.....	375	0	375	413
21. Furniture and equipment, including health care delivery assets (\$.....0).....	14,382,399	14,382,399	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	99,846,582	3,462,489	96,384,093	88,911,571
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,907,634,709	181,607,370	18,726,027,339	18,917,210,617
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,907,634,709	181,607,370	18,726,027,339	18,917,210,617

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(64,785)	0	(64,785)	(64,785)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(64,785)	0	(64,785)	(64,785)
2501. Real estate operating fund.....	21,412,900	0	21,412,900	22,025,895
2502. COLI supplemental benefits trust.....	20,454,846	0	20,454,846	20,238,999
2503. Equities and deposits in pools and associations.....	16,843,358	0	16,843,358	19,555,138
2598. Summary of remaining write-ins for Line 25 from overflow page.....	41,135,478	3,462,489	37,672,989	27,091,538
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	99,846,582	3,462,489	96,384,093	88,911,571

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....530,306,935).....	7,545,268,836	7,493,585,203
2. Reinsurance payable on paid losses and loss adjustment expenses.....	262,359,027	277,503,506
3. Loss adjustment expenses.....	1,689,247,552	1,852,640,576
4. Commissions payable, contingent commissions and other similar charges.....	77,870,110	156,796,952
5. Other expenses (excluding taxes, licenses and fees).....	112,667,106	165,460,495
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	84,115,169	84,933,575
7.1 Current federal and foreign income taxes (including \$....(45,320,622) on realized capital gains (losses)).....	49,535,787	36,555,083
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....274,232,010 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.....)	2,344,557,729	2,317,727,202
10. Advance premium.....	6,379	5,946
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,631,031	11,529,201
12. Ceded reinsurance premiums payable (net of ceding commissions).....	96,026,268	71,065,977
13. Funds held by company under reinsurance treaties.....	940,574	1,586,007
14. Amounts withheld or retained by company for account of others.....	35,517,548	31,445,337
15. Remittances and items not allocated.....	10,986,315	22,633,758
16. Provision for reinsurance (including \$....2,370,582 certified).....	30,244,397	30,244,397
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	84,822,583	73,190,892
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	62,969,874	78,829,059
20. Derivatives.....	0	0
21. Payable for securities.....	107,171,619	47,898,489
22. Payable for securities lending.....	109,455,127	127,377,243
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	41,983,170	42,131,487
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,757,376,201	12,923,140,386
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,757,376,201	12,923,140,386
29. Aggregate write-ins for special surplus funds.....	21,453,608	21,839,551
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,688,814,997	2,713,848,148
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,968,651,138	5,994,070,231
38. Totals (Page 2, Line 28, Col. 3).....	18,726,027,339	18,917,210,617

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	19,341,173	19,908,102
2503. Retroactive reinsurance reserve assumed.....	597,563	554,223
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(21,075,566)	(21,450,837)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	41,983,170	42,131,487
2901. Special surplus from retroactive reinsurance.....	20,453,608	20,839,551
2902. Guaranty surplus fund.....	1,000,000	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	21,453,608	21,839,551
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....152,985,592).....	175,762,667	227,886,544	846,162,523
1.2 Assumed..... (written \$.....1,277,617,446).....	1,254,456,166	1,225,352,272	4,981,957,850
1.3 Ceded..... (written \$.....133,181,169).....	154,715,838	201,919,165	748,555,287
1.4 Net..... (written \$.....1,297,421,868).....	1,275,502,995	1,251,319,651	5,079,565,087
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....664,512,365):			
2.1 Direct.....	58,432,442	97,081,053	231,757,854
2.2 Assumed.....	623,513,354	588,940,658	2,193,322,822
2.3 Ceded.....	50,006,531	78,668,019	80,668,263
2.4 Net.....	631,939,264	607,353,692	2,344,412,412
3. Loss adjustment expenses incurred.....	124,119,628	115,675,714	718,317,659
4. Other underwriting expenses incurred.....	391,764,304	362,417,962	1,553,207,380
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,147,823,196	1,085,447,368	4,615,937,450
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	127,679,799	165,872,283	463,627,636
INVESTMENT INCOME			
9. Net investment income earned.....	131,333,810	148,784,813	659,983,264
10. Net realized capital gains (losses) less capital gains tax of \$.....879,911.....	7,176,248	(2,263,288)	65,514,778
11. Net investment gain (loss) (Lines 9 + 10).....	138,510,058	146,521,525	725,498,043
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....645,362 amount charged off \$.....3,139,594).....	(2,494,232)	(3,527,939)	(11,236,267)
13. Finance and service charges not included in premiums.....	4,742,853	5,082,230	19,283,232
14. Aggregate write-ins for miscellaneous income.....	1,470,063	(474,205)	(2,855,323)
15. Total other income (Lines 12 through 14).....	3,718,684	1,080,086	5,191,642
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	269,908,541	313,473,894	1,194,317,321
17. Dividends to policyholders.....	1,843,773	2,059,269	7,800,320
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	268,064,769	311,414,625	1,186,517,001
19. Federal and foreign income taxes incurred.....	54,808,761	67,897,881	252,839,473
20. Net income (Line 18 minus Line 19) (to Line 22).....	213,256,007	243,516,744	933,677,528
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,994,070,231	5,914,697,284	5,914,697,284
22. Net income (from Line 20).....	213,256,007	243,516,744	933,677,528
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(14,108,316).....	50,087,073	110,345,040	283,461,008
25. Change in net unrealized foreign exchange capital gain (loss).....	(33,998,389)	(31,466,074)	(53,937,431)
26. Change in net deferred income tax.....	(22,698,008)	(24,403,568)	(32,140,036)
27. Change in nonadmitted assets.....	(2,065,776)	22,332,244	28,312,076
28. Change in provision for reinsurance.....	0	0	5,659,938
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(230,000,000)	(232,000,000)	(1,085,800,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	139,865	139,865
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(25,419,094)	88,464,251	79,372,948
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,968,651,138	6,003,161,535	5,994,070,231
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,538,284	(623,399)	(2,178,138)
1402. Change in COLI cash values.....	215,847	118,340	917,711
1403. Other assets tri-party/tax credit bond income.....	20,872	0	25,536
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(304,939)	30,854	(1,620,432)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,470,063	(474,205)	(2,855,323)
3701. Prior period adjustment.....	0	139,865	139,865
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	139,865	139,865

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,286,587,638	1,236,856,166	5,019,861,357
2. Net investment income.....	157,825,988	171,263,017	751,662,886
3. Miscellaneous income.....	3,718,684	1,080,086	5,191,642
4. Total (Lines 1 through 3).....	1,448,132,310	1,409,199,269	5,776,715,885
5. Benefit and loss related payments.....	602,735,587	632,908,551	2,519,671,317
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	807,905,677	650,264,977	2,140,968,161
8. Dividends paid to policyholders.....	1,741,943	2,080,582	7,917,500
9. Federal and foreign income taxes paid (recovered) net of \$..... 11,079,873 tax on capital gains (losses).....	42,707,969	11,430,992	269,094,352
10. Total (Lines 5 through 9).....	1,455,091,175	1,296,685,102	4,937,651,329
11. Net cash from operations (Line 4 minus Line 10).....	(6,958,865)	112,514,167	839,064,556
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	814,403,701	615,226,441	3,024,344,109
12.2 Stocks.....	14,347,306	10,326,875	292,119,786
12.3 Mortgage loans.....	0	0	1,000,000
12.4 Real estate.....	6,881,841	0	12,998,864
12.5 Other invested assets.....	25,247,748	37,975,568	253,944,999
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(43,837)	8,168	(35,889)
12.7 Miscellaneous proceeds.....	77,196,396	43,312,602	48,116,593
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	938,033,155	706,849,654	3,632,488,462
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	764,681,289	471,348,474	2,984,783,898
13.2 Stocks.....	15,306,442	16,768,273	79,450,007
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	4,169,282	6,950,394	19,200,730
13.5 Other invested assets.....	26,722,624	40,397,549	145,290,932
13.6 Miscellaneous applications.....	0	27,788,236	95,354,291
13.7 Total investments acquired (Lines 13.1 to 13.6).....	810,879,637	563,252,926	3,324,079,858
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	127,153,518	143,596,728	308,408,604
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	230,000,000	232,000,000	1,085,800,000
16.6 Other cash provided (applied).....	(49,144,415)	(8,266,939)	140,616,305
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(279,144,415)	(240,266,939)	(945,183,695)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(158,949,762)	15,843,956	202,289,464
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	521,054,034	318,764,570	318,764,570
19.2 End of period (Line 18 plus Line 19.1).....	362,104,272	334,608,526	521,054,034
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of stock.....	9,190,479	806,608	34,820,811
20.0002 Interest payment received in securities.....	380,381	324,271	1,399,388
20.0003 Prior period return of capital.....	0	0	30,887,484
20.0004 Exchange of bonds.....	0	0	2,180,000
20.0005 Stock distributions from limited partnerships.....	0	128,218	364,138

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2015</u>	<u>December 31, 2014</u>
1. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 213,256,007	\$ 933,677,528
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 213,256,007</u>	<u>\$ 933,677,528</u>
<u>Surplus</u>			
5. St. Paul Fire and Marine Insurance Company state basis	CT	\$ 5,968,651,138	\$ 5,994,070,231
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 5,968,651,138</u>	<u>\$ 5,994,070,231</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 64,620
	2. 12 Months or Longer	\$ 429,008
b. The aggregate related fair values of securities with unrealized losses:		
	1. Less than 12 Months	\$ 34,729,401
	2. 12 Months or Longer	\$ 75,480,319

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

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

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

A. – D. Defined Benefit Plans:

No significant change.

A(4): Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2015, the Company paid ordinary dividends of \$79 million and extraordinary dividends of \$151 million for a total of \$230 million, to its parent company, The Travelers Companies, Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a: Not applicable.

(2)b: Not applicable.

(2)c: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2015:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 123,156,485	\$ 1,249,913	\$ 124,406,398
Common stock	466,232,181	-	1,567,427	467,799,608
Total securities at fair value	\$ 466,232,181	\$ 123,156,485	\$ 2,817,340	\$ 592,206,006

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

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

Description	Beginning Balance at 1/1/2015	Transfers in to Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2015
Bonds	\$ 1,259,532	\$ 1,427	\$ -	\$ 17	\$ 38	\$ -	\$ -	\$ -	\$ (11,101)	\$ 1,249,913
Common stock	-	1,567,427	-	-	-	-	-	-	-	1,567,427
Total	\$ 1,259,532	\$ 1,568,854	-	\$ 17	\$ 38	-	-	-	\$ (11,101)	\$ 2,817,340

(3) The Company holds NAIC designation 3 - 6 securities at the lower of cost or market as defined in SSAP No. 26, *Bonds, Excluding Loan-backed and Structured Securities*. Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of level 3.

The Company transfers securities out of level 3 when it is able to obtain market observable data. The Company recognizes these transfers at the end of the period.

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

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

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

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2015) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	\$ 12,195,566	\$ 12,195,566	\$ -	\$ 12,195,566	\$ -	\$ -
Short term bonds	325,018,830	325,018,830	82,502,342	242,510,667	5,821	-
Long term bonds	10,800,191,619	10,346,601,721	484,774,507	10,311,931,344	3,485,768	-
Preferred stock	1,728,800	1,195,000	1,728,800	-	-	-
Common stock	467,799,608	467,799,608	466,232,181	-	1,567,427	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

NOTES TO FINANCIAL STATEMENTS

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

D. Not Practicable to Estimate Fair Value

(At March 31, 2015)	Carrying Value	Effective Interest Rate	Maturity Date
Description			
Mortgage loan Oak Brook, IL	\$ 41,900,000	4.0%	2/28/18

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 8, 2015.

Note 23 – Reinsurance

No significant change.

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

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to March 31, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$48,870,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, other liability – occurrence and private passenger auto liability lines, and from lower estimates for adjusting and other (AO) expenses.

The improvement in the homeowners line was driven primarily by better than expected development for liability claims for accident years 2011 through 2014, non-catastrophe weather-related claims for accident years 2013 and 2014 and for catastrophe claims for accident year 2011. The improvement in the other liability – occurrence line was concentrated in the primary coverages for accident years 2012 and prior. The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2010 through 2013. Lastly, the improvement in AO expense reserves was driven by better than expected paid activity and by the allocation of AO expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

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

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/24/2011
- 6.4 By what department or departments?
Minnesota Department of Commerce and Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [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 [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 21,033,251
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,439,726,128	3,487,648,275
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,439,397	51,597,288
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,489,165,525	\$ 3,539,245,563
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 109,455,127
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 109,455,127
- 16.3 Total payable for securities lending reported on the liability page: \$ 109,455,127

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	One Wall Street, New York, NY 10286

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* been followed? Yes [X] No []
- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	39,037,061	39,037,061	0	0	219,144	219,144
Total	XXX	XXX	0	0	39,037,061	39,037,061	0	0	219,144	219,144

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3194224.....	POSEIDON RE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191266.....	RUBIK REINSURANCE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191278.....	SECURIS RE II LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191279.....	SECURIS RE III LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191280.....	SECURIS RE V LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		445,567	1,399,171	1,816,639	644,609	51,103,639	63,215,988
2. Alaska.....AK.....L.....		303,479	388,214	227,151	714,638	6,884,058	8,117,697
3. Arizona.....AZ.....L.....		453,140	882,154	243,977	1,849,631	34,814,890	40,670,631
4. Arkansas.....AR.....L.....		264,222	273,124	722,233	125,867	12,749,788	18,785,390
5. California.....CA.....L.....		9,837,015	17,593,248	28,234,688	7,773,493	228,169,802	268,301,817
6. Colorado.....CO.....L.....		3,907,338	3,739,292	1,400,808	2,203,228	60,714,680	67,769,784
7. Connecticut.....CT.....L.....		519,599	2,165,315	258,665	133,537	39,435,987	42,184,888
8. Delaware.....DE.....L.....		235,983	360,234	87,105	(105,535)	5,975,410	6,703,557
9. District of Columbia.....DC.....L.....		136,252	167,263	268,405	37,729	12,108,168	14,268,495
10. Florida.....FL.....L.....		8,569,778	10,167,345	3,163,940	3,887,076	80,635,771	86,179,539
11. Georgia.....GA.....L.....		708,586	1,650,356	3,315,275	211,432	41,136,259	45,774,333
12. Hawaii.....HI.....L.....		126,254	95,480	149,144	(64,452)	5,116,007	6,166,613
13. Idaho.....ID.....L.....		101,758	147,702	76,457	36,716	2,655,904	3,118,177
14. Illinois.....IL.....L.....		1,563,383	5,522,143	1,613,062	2,097,591	154,545,437	168,001,060
15. Indiana.....IN.....L.....		932,358	1,889,255	348,026	123,903	24,505,471	27,476,661
16. Iowa.....IA.....L.....		448,620	1,906,178	275,363	140,325	25,676,945	28,495,749
17. Kansas.....KS.....L.....		3,061,915	3,664,053	689,200	323,791	35,430,148	35,520,203
18. Kentucky.....KY.....L.....		690,896	1,002,454	158,629	181,800	20,605,459	24,015,481
19. Louisiana.....LA.....L.....		4,872,393	5,696,723	2,070,054	8,350,373	62,073,968	68,206,555
20. Maine.....ME.....L.....		42,029	116,987	7,520	2,442	3,698,434	4,348,314
21. Maryland.....MD.....L.....		416,389	1,249,890	574,966	1,697,063	45,571,199	48,791,934
22. Massachusetts.....MA.....L.....		661,867	1,666,030	635,309	862,706	98,164,866	102,858,112
23. Michigan.....MI.....L.....		1,277,277	2,932,647	2,347,304	1,485,189	68,264,604	77,321,408
24. Minnesota.....MN.....L.....		530,399	2,411,556	780,413	1,232,341	77,639,567	83,758,337
25. Mississippi.....MS.....L.....		1,129,011	1,336,506	1,868,955	5,482,254	34,312,374	35,486,955
26. Missouri.....MO.....L.....		357,029	683,881	685,458	2,330,900	50,874,121	54,285,490
27. Montana.....MT.....L.....		1,045,573	1,085,308	496,839	156,837	8,859,277	12,488,525
28. Nebraska.....NE.....L.....		218,195	649,622	85,983	87,438	18,548,198	20,915,868
29. Nevada.....NV.....L.....		222,109	491,172	445,136	850,120	21,916,947	32,430,020
30. New Hampshire.....NH.....L.....		286,304	301,082	(8,251)	71,486	11,679,634	11,974,091
31. New Jersey.....NJ.....L.....		1,161,885	3,101,172	4,328,538	2,330,979	99,663,977	113,365,958
32. New Mexico.....NM.....L.....		8,979,467	9,929,447	3,475,234	3,575,190	44,650,594	46,697,130
33. New York.....NY.....L.....		11,075,849	15,987,004	25,975,513	12,490,377	254,233,411	323,695,916
34. North Carolina.....NC.....L.....		326,631	793,456	99,237	2,974,095	30,674,990	32,496,276
35. North Dakota.....ND.....L.....		5,257,372	5,433,576	835,340	1,758,911	23,194,771	19,226,061
36. Ohio.....OH.....L.....		2,265,053	2,474,021	6,564,377	456,865	48,134,427	53,081,866
37. Oklahoma.....OK.....L.....		3,176,835	4,664,267	1,249,517	2,732,353	37,900,918	44,560,407
38. Oregon.....OR.....L.....		445,998	482,790	241,239	8,222,450	10,881,944	12,127,945
39. Pennsylvania.....PA.....L.....		5,423,489	6,621,400	2,337,116	2,708,814	106,672,748	141,704,184
40. Rhode Island.....RI.....L.....		181,817	481,668	9,149	21,421	16,363,845	16,866,198
41. South Carolina.....SC.....L.....		201,257	676,281	264,292	323,481	17,643,896	19,359,481
42. South Dakota.....SD.....L.....		235,252	389,738	109,182	153,591	11,025,857	12,520,179
43. Tennessee.....TN.....L.....		483,128	1,049,988	189,312	247,088	38,328,135	38,497,152
44. Texas.....TX.....L.....		33,454,137	39,062,903	17,172,028	13,763,949	322,776,574	357,927,873
45. Utah.....UT.....L.....		746,632	957,496	1,199,820	700,349	15,298,102	20,165,962
46. Vermont.....VT.....L.....		88,863	250,562	13,133	10,497	4,706,030	5,125,474
47. Virginia.....VA.....L.....		1,493,544	2,053,570	1,036,552	735,085	37,140,223	44,421,958
48. Washington.....WA.....L.....		622,636	903,994	1,419,596	2,461,882	33,080,004	40,475,875
49. West Virginia.....WV.....L.....		2,507,282	2,518,078	501,281	54,014	19,664,685	21,333,164
50. Wisconsin.....WI.....L.....		817,751	2,512,382	9,904,639	723,011	53,058,590	57,597,716
51. Wyoming.....WY.....L.....		4,582,501	4,216,719	2,985,205	740,199	23,000,611	22,469,654
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,450	1,400	0	0	7,618	4,541
54. Puerto Rico.....PR.....L.....		1,165	1,155	0	2,000	286,371	3,149,109
55. US Virgin Islands.....VI.....L.....		31,305	5,083	48,402	24,207	393,172	554,412
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		25,595,016	30,868,977	21,499,144	35,078,630	269,264,136	298,093,663
58. Aggregate Other Alien.....OT.....XXX.....		464,559	653,881	1,855,546	(154,952)	17,388,724	28,622,687
59. Totals.....(a).....54.....		152,985,592	207,725,396	156,351,848	135,059,015	2,879,301,362	3,281,772,514

DETAILS OF WRITE-INS

58001. Other Alien Combined.....XXX.....		323,437	395,912	870,780	(542,294)	8,851,148	13,291,147
58002. BMU Bermuda.....XXX.....		63,229	155,925	19,278	0	3,752,903	4,657,663
58003. CYM Cayman Islands.....XXX.....		62,436	25,920	0	0	647	190,691
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		15,457	76,124	965,488	387,343	4,784,026	10,483,186
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		464,559	653,881	1,855,546	(154,952)	17,388,724	28,622,687

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital III	Delaware	52-2044075	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada		... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

Notes:

* Denotes affiliated insurer

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

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

...	Travelers Brazil Acquisition LLC	Delaware	47-2215437	...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266				
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504				
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268				
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	Travelers MGA, Inc.	Texas	75-2676034				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom					
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	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				

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				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.	
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	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	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					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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	

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..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	90.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107.....

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 Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623..	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666..	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682..	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674..	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108....
3548.....	The Travelers Companies, Inc.....	00000..	30-0510298..				American Marine Claims & Adjusting Services, Inc.	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0108....
3548.....	The Travelers Companies, Inc.....	00000..	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850..	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.5

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

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	12,637,099	6,161,027	48.8	(28.8)
2. Allied lines.....	3,012,651	396,741	13.2	28.5
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	466,066	(600,309)	(128.8)	(88.7)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	7,278,587	2,163,351	29.7	24.6
9. Inland marine.....	8,410,642	(1,500,172)	(17.8)	84.3
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(103,032)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(77,306)	0.0	0.0
12. Earthquake.....	155,491	66,873	43.0	43.2
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	5,455	(1,980)	(36.3)	40.5
16. Workers' compensation.....	268,415	794,453	296.0	209.5
17.1 Other liability-occurrence.....	85,660,463	24,334,926	28.4	46.3
17.2 Other liability-claims made.....	8,942,824	(4,980,819)	(55.7)	36.9
17.3 Excess workers' compensation.....	0	(605,376)	0.0	0.0
18.1 Products liability-occurrence.....	13,773,270	11,020,179	80.0	17.0
18.2 Products liability-claims made.....	449,197	519,775	115.7	(129.1)
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	22,936,437	14,075,921	61.4	93.0
21. Auto physical damage.....	6,929,798	5,208,781	75.2	64.2
22. Aircraft (all perils).....	0	(63,858)	0.0	0.0
23. Fidelity.....	3,264,376	2,119,595	64.9	100.6
24. Surety.....	263,185	(1,124,083)	(427.1)	(633.1)
26. Burglary and theft.....	111,935	27,516	24.6	56.5
27. Boiler and machinery.....	508,582	226,827	44.6	26.5
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.....	688,193	373,413	54.3	51.3
35. Totals.....	175,762,667	58,432,442	33.2	42.6
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	688,193	373,413	54.3	51.3
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	688,193	373,413	54.3	51.3

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	11,834,153	11,834,153	13,189,454
2. Allied lines.....	3,004,454	3,004,454	4,121,287
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	527,945	527,945	516,463
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	4,616,941	4,616,941	6,330,326
9. Inland marine.....	7,813,120	7,813,120	8,005,876
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.....	97,127	97,127	160,245
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	7,083	7,083	10,485
16. Workers' compensation.....	267,415	267,415	226,994
17.1 Other liability-occurrence.....	75,326,257	75,326,257	121,287,113
17.2 Other liability-claims made.....	6,413,212	6,413,212	6,052,828
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	11,820,571	11,820,571	11,764,448
18.2 Products liability-claims made.....	472,896	472,896	898,944
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	22,081,848	22,081,848	22,094,314
21. Auto physical damage.....	6,454,833	6,454,833	7,943,162
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	1,273,540	1,273,540	3,407,886
24. Surety.....	278,078	278,078	847,851
26. Burglary and theft.....	36,643	36,643	66,641
27. Boiler and machinery.....	402,385	402,385	549,525
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.....	257,089	257,089	251,550
35. Totals.....	152,985,592	152,985,592	207,725,396
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	257,089	257,089	251,550
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).....	257,089	257,089	251,550

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,769,907	3,359,602	6,129,509	217,332	152,593	369,925	2,645,796	13,622	3,063,649	5,723,067	93,221	(129,738)	(36,517)
2. 2013.....	528,282	770,223	1,298,505	75,426	4,777	80,203	499,153	10,144	680,460	1,189,757	46,298	(74,843)	(28,545)
3. Subtotals 2013 + Prior.....	3,298,189	4,129,826	7,428,014	292,758	157,370	450,128	3,144,949	23,766	3,744,109	6,912,824	139,518	(204,581)	(65,063)
4. 2014.....	621,769	1,296,442	1,918,211	203,975	38,184	242,159	594,946	31,074	1,066,226	1,692,246	177,152	(160,959)	16,193
5. Subtotals 2014 + Prior.....	3,919,958	5,426,268	9,346,226	496,733	195,553	692,286	3,739,895	54,840	4,810,334	8,605,070	316,670	(365,540)	(48,870)
6. 2015.....	XXX	XXX	XXX	XXX	175,482	175,482	XXX	168,318	461,129	629,447	XXX	XXX	XXX
7. Totals.....	3,919,958	5,426,268	9,346,226	496,733	371,035	867,768	3,739,895	223,158	5,271,464	9,234,516	316,670	(365,540)	(48,870)
8. Prior Year-End's Surplus As Regards Policyholders	5,994,070										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....8.1 %	2. ....(6.7)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.8)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	18,080,074	2,990,973	15,089,101	15,923,704
2505. State surcharges receivable.....	11,989,471	0	11,989,471	11,746,108
2506. Other assets.....	5,019,372	0	5,019,372	3,655,473
2507. Assumed reinsurance receivable and payable.....	4,841,738	0	4,841,738	(55,647)
2508. Other assets tri-party/tax credit bonds.....	1,082,264	0	1,082,264	1,107,157
2509. Ceded deposit asset.....	179,669	0	179,669	125,730
2510. Other assets nonadmitted.....	471,516	471,516	0	0
2511. Suspense, undistributed payments.....	(528,626)	0	(528,626)	(5,410,987)
2597. Summary of remaining write-ins for Line 25.....	41,135,478	3,462,489	37,672,989	27,091,538

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	411,794	411,794
2505. Due to unaffiliated companies.....	410,049	410,049
2506. Federal excise tax-reins contracts.....	975	975
2507. Escheat liability.....	(602,741)	(602,741)
2508. Retroactive reinsurance reserve ceded.....	(21,295,643)	(21,670,914)
2597. Summary of remaining write-ins for Line 25.....	(21,075,566)	(21,450,837)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(145,061)	(140,280)	(258,603)
1405. Retroactive reinsurance gain/loss.....	(159,878)	171,134	(1,361,830)
1497. Summary of remaining write-ins for Line 14.....	(304,939)	30,854	(1,620,432)

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. SGP Singapore.....	XXX	15,509	489	2,667	201,529	474,457	3,608,649
58005. JPN Japan.....	XXX	4,832	4,398	.0	.0	.0	106,125
58006. MEX Mexico.....	XXX	4,340	4,737	(2,000)	(3,000)	.0	5,600
58007. NLD Netherlands.....	XXX	3,200	3,200	.0	.0	.0	145,565
58008. DEU Germany.....	XXX	2,332	2,574	.0	.0	.0	201,793
58009. DNK Denmark.....	XXX	2,300	2,550	30,000	.0	.0	13,388
58010. GBR United Kingdom.....	XXX	1,411	6,638	131,020	.0	2,084,138	2,096,387
58011. HKG Hong Kong, Special Adminis	XXX	1,266	4,153	5,820	2,920	.0	59,578
58012. IRL Ireland.....	XXX	1,189	998	.0	.0	87,032	176,386
58013. TWN Taiwan, Republic of China.	XXX	978	1,297	.0	.0	.0	30,203
58014. FRA France.....	XXX	639	498	(3,545)	.0	219,750	382,844
58015. KOR Korea, Republic of.....	XXX	535	2,007	.0	.0	.0	17,552
58016. BGR Bulgaria.....	XXX	373	583	.0	.0	.0	1,057
58017. BRA Brazil.....	XXX	247	542	.0	.0	395,000	464,878
58018. MOZ Mozambique.....	XXX	224	9,742	.0	.0	.0	5,530
58019. CHE Switzerland.....	XXX	213	.0	.0	.0	.0	20,693
58020. RUS Russian Federation.....	XXX	67	7,288	.0	.0	.0	51,050
58021. CHL Chile.....	XXX	28	613	.0	.0	396,000	675,552
58022. BRB Barbados.....	XXX	.0	.0	.0	.0	150,000	178,071
58023. TUN Tunisia.....	XXX	.0	.0	.0	.0	63,000	69,360
58024. AFG Afghanistan.....	XXX	.0	.0	29,630	183,395	52,500	261,129
58025. HUN Hungary.....	XXX	.0	.0	.0	.0	50,000	66,553
58026. JAM Jamaica.....	XXX	.0	.0	.0	.0	43,641	130,766
58027. IND India.....	XXX	.0	16	.0	.0	35,266	64,521
58028. THA Thailand.....	XXX	.0	4,873	.0	.0	.0	16,720
58029. TUR Turkey.....	XXX	.0	1,958	.0	.0	.0	7,927
58030. IRQ Iraq.....	XXX	.0	1,321	.0	.0	.0	717
58031. LIE Liechtenstein.....	XXX	.0	869	.0	.0	.0	72
58032. PHL Philippines.....	XXX	.0	500	.0	.0	.0	8,334
58033. NOR Norway.....	XXX	.0	300	.0	.0	.0	76,533
58034. PAK Pakistan.....	XXX	.0	78	.0	.0	.0	419
58035. ARE United Arab Emirates.....	XXX	.0	25	.0	.0	.0	21,603
58036. NGA Nigeria.....	XXX	.0	15	.0	.0	.0	1,829
58037. KAZ Kazakhstan.....	XXX	.0	13	.0	.0	.0	327
58038. GNQ Equatorial Guinea.....	XXX	.0	5	.0	.0	.0	608
58039. ISR Israel.....	XXX	.0	.0	.0	.0	.0	91,996
58040. BEL Belgium.....	XXX	.0	.0	.0	.0	.0	64,934
58041. NER Niger.....	XXX	.0	.0	.0	.0	.0	63,370
58042. ITA Italy.....	XXX	.0	.0	.0	.0	.0	44,949
58043. POL Poland.....	XXX	.0	.0	.0	.0	.0	36,870
58044. MYS Malaysia.....	XXX	.0	.0	.0	.0	.0	35,049
58045. IDN Indonesia.....	XXX	.0	.0	.0	.0	.0	26,689
58046. GTM Guatemala.....	XXX	.0	.0	.0	.0	.0	24,142
58047. HND Honduras.....	XXX	.0	.0	.0	.0	.0	20,437
58048. SWE Sweden.....	XXX	.0	.0	.0	.0	.0	19,845
58049. ESP Spain.....	XXX	.0	.0	.0	.0	.0	18,421
58050. CZE Czech Republic.....	XXX	.0	.0	.0	.0	.0	18,089
58051. AUT Austria.....	XXX	.0	.0	.0	.0	.0	17,494
58052. ZAF South Africa.....	XXX	.0	.0	.0	.0	.0	11,582
58053. FIN Finland.....	XXX	.0	.0	.0	.0	.0	11,223
58054. CRI Costa Rica.....	XXX	.0	.0	.0	.0	.0	10,421
58055. NZL New Zealand.....	XXX	.0	.0	.0	.0	.0	9,633
58056. QAT Qatar.....	XXX	.0	.0	.0	.0	.0	8,746
58057. SLV El Salvador.....	XXX	.0	.0	.0	.0	.0	8,608
58058. ROU Romania.....	XXX	.0	.0	.0	.0	.0	8,095
58059. SAU Saudi Arabia.....	XXX	.0	.0	.0	.0	.0	7,472
58060. ABW Aruba.....	XXX	.0	.0	.0	.0	.0	7,170
58061. MDV Maldives.....	XXX	.0	.0	.0	.0	.0	5,946
58062. MNG Mongolia.....	XXX	.0	.0	.0	.0	.0	5,840
58063. MAR Morocco.....	XXX	.0	.0	.0	.0	.0	5,053
58064. TZA Tanzania, United Republic of	XXX	.0	.0	.0	.0	.0	4,528
58065. VNM Viet Nam.....	XXX	.0	.0	.0	.0	.0	4,436
58066. GIN Guinea.....	XXX	.0	.0	.0	.0	.0	4,343
58067. CMR Cameroon.....	XXX	.0	.0	.0	.0	.0	3,931
58068. MDG Madagascar.....	XXX	.0	.0	.0	.0	.0	3,781
58069. GRC Greece.....	XXX	.0	.0	.0	.0	.0	3,764
58070. UKR Ukraine.....	XXX	.0	.0	.0	.0	.0	3,385
58071. BLZ Belize.....	XXX	.0	.0	.0	.0	.0	2,803
58072. PNG Papua New Guinea.....	XXX	.0	.0	.0	.0	.0	2,767
58073. BOL Bolivia.....	XXX	.0	.0	.0	.0	.0	2,536
58074. LBY Libya.....	XXX	.0	.0	.0	.0	.0	2,501
58075. MLT Malta.....	XXX	.0	.0	.0	.0	.0	2,163
58076. ZWE Zimbabwe.....	XXX	.0	.0	.0	.0	.0	1,822
58077. VGB British Virgin Islands.....	XXX	.0	.0	.0	.0	.0	1,746
58078. GUY Guyana.....	XXX	.0	.0	.0	.0	.0	1,665
58079. BHR Bahrain.....	XXX	.0	.0	.0	.0	.0	1,624
58080. PRT Portugal.....	XXX	.0	.0	.0	.0	.0	1,497
58081. MUS Mauritius.....	XXX	.0	.0	.0	.0	.0	1,449
58082. GHA Ghana.....	XXX	.0	.0	.0	.0	.0	1,179
58083. HTI Haiti.....	XXX	.0	.0	.0	.0	.0	1,127
58084. BGD Bangladesh.....	XXX	.0	.0	.0	.0	.0	1,021
58085. SEN Senegal.....	XXX	.0	.0	.0	.0	.0	992
58086. EGY Egypt.....	XXX	.0	.0	.0	.0	.0	983
58087. MAC Macao, Special Administrati	XXX	.0	.0	.0	.0	.0	940
58088. MRT Mauritania.....	XXX	.0	.0	.0	.0	.0	888
58089. MHL Marshall Islands.....	XXX	.0	.0	.0	.0	.0	822
58090. URY Uruguay.....	XXX	.0	.0	.0	.0	.0	753
58091. LVA Latvia.....	XXX	.0	.0	.0	.0	.0	741
58092. SVK Slovakia.....	XXX	.0	.0	.0	.0	.0	645
58093. KEN Kenya.....	XXX	.0	.0	.0	.0	.0	560
58094. SVN Slovenia.....	XXX	.0	.0	.0	.0	.0	555
58095. VCT Saint Vincent and Grenadine	XXX	.0	.0	.0	.0	.0	550
58096. MCO Monaco.....	XXX	.0	.0	.0	.0	.0	529
58097. LBN Lebanon.....	XXX	.0	.0	.0	.0	.0	452
58098. CYP Cyprus.....	XXX	.0	.0	.0	.0	.0	451
58099. MTQ Martinique.....	XXX	.0	.0	.0	.0	.0	427
58100. LKA Sri Lanka.....	XXX	.0	.0	.0	.0	.0	425

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58101. VAT Holy See (Vatican City State)	XXX	0	0	0	0	0	388
58102. SWZ Swaziland	XXX	0	0	0	0	0	338
58103. ZMB Zambia	XXX	0	0	0	0	0	231
58104. JOR Jordan	XXX	0	0	0	0	0	200
58105. MKD Macedonia, Republic of	XXX	0	0	0	0	0	193
58106. ARM Armenia	XXX	0	0	0	0	0	187
58107. LCA Saint Lucia	XXX	0	0	0	0	0	182
58108. PRY Paraguay	XXX	0	0	0	0	0	181
58109. LTU Lithuania	XXX	0	0	0	0	0	171
58110. ATG Antigua and Barbuda	XXX	0	0	0	0	0	170
58111. GLP Guadeloupe	XXX	0	0	0	0	0	170
58112. HRV Croatia	XXX	0	0	0	0	0	158
58113. LAO Lao PDR	XXX	0	0	0	0	0	154
58114. GRL Greenland	XXX	0	0	0	0	0	136
58115. KWT Kuwait	XXX	0	0	0	0	0	132
58116. ALA Aland Islands	XXX	0	0	0	0	0	117
58117. DZA Algeria	XXX	0	0	0	0	0	117
58118. BRN Brunei Darussalam	XXX	0	0	0	0	0	104
58119. TKM Turkmenistan	XXX	0	0	0	0	0	104
58120. EST Estonia	XXX	0	0	0	0	0	96
58121. COD Congo, Democratic Republic	XXX	0	0	0	0	0	92
58122. UZB Uzbekistan	XXX	0	0	0	0	0	92
58123. GAB Gabon	XXX	0	0	0	0	0	64
58124. SUR Suriname	XXX	0	0	0	0	0	49
58125. NPL Nepal	XXX	0	0	0	0	0	45
58126. KHM Cambodia	XXX	0	0	0	0	0	31
58127. BLR Belarus	XXX	0	0	0	0	0	27
58128. AZE Azerbaijan	XXX	0	0	0	0	0	23
58129. AIA Anguilla	XXX	0	0	0	0	0	22
58130. FJI Fiji	XXX	0	0	0	0	0	14
58131. UGA Uganda	XXX	0	0	0	0	0	12
58132. KGZ Kyrgyzstan	XXX	0	0	0	0	0	9
58133. GRD Grenada	XXX	0	0	0	0	0	5
58134. BWA Botswana	XXX	0	0	0	0	0	4
58135. MSR Montserrat	XXX	0	0	0	0	0	4
58136. NCL New Caledonia	XXX	0	0	0	0	0	4
58137. ETH Ethiopia	XXX	0	0	0	0	0	2
58138. MWI Malawi	XXX	0	0	0	0	0	2
58139. MDA Moldova	XXX	0	0	0	0	0	1
58140. MLI Mali	XXX	0	0	0	0	0	1
58141. CAF Central African Republic	XXX	0	0	0	0	0	(1)
58142. GEO Georgia	XXX	0	0	0	0	0	(2)
58143. SPM Saint Pierre and Miquelon	XXX	0	0	0	0	0	(2)
58144. LBR Liberia	XXX	0	0	0	0	0	(3)
58145. PLW Palau	XXX	0	0	0	0	0	(5)
58146. FSM Micronesia, Federated State	XXX	0	0	0	0	0	(8)
58147. PYF French Polynesia	XXX	0	0	0	0	0	(8)
58148. BIH Bosnia and Herzegovina	XXX	0	0	0	0	0	(14)
58149. RWA Rwanda	XXX	0	0	0	0	0	(17)
58150. AGO Angola	XXX	0	0	0	0	0	(26)
58151. OMN Oman	XXX	0	0	0	0	0	(42)
58152. ANT Netherlands Antilles	XXX	0	0	0	0	0	(164)
58153. ALB Albania	XXX	0	0	0	0	0	(900)
58154. ISL Iceland	XXX	0	0	0	0	0	(1,922)
58155. LUX Luxembourg	XXX	0	0	0	0	0	(2,521)
58156. NIC Nicaragua	XXX	0	0	0	0	0	(11,990)
58157. ARG Argentina	XXX	(27)	9,960	275,000	0	0	308,772
58158. TTO Trinidad and Tobago	XXX	(27)	28	3,923	0	0	15,883
58159. VEN Venezuela (Bolivarian Repul	XXX	(27)	0	0	0	0	13,320
58160. ECU Ecuador	XXX	(27)	0	0	0	0	1,461
58161. TCA Turks and Caicos Islands	XXX	(27)	0	0	0	0	61
58162. PER Peru	XXX	(53)	0	0	0	0	7,641
58163. DOM Dominican Republic	XXX	(60)	0	0	0	0	11,679
58164. PAN Panama	XXX	(63)	0	0	0	0	14,480
58165. COL Colombia	XXX	(120)	0	0	0	0	14,445
58166. CHN China	XXX	(3,402)	1,991	0	2,499	190,004	372,996
58167. AUS Australia	XXX	(20,393)	1,865	492,973	0	543,238	120,866
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	15,457	76,124	965,488	387,343	4,784,026	10,483,186

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

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	764,278,518	787,342,924
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	4,169,282	19,200,730
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	2,639,086	3,704,867
5. Deduct amounts received on disposals.....	6,881,841	12,998,864
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	7,899,453	32,971,139
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	756,305,592	764,278,518
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	756,305,592	764,278,518

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	41,900,000	42,900,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	1,000,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	41,900,000	41,900,000
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	41,900,000	41,900,000
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	41,900,000	41,900,000

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	877,496,524	855,899,141
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,195,000	9,146,170
2.2 Additional investment made after acquisition.....	25,527,623	136,144,762
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	4,111	18,706
5. Unrealized valuation increase (decrease).....	(16,107,104)	43,172,843
6. Total gain (loss) on disposals.....	110,249	91,096,940
7. Deduct amounts received on disposals.....	25,247,748	253,944,999
8. Deduct amortization of premium and depreciation.....	4,839	20,038
9. Total foreign exchange change in book/adjusted carrying value.....	(2,787,493)	(3,797,446)
10. Deduct current year's other than temporary impairment recognized.....	0	219,555
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	860,186,325	877,496,524
12. Deduct total nonadmitted amounts.....	39,231,825	37,962,828
13. Statement value at end of current period (Line 11 minus Line 12).....	820,954,500	839,533,696

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,328,279,659	14,347,181,239
2. Cost of bonds and stocks acquired.....	779,987,731	3,064,233,906
3. Accrual of discount.....	2,369,943	10,197,120
4. Unrealized valuation increase (decrease).....	52,142,508	296,482,797
5. Total gain (loss) on disposals.....	5,962,922	27,230,259
6. Deduct consideration for bonds and stocks disposed of.....	828,751,000	3,347,351,416
7. Deduct amortization of premium.....	16,078,490	61,421,267
8. Total foreign exchange change in book/adjusted carrying value.....	(19,624,891)	(2,064,519)
9. Deduct current year's other than temporary impairment recognized.....	1,043,777	6,208,461
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,303,244,605	14,328,279,659
11. Deduct total nonadmitted amounts.....	11,625,164	11,633,655
12. Statement value at end of current period (Line 10 minus Line 11).....	14,291,619,441	14,316,646,003

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,239,887,240	1,890,191,861	2,107,513,729	(26,301,957)	8,996,263,416	0	0	9,239,887,240
2. NAIC 2 (a).....	1,120,294,863	48,606,669	32,460,514	5,181,397	1,141,622,415	0	0	1,120,294,863
3. NAIC 3 (a).....	365,459,669	24,537,060	21,399,690	15,501,451	384,098,491	0	0	365,459,669
4. NAIC 4 (a).....	146,074,099	10,367,188	9,460,174	(12,908,483)	134,072,630	0	0	146,074,099
5. NAIC 5 (a).....	15,343,937	0	470,195	7,252,311	22,126,053	0	0	15,343,937
6. NAIC 6 (a).....	6,182,715	0	848,142	298,542	5,633,115	0	0	6,182,715
7. Total Bonds.....	10,893,242,521	1,973,702,777	2,172,152,443	(10,976,737)	10,683,816,118	0	0	10,893,242,521
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock.....	10,894,437,521	1,973,702,777	2,172,152,443	(10,976,737)	10,685,011,118	0	0	10,894,437,521

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.....	.....325,018,830	.....XXX.....	.....325,019,244	.....29,285	.....2,253

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....468,790,440	.....249,649,920
2. Cost of short-term investments acquired.....	.....1,140,750,238	.....4,454,549,348
3. Accrual of discount.....	.....10,843	.....37,749
4. Unrealized valuation increase (decrease).....	.....7	.....(37)
5. Total gain (loss) on disposals.....	.....2,681	.....(446)
6. Deduct consideration received on disposals.....	.....1,284,534,995	.....4,235,446,094
7. Deduct amortization of premium.....	.....385	.....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).....	.....325,018,830	.....468,790,440
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....325,018,830	.....468,790,440

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

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

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

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

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	21,098,703	38,344,738
2. Cost of cash equivalents acquired.....	68,271,250	317,173,373
3. Accrual of discount.....	69,770	269,629
4. Unrealized valuation increase (decrease).....	(56,655)	147,585
5. Total gain (loss) on disposals.....	534	(589)
6. Deduct consideration received on disposals.....	77,188,035	334,836,032
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,195,566	21,098,703
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	12,195,566	21,098,703

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Office building located at .....					.....0	.....0	.....0	.....0
385 Washington Street.....	Saint Paul.....	MN.....	12/30/1983	Various.....	.....0	.....0	.....0	393,326
Other real estate prooerties:.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties:.....					.....0	.....0	.....0	.....0
21 warehouses and land located at.....					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO.....	05/26/1993	Various.....	.....0	.....0	.....0	174,693
38 warehouses and land located at .....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN.....	12/31/1990	Various.....	.....0	.....0	.....0	475,706
6 warehouses and land located at.....					.....0	.....0	.....0	.....0
Hawthorne Business Center.....	Los Angeles.....	CA.....	12/31/1990	Various.....	.....0	.....0	.....0	823,822
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	648,641
9 warehouses and land located at .....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA.....	03/18/1994	Various.....	.....0	.....0	.....0	23,389
8 warehouses and land located at .....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN.....	12/10/1996	Various.....	.....0	.....0	.....0	136,065
14 warehouses and land located at.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Atlanta.....	GA.....	12/20/1996	Various.....	.....0	.....0	.....0	211,415
12 warehouses and land located at.....					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA.....	06/15/1998	Various.....	.....0	.....0	.....0	113,178
1520 Broadmoor Blvd.....	Buford.....	GA.....	08/31/1998	Various.....	.....0	.....0	.....0	95,232
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL.....	03/22/2004	Various.....	.....0	.....0	.....0	38,955
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	114,542
1901 West 14th Street.....	Tempe.....	AZ.....	12/28/1995	Various.....	.....0	.....0	.....0	58,233
5401 West Kennedy.....	Tampa.....	FL.....	03/31/1998	Various.....	.....0	.....0	.....0	164,067
					.....0	.....0	.....0	.....0

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Two Centerpoint Drive.....	Portland.....	OR.....	...10/01/1998	Various.....	.....0	.....0	.....0	.....34,688
3001 Butterfield Road.....	Oak Brook.....	IL.....	...05/12/1999	Various.....	.....0	.....0	.....0	.....519,692
9060 East Via Linda.....	Scottsdale.....	AZ.....	...02/01/2007	Various.....	.....0	.....0	.....0	.....1,018
4440 El Camino Real.....	Los Altos.....	CA.....	...06/27/2012	Various.....	.....0	.....0	.....0	.....2,000
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA.....	...05/30/2013	Various.....	.....0	.....0	.....0	.....140,620
0199999. Totals.....					.....0	.....0	.....0	.....4,169,282
0399999. Totals.....					.....0	.....0	.....0	.....4,169,282

QE01.1

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
1 warehouse and land located at	Brooklyn Park.....	MN.....	03/19/2015	7000 Shady Oak LLC.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
9420 83rd Ave North.....	Brooklyn Park.....	MN.....	03/19/2015	7000 Shady Oak LLC.....	.....5,166,019	.....0	.....4,256,584	.....13,828	.....0	.....0	.....(13,828)	.....0	.....4,242,756	.....6,881,841	.....0	.....2,639,085	.....2,639,085	.....1,063	.....141,510
0199999. Totals.....					.....5,166,019	.....0	.....4,256,584	.....13,828	.....0	.....0	.....(13,828)	.....0	.....4,242,756	.....6,881,841	.....0	.....2,639,085	.....2,639,085	.....1,063	.....141,510
0399999. Totals.....					.....5,166,019	.....0	.....4,256,584	.....13,828	.....0	.....0	.....(13,828)	.....0	.....4,242,756	.....6,881,841	.....0	.....2,639,085	.....2,639,085	.....1,063	.....141,510

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		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
	Hancock Capital Partners IV, L.P.....	Boston.....		MA.....	Hancock Mezzanine Investments LLC.....		04/04/2008....	2	0	13,890	0	1,180,419	9.0
	Hancock Capital Partners V, L.P.....	Boston.....		MA.....	Hancock Mezzanine Investments LLC.....		11/29/2012....	2	0	653,801	0	8,945,107	4.8
	Hancock Mezzanine Partners III, L.P.....	Boston.....		MA.....	Hancock Mezzanine Investments LLC.....		12/29/2003....	2	0	5,968	0	307,567	8.9
1399999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									0	673,659	0	10,433,093	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
QE03	CapGen Financial Group LP.....	New York.....		NY.....	CapGen Financial Group.....		03/27/2008....	3	0	253,818	3	1,489,243	6.0
	Carlyle Europe Partners III, L.P.....	London.....		GBR.....	The Carlyle Group.....		02/01/2007....	3	0	28,957	3	2,026,280	0.3
	Carlyle Partners IV, L.P.....	Washington.....		DC.....	The Carlyle Group.....		12/31/2004....	3	0	21,378	3	2,401,394	0.3
	Carlyle Partners V, L.P.....	Washington.....		DC.....	The Carlyle Group.....		05/30/2007....	3	0	95,356	3	4,166,290	0.1
	Carlyle Partners VI, L.P.....	Washington.....		DC.....	The Carlyle Group.....		12/21/2012....	3	0	110,529	3	13,755,316	0.2
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....		DC.....	The Carlyle Group.....		11/06/2012....	3	0	1,709,200	3	3,941,085	1.2
	Element Partners II, L.P.....	Radnor.....		PA.....	Element Venture Partners.....		04/25/2008....	1	0	462,000	1	2,500,381	2.4
	Eureka II, L.P.....	Philadelphia.....		PA.....	Eureka Growth Capital.....		02/28/2007....	3	0	15,654	3	2,087,346	7.4
	HCI Equity Partners III, L.P.....	Washington.....		DC.....	HCI Equity Partners.....		02/22/2008....	3	0	110,422	3	938,788	12.1
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....		CA.....	Hellman & Friedman LLC.....		07/21/2009....	3	0	37,218	3	2,732,717	0.2
	JFL Equity Investors III, L.P.....	New York.....		NY.....	J.F. Lehman & Company.....		09/30/2010....	3	0	118,936	3	10,368,112	5.2
	MTS Health Investors II, L.P.....	New York.....		NY.....	MTS Partners.....		08/17/2007....	3	0	7,294	3	1,032,851	10.7
	NB Secondary Opportunities Fund II L.P.....	New York.....		NY.....	Neuberger Berman Investment Management.....		04/30/2008....	3	0	49,536	3	2,458,537	1.0
	One Rock Capital Partners, LP.....	New York.....		NY.....	One Rock Capital Partners.....		02/07/2014....	3	0	1,687,486	3	8,986,870	3.4
	Split Rock Partners, LP.....	Minneapolis.....		MN.....	Split Rock Partners Management, LLC.....		04/28/2005....	1	0	1,254,000	1	3,581,500	19.0
	Trident IV, L.P.....	Greenwich.....		CT.....	Stone Point Capital LLC.....		04/12/2007....	3	0	41,218	3	2,083,659	0.8
	Trilantic Capital Partners IV L.P.....	New York.....		NY.....	Lehman Brothers.....		05/09/2007....	3	0	17,574	3	1,870,692	0.8
	VMG Equity Partners, L.P.....	San Francisco.....		CA.....	VMG Equity Partners.....		05/29/2007....	3	0	4,270	3	919,925	4.9
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									0	6,024,846	50	67,340,986	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	747 Third LLC.....	New York.....		NY.....	747 Third LLC.....		02/08/1995....	0	0	275,582	0	0	50.0
	777 Third LLC.....	New York.....		NY.....	777 Third LLC.....		02/08/1995....	0	0	129,168	0	0	49.5
	Madison Ave LLC.....	New York.....		NY.....	Madison Ave LLC.....		02/08/1995....	0	0	2,061,742	0	0	50.0
	Orion European Real Estate Fund III, C.V.....	Paris.....		FRA.....	Orion European Real Estate.....		05/14/2009....	0	0	265,589	0	19,311,809	1.5
1799999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									0	2,732,080	0	19,311,809	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	Encap Energy Capital Fund X, L.P.....	Houston.....		TX.....	EnCap Investments.....		03/05/2015....	0	1,195,000	0	0	23,805,000	0.7
	ArcLight Energy Partners Fund V, L.P.....	Boston.....		MA.....	ArcLight Capital Partners.....		07/29/2011....	0	0	1,111,499	0	4,516,176	0.4
	EnCap Energy Capital Fund IX, L.P.....	Houston.....		TX.....	EnCap Investments.....		12/19/2012....	0	0	3,345,530	0	13,634,893	0.5
	Encap Energy Capital Fund VII, L.P.....	Houston.....		TX.....	EnCap Investments.....		07/31/2007....	0	0	61,152	0	1,350,621	0.6
	Encap Energy Capital Fund VIII, L.P.....	Houston.....		TX.....	EnCap Investments.....		01/31/2011....	0	0	331,740	0	2,424,571	0.3
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....		TX.....	EnCap Investments.....		05/07/2012....	0	0	809,760	0	12,798,480	1.0
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....		TX.....	EnCap Investments.....		04/09/2014....	0	0	197,960	0	19,310,733	0.7
	Energy Spectrum Partners V LP.....	Dallas.....		TX.....	Energy Spectrum Capital.....		09/30/2007....	0	0	13,751	0	2,111,095	2.6
	Gridiron Capital Fund, L.P.....	New Canaan.....		CT.....	Gridiron Capital.....		09/27/2007....	0	0	61,018	0	2,469,699	6.5
	Healthcare Royalty Partners II, L.P.....	Stamford.....		CT.....	Cowen Healthcare Royalty Partners.....		02/10/2010....	0	0	918,605	0	4,665,332	3.1
	JLL Partners Fund VI, L.P.....	New York.....		NY.....	Joseph Littlejohn & Levy.....		06/02/2008....	0	0	35,174	0	6,560,131	2.8
	KKR Energy Income and Growth Fund I LP.....	Houston.....		TX.....	Kohlberg Kravis Roberts & Co.....		03/03/2014....	0	0	3,426,805	0	15,445,474	1.9
	Natural Gas Partners IX, L.P.....	Irving.....		TX.....	Natural Gas Partners.....		12/31/2009....	0	0	114,123	0	693,655	0.5

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City											
	NGP Natural Resources X, L.P.....	Irving.....		TX.....	Natural Gas Partners.....		10/12/2011....	.....0	.....0	.....951,468	.....0	.....7,028,071	.....0.8
	SFC Energy Partners I-A, L.P.....	Denver.....		CO.....	SFC Energy Partners.....		09/10/2007....	.....0	.....0	.....457,832	.....0	.....732,921	.....4.7
	SFC Energy Partners II, L.P.....	Denver.....		CO.....	SFC Energy Partners.....		03/31/2011....	.....0	.....0	.....237,880	.....0	.....11,543,525	.....3.4
	The Energy & Minerals Group Fund II, L.P.....	Houston.....		TX.....	The Energy & Minerals Group.....		12/03/2012....	.....0	.....0	.....173,998	.....0	.....3,328,575	.....0.8
	TPF II, L.P.....	Omaha.....		NE.....	Tenaska Inc.....		03/21/2008....	.....0	.....0	.....25,309	.....0	.....2,785,210	.....1.1
	TPH Partners II, L.P.....	Houston.....		TX.....	TPH Partners.....		12/18/2013....	.....0	.....0	.....604,408	.....0	.....7,057,277	.....5.3
	White Deer Energy L.P. II.....	Houston.....		TX.....	White Deer Management.....		02/15/2013....	.....0	.....0	.....251,912	.....0	.....17,246,147	.....2.3
	White Deer Energy LP.....	Houston.....		TX.....	White Deer Management.....		02/25/2010....	.....0	.....0	.....627,996	.....0	.....4,987,814	.....3.0
	Yorktown Energy Partners X, L.P.....	New York.....		NY.....	Yorktown Partners.....		05/17/2013....	.....0	.....0	.....2,339,118	.....0	.....8,278,012	.....1.2
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....1,195,000	.....16,097,038	.....0	.....172,773,413	.....XXX.....
4499999. Subtotal - Unaffiliated.....									.....1,195,000	.....25,527,623	.....50	.....269,859,302	.....XXX.....
4699999. Totals.....									.....1,195,000	.....25,527,623	.....50	.....269,859,302	.....XXX.....

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value					15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income		
		City							9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																					
	Lower Colorado River S99A Rites.....	Various.....		TX...	Sale.....	11/08/1999	03/31/2015200,29204,111004,1110204,403314,6530110,249110,249162,802	
	Hancock Capital Partners IV, L.P.....	Boston.....		MA...	Distribution.....	04/04/2008	01/23/2015	.....71,036	.....0	.....0	.....0	.....0	.....0	.....71,036	.....71,036	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....		MA...	Distribution.....	12/29/2003	03/09/2015	.....198,470	.....0	.....0	.....0	.....0	.....0	.....198,470	.....198,470	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								469,79704,111004,1110473,909584,1580110,249110,249162,802
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
	Carlyle Europe Partners II, L.P.....	London.....		GBR	Distribution.....	12/13/2004	03/31/2015	.....792,316	.....0	.....0	.....0	.....0	.....0	.....792,316	.....792,316	.....0	.....0	.....0	.....0
	Carlyle Europe Partners III, L.P.....	London.....		GBR	Distribution.....	02/01/2007	03/31/2015	.....697,212	.....0	.....0	.....0	.....0	.....0	.....697,212	.....697,212	.....0	.....0	.....0	.....0
	Carlyle Partners IV, L.P.....	Washington.....		DC...	Distribution.....	12/31/2004	03/26/2015	.....4,392,887	.....0	.....0	.....0	.....0	.....0	.....4,392,887	.....4,392,887	.....0	.....0	.....0	.....0
	Carlyle Partners V, L.P.....	Washington.....		DC...	Distribution.....	05/30/2007	03/23/2015	.....501,661	.....0	.....0	.....0	.....0	.....0	.....501,661	.....501,661	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....		DC...	Distribution.....	12/21/2012	03/19/2015	.....208,017	.....0	.....0	.....0	.....0	.....0	.....208,017	.....208,017	.....0	.....0	.....0	.....0
	Century Capital Partners IV, L.P.....	Boston.....		MA...	Distribution.....	04/30/2007	01/29/2015	.....205,482	.....0	.....0	.....0	.....0	.....0	.....205,482	.....205,482	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....		NY...	Distribution.....	11/01/2004	02/18/2015	.....264,160	.....0	.....0	.....0	.....0	.....0	.....264,160	.....264,160	.....0	.....0	.....0	.....0
	Eureka II, L.P.....	Philadelphia.....		PA...	Distribution.....	02/28/2007	03/12/2015	.....326,700	.....0	.....0	.....0	.....0	.....0	.....326,700	.....326,700	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....		NY...	Distribution.....	04/30/2008	03/30/2015	.....771,154	.....0	.....0	.....0	.....0	.....0	.....771,154	.....771,154	.....0	.....0	.....0	.....0
	One Rock Capital Partners, LP.....	New York.....		NY...	Distribution.....	02/07/2014	01/09/2015	.....800,670	.....0	.....0	.....0	.....0	.....0	.....800,670	.....800,670	.....0	.....0	.....0	.....0
	Split Rock Partners II, L.P.....	Minneapolis.....		MN...	Distribution.....	05/01/2008	01/06/2015	.....(380,000)	.....0	.....0	.....0	.....0	.....0	.....(380,000)	.....(380,000)	.....0	.....0	.....0	.....0
	Split Rock Partners, LP.....	Minneapolis.....		MN...	Distribution.....	04/28/2005	01/06/2015	.....325,468	.....0	.....0	.....0	.....0	.....0	.....325,468	.....325,468	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....		NY...	Distribution.....	05/09/2007	03/10/2015	.....187,003	.....0	.....0	.....0	.....0	.....0	.....187,003	.....187,003	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....		CA...	Distribution.....	05/29/2007	01/30/2015	.....148,180	.....0	.....0	.....0	.....0	.....0	.....148,180	.....148,180	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....9,240,911	.....0	.....0	.....0	.....0	.....9,240,911	.....9,240,911	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/31/2015	.....837,265	......0	......0	......0	......0	......0	......0	.....837,265	.....837,265	......0	......0	......0	......0
	BPG Investment Partnership VIII.....	Philadelphia.....	PA...	Distribution.....	08/18/2007	03/31/2015	.....29,413	......0	......0	......0	......0	......0	......0	.....29,413	.....29,413	......0	......0	......0	......0
	Madison Ave LLC.....	New York.....	NY...	Distribution.....	02/08/1995	03/31/2015	.....1,436,966	......0	......0	......0	......0	......0	......0	.....1,436,966	.....1,436,966	......0	......0	......0	......0
	Miller Global Fund VI LLC.....	Denver.....	CO...	Distribution.....	02/29/2008	03/31/2015	.....1,566,202	......0	......0	......0	......0	......0	......0	.....1,566,202	.....1,566,202	......0	......0	......0	......0
	North American Real Estate Partners, LP.....	Minnetonka.....	MN...	Distribution.....	12/23/2004	01/30/2015	.....370,139	......0	......0	......0	......0	......0	......0	.....370,139	.....370,139	......0	......0	......0	......0
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA...	Distribution.....	05/14/2009	03/31/2015	.....4,775,982	......0	......0	......0	......0	......0	......0	.....4,775,982	.....4,775,982	......0	......0	......0	......0
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	03/31/2015	.....22,052	......0	......0	......0	......0	......0	......0	.....22,052	.....22,052	......0	......0	......0	......0
	Secured Capital Japan Real Estate Partners Asia, LP.....	Los Angeles.....	CA...	Distribution.....	03/30/2007	03/31/2015	.....750,000	......0	......0	......0	......0	......0	......0	.....750,000	.....750,000	......0	......0	......0	......0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....9,788,019	......0	......0	......0	......0	......0	......0	.....9,788,019	.....9,788,019	......0	......0	......0	......0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	ArcLight Energy Partners Fund V, L.P.....	Boston.....	MA...	Distribution.....	07/29/2011	03/18/2015	.....4,069	......0	......0	......0	......0	......0	......0	.....4,069	.....4,069	......0	......0	......0	......0
	Encap Energy Capital Fund VI, L.P.....	Houston.....	TX...	Distribution.....	12/31/2009	01/12/2015	.....292,125	......0	......0	......0	......0	......0	......0	.....292,125	.....292,125	......0	......0	......0	......0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX...	Distribution.....	07/31/2007	03/12/2015	.....207,428	......0	......0	......0	......0	......0	......0	.....207,428	.....207,428	......0	......0	......0	......0
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	Distribution.....	01/31/2011	02/24/2015	.....91,063	......0	......0	......0	......0	......0	......0	.....91,063	.....91,063	......0	......0	......0	......0
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Distribution.....	09/30/2007	03/31/2015	.....631,879	......0	......0	......0	......0	......0	......0	.....631,879	.....631,879	......0	......0	......0	......0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT...	Distribution.....	09/27/2007	01/16/2015	.....2,265,133	......0	......0	......0	......0	......0	......0	.....2,265,133	.....2,265,133	......0	......0	......0	......0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Distribution.....	02/10/2010	02/12/2015	.....327,741	......0	......0	......0	......0	......0	......0	.....327,741	.....327,741	......0	......0	......0	......0
	KKR Energy Income and Growth Fund I LP.....	Houston.....	TX...	Distribution.....	03/03/2014	03/16/2015	.....143,770	......0	......0	......0	......0	......0	......0	.....143,770	.....143,770	......0	......0	......0	......0
	Natural Gas Partners IX, L.P.....	Irving.....	TX...	Distribution.....	12/31/2009	03/31/2015	.....464,783	......0	......0	......0	......0	......0	......0	.....464,783	.....464,783	......0	......0	......0	......0
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Distribution.....	10/12/2011	03/25/2015	.....21,297	......0	......0	......0	......0	......0	......0	.....21,297	.....21,297	......0	......0	......0	......0
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA...	Distribution.....	02/18/2010	03/05/2015	.....202,919	......0	......0	......0	......0	......0	......0	.....202,919	.....202,919	......0	......0	......0	......0
	TPF II, L.P.....	Omaha.....	NE...	Distribution.....	03/21/2008	01/16/2015	.....12,290	......0	......0	......0	......0	......0	......0	.....12,290	.....12,290	......0	......0	......0	......0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN...	Distribution.....	11/02/2007	03/27/2015	.....732,770	......0	......0	......0	......0	......0	......0	.....732,770	.....732,770	......0	......0	......0	......0
	White Deer Energy LP.....	Houston.....	TX...	Distribution.....	02/25/2010	03/11/2015	.....237,322	......0	......0	......0	......0	......0	......0	.....237,322	.....237,322	......0	......0	......0	......0
	Yorktown Energy Partners IX, L.P.....	New York.....	NY...	Distribution.....	10/05/2010	01/05/2015	.....72	......0	......0	......0	......0	......0	......0	.....72	.....72	......0	......0	......0	......0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....5,634,661	......0	......0	......0	......0	......0	......0	.....5,634,661	.....5,634,661	......0	......0	......0	......0
4499999. Subtotal - Unaffiliated.....							.....25,133,387	......0	.....4,111	......0	......0	.....4,111	......0	.....25,137,498	.....25,247,748	......0	.....110,249	.....110,249	.....162,802
4699999. Totals.....							.....25,133,387	......0	.....4,111	......0	......0	.....4,111	......0	.....25,137,498	.....25,247,748	......0	.....110,249	.....110,249	.....162,802

QE03.2

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
912828	SD	3		01/15/2015	CITIGROUP GLOBAL MARKETS			40,272,009	40,000,000	229,620	1
912828	SM	3		03/17/2015	CITIGROUP GLOBAL MARKETS			25,144,615	25,000,000	116,071	1
912828	ST	8		01/15/2015	HSBC			50,300,949	50,000,000	132,942	1
912828	TN	0		01/15/2015	BAS-MERRILL LYNCH			46,519,095	46,900,000	178,790	1
38375B	ZA	3		03/20/2015	PAR WRITE-UP			123,560	123,560	0	1
38375B	C9	1		03/20/2015	PAR WRITE-UP			80,088	80,088	0	1
38375B	G2	2		03/20/2015	PAR WRITE-UP			20,012	20,012	0	1
38375B	R5	3		03/20/2015	PAR WRITE-UP			40,825	40,825	0	1
38375U	JP	6		03/20/2015	PAR WRITE-UP			65,149	65,149	0	1
36230S	DW	1		03/20/2015	PAR WRITE-UP			50,748	50,748	0	1
0599999. Total Bonds - U.S. Government								162,617,048	162,280,381	657,423	XXX
Bonds - All Other Government											
013051	DN	4	C	01/07/2015	TD SECURITIES			1,019,810	1,000,000	2,301	1FE
013051	DR	5	C	02/17/2015	NATIONAL BANK OF CANADA FINANCIAL			1,998,380	2,000,000	0	1FE
13509P	EV	1	C	03/13/2015	BAS-MERRILL LYNCH			2,995,320	3,000,000	0	1FE
669827	FV	4	C	02/11/2015	CIBC WORLD MARKETS			1,137,880	1,000,000	9,551	1FE
459058	EB	5	C	03/03/2015	BMO CAPITAL MARKETS			997,430	1,000,000	0	1FE
G92450	YY	8	D	02/03/2015	BARCLAYS GLOBAL			802,603	759,300	12,669	1FE
G92451	CZ	7	D	01/20/2015	CITIGROUP GLOBAL MARKETS-EUROCLEAR			3,125,743	3,075,247	0	1FE
G92451	GE	0	D	03/03/2015	RBC DOMINION GLOBAL MARKETS			3,456,821	3,383,600	6,870	1FE
1099999. Total Bonds - All Other Government								15,533,987	15,218,147	31,391	XXX
Bonds - U.S. States, Territories and Possessions											
452151	SN	4		03/24/2015	TRAVELERS COMMERCIAL INS			4,013,880	4,000,000	79,444	1FE
677520	3P	1		03/24/2015	TRAVELERS COMMERCIAL INS			2,325,960	2,000,000	2,500	1FE
68608U	3Q	7		02/03/2015	CITIGROUP GLOBAL MARKETS			7,130,330	6,315,000	0	1FE
880541	TN	7		03/24/2015	TRAVELERS PROP CAS INS			4,065,200	4,000,000	57,667	1FE
880541	TR	8		03/24/2015	TRAVELERS COMMERCIAL INS			5,005,050	5,000,000	72,083	1FE
917542	UA	8		03/31/2015	J P MORGAN CHASE SECURITIES INC			43,428,351	39,225,000	0	1FE
97705L	GB	7		03/24/2015	TRAVELERS PROP CAS INS			2,009,380	2,000,000	39,722	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								67,978,151	62,540,000	251,417	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
015302	L8	3		03/24/2015	TRAVELERS COMMERCIAL INS			2,169,520	2,000,000	15,333	1FE
041431	NT	0		03/24/2015	TRAVELERS PROP CAS INS			1,037,490	1,000,000	4,063	1FE
041431	MM	6		03/24/2015	TRAVELERS COMMERCIAL INS			1,077,860	1,000,000	5,889	1FE
041826	D5	4		03/24/2015	TRAVELERS PROP CAS INS			1,391,136	1,200,000	6,500	1FE
052396	SQ	2		03/24/2015	TRAVELERS COMMERCIAL INS			4,516,640	4,000,000	12,778	1FE
073900	F2	3		03/17/2015	PIPER JAFFRAY			8,070,758	7,670,000	0	1FE
07539P	CY	3		02/03/2015	ROSS SINCLAIRE			1,719,647	1,435,000	0	1FE
147051	US	3		03/24/2015	TRAVELERS PROP CAS INS			406,397	370,000	946	1FE
161069	A5	8		03/24/2015	TRAVELERS COMMERCIAL INS			701,215	590,000	5,089	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
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)
161069 A6 6	CHARLOTTESVILLE GEN OBLI	4.500 2024 07		03/24/2015	TRAVELERS COMMERCIAL INS.		755,731	640,000	5,520	1FE
161069 A7 4	CHARLOTTESVILLE GEN OBLI	4.500 2025 07		03/24/2015	TRAVELERS PROP CAS INS.		750,957	640,000	5,520	1FE
165573 YX 8	CHESTER CO GENERAL OBLIG	5.000 2033 11		03/24/2015	TRAVELERS PROP CAS INS.		2,339,500	2,000,000	35,833	1FE
181288 PS 4	CLARK CO SD#117 CAMAS GO	3.500 2027 12		02/04/2015	PIPER JAFFRAY		4,897,880	4,585,000	0	1FE
184540 4L 3	CLEAR CREEK ISD GO REF S	3.250 2029 02		03/24/2015	TRAVELERS COMMERCIAL INS.		2,032,100	2,000,000	7,042	1FE
184540 7B 2	CLEAR CREEK ISD GO REF S	5.000 2034 02		03/16/2015	WELLS FARGO SECURITIES		3,625,266	3,095,000	0	1FE
194738 8V 5	COLLIN CO GENERAL OBLIGA	5.000 2032 02		03/24/2015	TRAVELERS COMMERCIAL INS.		1,602,958	1,400,000	7,583	1FE
208418 WZ 2	CONROE ISD GEN OBLIG REF	3.750 2031 02		03/24/2015	TRAVELERS COMMERCIAL INS.		2,103,586	2,010,000	8,166	1FE
208418 XA 6	CONROE ISD GEN OBLIG REF	3.750 2032 02		03/24/2015	TRAVELERS COMMERCIAL INS.		2,175,489	2,085,000	8,470	1FE
215489 MN 2	COOK CO HSD #203 NEW TRI	3.500 2032 12		01/13/2015	CITIGROUP GLOBAL MARKETS		4,991,015	4,910,000	0	1FE
259291 MN 9	DOUGLAS CO SCH DIST#1 GO	5.000 2029 12		03/31/2015	RBC CAPITAL MARKETS		8,760,472	7,240,000	0	1FE
260741 KW 2	DOWNERS GROVE GENERAL OB	5.250 2028 01		03/24/2015	TRAVELERS PROP CAS INS.		1,123,150	1,000,000	12,104	1FE
345766 NG 0	FOREST HILLS LOCAL SCH D	3.500 2034 12		02/04/2015	FIFTH THIRD SECURITIES		3,515,873	3,470,000	0	1FE
357154 5C 3	FREMONT USD GENERAL OBLI	5.000 2024 08		03/24/2015	TRAVELERS COMMERCIAL INS.		1,196,730	1,000,000	7,361	1FE
357154 5G 4	FREMONT USD GENERAL OBLI	5.000 2026 08		03/24/2015	TRAVELERS PROP CAS INS.		2,370,500	2,000,000	14,722	1FE
396028 5R 9	GREENVILLE CO GENERAL OB	2.750 2034 04		03/24/2015	TRAVELERS PROP CAS INS.		1,624,175	1,690,000	22,334	1FE
440673 H2 0	HORRY CO SCH DIST GEN OB	3.500 2031 03		01/21/2015	MORGAN STANLEY		16,152,078	15,355,000	0	1FE
486063 TA 8	KATY ISD GO REF S2015B (	4.000 2035 02		02/02/2015	J P MORGAN CHASE SECURITIES INC.		2,395,220	2,210,000	0	1FE
486063 MS 6	KATY ISD GO S2010C (PSF)	5.000 2019 02		03/24/2015	TRAVELERS COMMERCIAL INS.		1,977,803	1,710,000	9,263	1FE
486063 SA 9	KATY ISD GO S2015A (PSF)	5.000 2028 02		02/10/2015	J P MORGAN CHASE SECURITIES INC.		5,031,992	4,130,000	0	1FE
494619 DA 4	KING & PIERCE CO GO SD #	5.000 2031 12		03/24/2015	TRAVELERS COMMERCIAL INS.		1,021,998	870,000	13,654	1FE
495278 Q5 5	KING CO GO SCH DIST #415	4.000 2028 12		03/24/2015	TRAVELERS COMMERCIAL INS.		1,287,770	1,190,000	14,941	1FE
495098 VL 6	KING CO GO SD#405 BELLEV	3.000 2029 12		03/24/2015	TRAVELERS COMMERCIAL INS.		3,008,100	3,000,000	28,250	1FE
499512 6A 4	KNOX CO GENERAL OBLIGATI	3.000 2027 06		03/24/2015	TRAVELERS COMMERCIAL INS.		1,398,340	1,380,000	16,560	1FE
499512 6B 2	KNOX CO GENERAL OBLIGATI	3.000 2028 06		03/24/2015	TRAVELERS COMMERCIAL INS.		1,433,821	1,425,000	17,100	1FE
499512 6H 9	KNOX CO GENERAL OBLIGATI	3.500 2034 06		03/24/2015	TRAVELERS PROP CAS INS.		1,751,344	1,735,000	24,290	1FE
505786 GE 7	LADUE SCH DIST GENERAL O	2.750 2026 03		03/24/2015	TRAVELERS PROP CAS INS.		1,026,730	1,000,000	1,757	1FE
511074 PC 4	LAKE TRAVIS ISD GO S2012	5.000 2031 02		03/24/2015	TRAVELERS COMMERCIAL INS.		1,804,546	1,560,000	8,450	1FE
520121 KH 6	LAWRENCE GENERAL OBLIGAT	3.250 2030 09		03/24/2015	TRAVELERS PROP CAS INS.		1,112,540	1,080,000	2,243	1FE
529063 RU 5	LEXINGTON CO SCH DIST #1	3.500 2030 02		02/18/2015	MORGAN STANLEY		10,606,818	10,285,000	0	1FE
539158 FC 4	LIVINGSTON TOWNSHIP SD G	4.000 2019 07		03/24/2015	TRAVELERS PROP CAS INS.		300,507	270,000	2,070	1FE
581646 R6 5	MCKINNEY GENERAL OBLIGAT	4.000 2028 08		03/24/2015	TRAVELERS COMMERCIAL INS.		1,341,598	1,260,000	5,460	1FE
581664 DZ 9	MCKINNEY ISD GEN OBLIG R	3.750 2031 02		03/04/2015	PIPER JAFFRAY		2,705,813	2,610,000	0	1FE
584002 RW 1	MECKLENBURG CO GEN OBLIG	5.000 2026 12		03/24/2015	TRAVELERS PROP CAS INS.		1,291,770	1,000,000	15,694	1FE
584002 RX 9	MECKLENBURG CO GEN OBLIG	5.000 2027 12		03/24/2015	TRAVELERS COMMERCIAL INS.		646,460	500,000	7,847	1FE
613579 R9 4	MONTGOMERY CO GENERAL OB	4.750 2024 12		03/24/2015	TRAVELERS COMMERCIAL INS.		1,254,589	1,110,000	16,550	1FE
621196 B2 9	MT DIABLO USD GO REF S20	5.000 2029 07		03/24/2015	TRAVELERS COMMERCIAL INS.		2,134,750	1,830,000	21,096	1FE
630412 TR 5	NAPERVILLE GENERAL OBLIG	4.000 2021 12		03/24/2015	TRAVELERS PROP CAS INS.		980,300	855,000	10,735	1FE
66285T EX 7	NORTH THURSTON PUBLIC SC	3.500 2033 12		03/24/2015	TRAVELERS COMMERCIAL INS.		3,114,630	3,000,000	85,167	1FE
667027 Y3 4	NORTHSIDE ISD GO REF S20	5.000 2025 08		03/24/2015	TRAVELERS COMMERCIAL INS.		2,070,461	1,795,000	13,213	1FE

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
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)
671130 MJ 8	OAK CREEK-FRANKLIN JT SD 3.750 2034 04.....			02/23/2015	WELLS FARGO SECURITIES.....		6,125,571	5,995,000	0	1FE.....
680616 B5 7	OLENTANGY LOCAL SD GO RE 4.000 2034 12.....			02/10/2015	FIFTH THIRD SECURITIES.....		2,574,078	2,440,000	0	1FE.....
720611 VB 5	PIERCE CO SCH #403 BETHE 4.000 2022 12.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,102,330	1,000,000	12,556	1FE.....
727199 WV 9	PLANO ISD GENERAL OBLIGA 5.000 2031 02.....			03/04/2015	RAYMOND JAMES & ASSOC.....		4,702,306	3,970,000	0	1FE.....
779240 JK 7	ROUND ROCK ISD GO S2015 4.000 2035 08.....			02/03/2015	RBC CAPITAL MARKETS.....		3,302,488	3,030,000	0	1FE.....
783243 8D 3	RUTHERFORD CO GENERAL OB 5.000 2020 04.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,149,915	975,000	23,427	1FE.....
783244 CU 8	RUTHERFORD CO GENERAL OB 3.500 2030 04.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,052,100	1,000,000	16,819	1FE.....
810453 7Y 0	SCOTTSDALE GENERAL OBLIG 4.000 2028 07.....			02/19/2015	WELLS FARGO SECURITIES.....		2,480,558	2,250,000	0	1FE.....
89453P NY 1	TRAVIS CO GENERAL OBLIGA 3.250 2031 03.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		811,160	800,000	1,661	1FE.....
89453P NZ 8	TRAVIS CO GENERAL OBLIGA 3.375 2032 03.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,537,041	1,505,000	3,245	1FE.....
90634P KC 2	UNION COUNTY GENERAL OBL 3.500 2028 02.....			03/26/2015	NW CAPITAL.....		7,047,290	6,705,000	0	1FE.....
927734 XH 1	VIRGINIA BEACH GENERAL O 4.500 2030 04.....			03/24/2015	TRAVELERS PROP CAS INS.....		1,108,200	1,000,000	21,625	1FE.....
927734 XJ 7	VIRGINIA BEACH GENERAL O 4.500 2031 04.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		2,484,383	2,250,000	48,656	1FE.....
937751 4H 5	WASHINGTON CO GENERAL OB 3.750 2030 07.....			03/24/2015	TRAVELERS PROP CAS INS.....		913,750	850,000	7,349	1FE.....
937751 4J 1	WASHINGTON CO GENERAL OB 3.750 2031 07.....			03/24/2015	TRAVELERS PROP CAS INS.....		944,667	885,000	7,652	1FE.....
938429 K8 9	WASHINGTON CO SD#48J BEA 5.000 2031 06.....			03/24/2015	TRAVELERS PROP CAS INS.....		1,481,403	1,240,000	17,050	1FE.....
94766P EL 1	WEBER SCHOOL DISTRICT GE 3.500 2031 06.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,988,979	1,910,000	18,384	1FE.....
94766P EM 9	WEBER SCHOOL DISTRICT GE 3.500 2032 06.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		2,077,400	2,000,000	19,250	1FE.....
973126 RT 4	WINCHESTER GENERAL OBLIG 4.000 2025 09.....			03/24/2015	TRAVELERS PROP CAS INS.....		22,331	20,000	51	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....							173,711,971	160,015,000	697,317	XXX

QE04.2

Bonds - U.S. Special Revenue and Special Assessment

115117 KG 7	BROWARD CO WATER & SEWER 5.000 2030 10.....			03/24/2015	TRAVELERS PROP CAS INS.....		163,142	140,000	3,364	1FE.....
147056 EG 6	CARY COMBINED ENTERPRISE 3.500 2033 12.....			02/25/2015	CITIGROUP GLOBAL MARKETS.....		3,271,027	3,185,000	0	1FE.....
172311 JN 3	CINCINNATI WATER SYSTEM 5.000 2031 12.....			03/24/2015	TRAVELERS PROP CAS INS.....		303,059	260,000	4,081	1FE.....
196632 UW 1	COLORADO SPRINGS UTILITI 4.000 2032 11.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,687,645	1,580,000	31,424	1FE.....
206165 HD 7	CONCORD & CARLISLE REG S 3.250 2038 03.....			03/06/2015	GUGGENHEIM SECURITIES.....		2,478,086	2,600,000	235	1FE.....
25477G JB 2	DISTRICT OF COLUMBIA INC 5.000 2032 12.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,154,230	1,000,000	15,694	1FE.....
311450 FL 9	FARMINGTON POLL CONTROL 1.875 2029 04.....			03/19/2015	BARCLAYS CAPITAL INC.....		3,000,000	3,000,000	0	1FE.....
45506D PJ 8	INDIANA FINANCE AUTH REV 5.000 2034 02.....			01/20/2015	CITIGROUP GLOBAL MARKETS.....		10,198,427	8,370,000	0	1FE.....
46246K 2E 1	IOWA FINANCE AUTH ST REV 5.000 2030 08.....			02/04/2015	J P MORGAN CHASE SECURITIES INC.....		7,573,467	6,145,000	0	1FE.....
495289 X2 1	KING CO SEWER REV REF S2 4.000 2036 07.....			01/12/2015	J P MORGAN CHASE SECURITIES INC.....		6,371,940	6,000,000	0	1FE.....
548100 6L 5	LOWER CO RIVER S99A P-FL 3.000 2019 05.....			03/12/2015	BAS-MERRILL LYNCH.....		5,000	5,000	1	1FE.....
54810C S2 7	LOWER COLORADO RIVER REF 5.500 2019 05.....			03/12/2015	BAS-MERRILL LYNCH.....		8,677,152	8,640,000	163,680	1FE.....
56045R CT 4	MAINE MUNI BOND BANK S20 4.500 2031 11.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,090,320	1,000,000	17,875	1FE.....
560551 PJ 6	MAINE TURNPIKE AUTH REV 5.000 2037 07.....			03/03/2015	BAS-MERRILL LYNCH.....		2,145,889	1,850,000	0	1FE.....
57583U 4M 7	MASSACHUSETTS DEV FIN(TU 4.000 2038 08.....			02/12/2015	BARCLAYS CAPITAL INC.....		7,243,323	6,995,000	0	1FE.....
57604P Y3 2	MASSACHUSETTS WATER POLL 5.000 2022 08.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,161,400	1,000,000	7,361	1FE.....
576051 GW 0	MASSACHUSETTS WATER RES 4.000 2029 08.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,793,182	1,660,000	9,776	1FE.....
596566 QR 3	MIDDLESEX CO IMPT AUTH L 5.000 2018 09.....			03/24/2015	TRAVELERS PROP CAS INS.....		130,226	115,000	144	1FE.....
64465P HH 4	NEW HAMPSHIRE MUN BD BK 5.500 2019 07.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		724,384	615,000	6,483	1FE.....
64465P VW 5	NEW HAMPSHIRE MUNI BOND 5.000 2028 08.....			03/24/2015	TRAVELERS COMMERCIAL INS.....		1,551,964	1,330,000	7,204	1FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64711N	JB	2		03/24/2015	TRAVELERS COMMERCIAL INS.		577,435	530,000	6,654	1FE
649907	7C	0		03/25/2015	GOLDMAN SACHS & CO.		4,503,800	3,500,000	0	1FE
659079	CM	7		03/24/2015	TRAVELERS PROP CAS INS.		41,712	40,000	102	1FE
696572	LD	6		02/10/2015	MORGAN STANLEY		8,278,158	7,770,000	0	1FE
70917S	QR	7		02/26/2015	MORGAN STANLEY		8,969,825	7,555,000	0	1FE
735371	PA	8		03/24/2015	CITIGROUP GLOBAL MARKETS		5,981,197	5,620,000	0	1FE
751100	HS	0		03/24/2015	TRAVELERS COMMERCIAL INS.		1,545,573	1,325,000	4,233	1FE
751100	HT	8		03/24/2015	TRAVELERS PROP CAS INS.		2,324,620	2,000,000	6,389	1FE
810489	NY	6		03/24/2015	TRAVELERS COMMERCIAL INS.		2,221,401	2,215,000	15,320	1FE
812643	EA	8		03/24/2015	TRAVELERS PROP CAS INS.		54,471	47,000	346	1FE
882135	P7	5		03/24/2015	TRAVELERS COMMERCIAL INS.		2,289,200	2,000,000	35,833	1FE
89658H	TD	2		03/24/2015	TRAVELERS PROP CAS INS.		76,538	65,000	478	1FE
92812U	H7	6		01/14/2015	BB&T CAPITAL MARKETS		21,762,730	21,500,000	211,566	1FE
92817S	F6	0		03/24/2015	TRAVELERS COMMERCIAL INS.		2,030,340	2,000,000	8,833	1FE
92818H	BM	2		02/03/2015	CITIGROUP GLOBAL MARKETS		22,279,976	20,830,000	0	1FE
92818G	FA	6		03/24/2015	TRAVELERS COMMERCIAL INS.		640,168	565,000	10,099	1FE
92818G	FB	4		03/24/2015	TRAVELERS COMMERCIAL INS.		636,941	565,000	10,099	1FE
977123	YE	2		03/24/2015	TRAVELERS COMMERCIAL INS.		2,210,160	2,000,000	20,921	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							147,148,107	135,617,000	598,197	XXX
Bonds - Industrial and Miscellaneous										
002824	AW	0		03/24/2015	TRAVELERS PROP CAS INS.		773,975	700,000	9,384	1FE
002824	BB	5		03/05/2015	BAS-MERRILL LYNCH		997,930	1,000,000	0	1FE
00724F	AC	5		01/21/2015	BAS-MERRILL LYNCH		1,978,560	2,000,000	0	2FE
023135	AM	8		02/20/2015	MIZUHO INTERNATIONAL PLC		1,031,810	1,000,000	7,333	1FE
0258M0	DP	1		03/24/2015	TRAVELERS PROP CAS INS.		505,963	500,000	1,219	1FE
02665W	AH	4	R	03/24/2015	TRAVELERS PROP CAS INS.		508,497	500,000	1,219	1FE
03073E	AM	7		02/17/2015	BAS-MERRILL LYNCH		994,650	1,000,000	0	1FE
037833	AK	6		03/24/2015	TRAVELERS PROP CAS INS.		493,621	500,000	4,700	1FE
037833	AS	9		03/24/2015	TRAVELERS PROP CAS INS.		531,751	500,000	6,613	1FE
037833	AZ	3		02/02/2015	DEUTSCHE BANC		998,590	1,000,000	0	1FE
040555	CR	3		01/08/2015	WELLS FARGO SECURITIES		1,003,120	1,000,000	61	1FE
052769	AB	2		01/13/2015	MESIROW FINANCIAL		201,724	200,000	620	2FE
060505	CL	6		03/24/2015	TRAVELERS PROP CAS INS.		1,057,067	1,000,000	6,229	2FE
07274E	AD	5	R	03/24/2015	TRAVELERS PROP CAS INS.		508,420	500,000	5,476	1FE
07274E	AF	0	R	01/28/2015	CREDIT SUISSE FIRST BOSTON		1,458,346	1,399,000	13,291	1FE
097023	BJ	3		03/18/2015	VARIOUS		1,962,840	2,000,000	2,292	1FE
099724	AJ	5		03/09/2015	BAS-MERRILL LYNCH		997,980	1,000,000	0	2FE
111621	AM	0		01/08/2015	MORGAN STANLEY		977,500	1,000,000	22,868	3FE
12189L	AV	3		03/04/2015	GOLDMAN SACHS & CO.		995,340	1,000,000	0	2FE
124857	AP	8		01/07/2015	J P MORGAN CHASE SECURITIES INC.		990,330	1,000,000	0	2FE

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
166764 AB 6	CHEVRON CORP	2.355 2022 12		03/24/2015	TRAVELERS PROP CAS INS.		900,056	915,000	6,524	1FE
166764 AH 3	CHEVRON CORP	3.191 2023 06		03/24/2015	TRAVELERS PROP CAS INS.		520,092	500,000	3,989	1FE
12543D AV 2	CHS/COMMUNITY HEALTH SYS	6.875 2022 02		01/27/2015	BAS-MERRILL LYNCH		1,067,500	1,000,000	34,184	4FE
125509 BU 2	CIGNA CORP	3.250 2025 04		03/11/2015	J P MORGAN CHASE SECURITIES INC.		999,380	1,000,000	0	2FE
172967 JH 5	CITIGROUP INC	1.800 2018 02		01/29/2015	CITIGROUP GLOBAL MARKETS		999,240	1,000,000	0	1FE
172967 JJ 1	CITIGROUP INC	2.400 2020 02		02/10/2015	CITIGROUP GLOBAL MARKETS		997,800	1,000,000	0	1FE
191216 AV 2	COCA-COLA CO	3.300 2021 09		03/24/2015	TRAVELERS PROP CAS INS.		532,045	500,000	1,054	1FE
191216 AZ 3	COCA-COLA CO	2.500 2023 04		03/24/2015	TRAVELERS PROP CAS INS.		501,797	500,000	6,007	1FE
202795 JE 1	COMMONWEALTH EDISON	3.100 2024 11		03/24/2015	TRAVELERS PROP CAS INS.		517,862	500,000	5,769	1FE
207597 EF 8	CONNECTICUT LIGHT AND PO	2.500 2023 01		02/03/2015	GOLDMAN SACHS & CO.		871,326	866,000	1,263	1FE
22160K AH 8	COSTCO COMPANIES	2.250 2022 02		02/05/2015	J P MORGAN CHASE SECURITIES INC.		997,040	1,000,000	0	1FE
126307 AG 2	CSC HOLDINGS LLC (144A)	5.250 2024 06		03/05/2015	BAS-MERRILL LYNCH		3,063,750	3,000,000	43,313	3FE
23331A BK 4	D.R. HORTON	4.000 2020 02		02/04/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	3FE
233851 BR 4	DAIMLER FINANCE (144A)	2.250 2020 03	R	02/23/2015	J P MORGAN CHASE SECURITIES INC.		997,700	1,000,000	0	1FE
249030 AC 1	DENTSPLY INTERNATIONAL	4.125 2021 08		01/15/2015	WELLS FARGO SECURITIES		1,077,440	1,000,000	17,875	2FE
25470D AK 5	DISCOVERY COMMUNICATIONS	3.450 2025 03		02/25/2015	J P MORGAN CHASE SECURITIES INC.		999,150	1,000,000	0	2FE
256677 AC 9	DOLLAR GENERAL	3.250 2023 04		01/22/2015	MORGAN STANLEY		970,000	1,000,000	9,208	2FE
278865 AR 1	ECOLAB INC	2.250 2020 01		01/13/2015	CITIGROUP GLOBAL MARKETS		1,002,210	1,000,000	63	2FE
26867L AG 5	EMD FINANCE LLC (144A)	2.950 2022 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC.		998,240	1,000,000	0	2FE
26867L AL 4	EMD FINANCE LLC (144A)	3.250 2025 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC.		2,981,490	3,000,000	0	2FE
291011 BE 3	EMERSON ELECTRIC	2.625 2023 02		03/24/2015	TRAVELERS PROP CAS INS.		502,232	500,000	1,422	1FE
26875P AM 3	EOG RESOURCES INC	3.150 2025 04		03/12/2015	WELLS FARGO SECURITIES		999,990	1,000,000	0	1FE
30231G AF 9	EXXON MOBIL CORP	2.709 2025 03		03/05/2015	VARIOUS		2,001,120	2,000,000	301	1FE
31428X BC 9	FEDEX CORP	3.200 2025 02		01/06/2015	BAS-MERRILL LYNCH		1,996,900	2,000,000	0	2FE
31942D AB 3	FIRST CASH FINANCIAL	6.750 2021 04		02/27/2015	WELLS FARGO SECURITIES		1,041,250	1,000,000	28,688	3FE
33829T AA 4	FIVE CORNERS FUNDING TRU	4.419 2023 11		01/28/2015	KEYBANC CAPITAL MARK		741,717	680,000	6,427	2FE
35802X AD 5	FRESENIUS MED (144A)	5.625 2019 07	R	01/29/2015	WELLS FARGO SECURITIES		1,635,000	1,500,000	703	3FE
369550 AU 2	GENERAL DYNAMICS CORP	2.250 2022 11		03/24/2015	TRAVELERS PROP CAS INS.		985,427	1,000,000	8,063	1FE
37045X AS 5	GENERAL MOTORS FINANCIAL	4.000 2025 01		01/07/2015	CITIGROUP GLOBAL MARKETS		1,989,560	2,000,000	0	3FE
38148L AC 0	GOLDMAN SACHS GROUP	3.500 2025 01		01/20/2015	GOLDMAN SACHS & CO.		1,999,160	2,000,000	0	1FE
38259P AD 4	GOOGLE INC	3.375 2024 02		03/24/2015	TRAVELERS PROP CAS INS.		531,454	500,000	1,359	1FE
41283L AF 2	HARLEY-DAVIDSON FINANCIA	2.150 2020 02		02/23/2015	CITIGROUP GLOBAL MARKETS		997,690	1,000,000	0	1FE
404119 BR 9	HCA INC	5.375 2025 02		01/13/2015	WELLS FARGO SECURITIES		500,000	500,000	0	4FE
421924 BK 6	HEALTHSOUTH CORP	5.750 2024 11		01/20/2015	BAS-MERRILL LYNCH		1,020,000	1,000,000	14,056	3FE
446438 RM 7	HUNTINGTON NATIONAL BANK	2.400 2020 04		02/19/2015	BAS-MERRILL LYNCH		998,740	1,000,000	0	1FE
459200 HG 9	IBM CORP	1.875 2022 08		03/24/2015	TRAVELERS PROP CAS INS.		474,590	500,000	1,380	1FE
452308 AT 6	ILLINOIS TOOL WORKS	3.500 2024 03		03/24/2015	TRAVELERS PROP CAS INS.		530,762	500,000	1,118	1FE
458140 AJ 9	INTEL CORP	3.300 2021 10		03/24/2015	TRAVELERS PROP CAS INS.		530,940	500,000	7,929	1FE
46284P AP 9	IRON MOUNTAIN	5.750 2024 08		01/27/2015	VARIOUS		2,537,188	2,500,000	62,052	4FE
445658 CD 7	JB HUNT TRANSPORT	3.850 2024 03		01/29/2015	J P MORGAN CHASE SECURITIES INC.		1,081,860	1,000,000	14,758	2FE

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
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)
832696	AJ	7 JM SMUCKER CO (144A) 3.500 2025 03		03/12/2015	BAS-MERRILL LYNCH		999,750	1,000,000	0	2FE
478160	AZ	7 JOHNSON & JOHNSON 3.550 2021 05		03/24/2015	TRAVELERS PROP CAS INS		546,208	500,000	6,360	1FE
46625H	JD	3 JP MORGAN CHASE 4.500 2022 01		03/24/2015	TRAVELERS PROP CAS INS		550,783	500,000	3,750	1FE
46625H	KC	3 JP MORGAN CHASE 3.125 2025 01		01/15/2015	J P MORGAN CHASE SECURITIES INC		1,995,560	2,000,000	0	1FE
492386	AU	1 KERR MCGEE CORP 6.950 2024 07		02/11/2015	U S BANCORP		2,459,497	1,980,000	17,584	2FE
494368	BJ	1 KIMBERLY CLARK 2.400 2023 06		03/24/2015	TRAVELERS PROP CAS INS		494,110	500,000	3,767	1FE
494368	BQ	5 KIMBERLY-CLARK 2.650 2025 03		02/24/2015	MORGAN STANLEY		997,120	1,000,000	0	1FE
50540R	AQ	5 LABORATORY CORP 3.600 2025 02		01/21/2015	WELLS FARGO SECURITIES		1,997,000	2,000,000	0	2FE
526057	BU	7 LENNAR CORP 4.500 2019 11		02/11/2015	J P MORGAN CHASE SECURITIES INC		1,002,500	1,000,000	10,250	3FE
53219L	AM	1 LIFEPOINT HOSPITALS INC 5.500 2021 12		02/10/2015	BB&T CAPITAL MARKETS		1,062,500	1,000,000	11,000	3FE
539830	BE	8 LOCKHEED MARTIN CORP 2.900 2025 03		02/13/2015	VARIOUS		2,000,200	2,000,000	0	1FE
57629W	BR	0 MASSMUTUAL GLOBAL FUNDIN 2.500 2022 10		03/24/2015	TRAVELERS PROP CAS INS		495,387	500,000	5,451	1FE
58013M	EM	2 MCDONALDS CORP 2.625 2022 01		03/24/2015	TRAVELERS PROP CAS INS		505,747	500,000	2,516	1FE
58933Y	AR	6 MERCK & CO INC 2.750 2025 02		02/05/2015	DEUTSCHE BANC		998,350	1,000,000	0	1FE
59156R	BM	9 METLIFE INC 3.000 2025 03		03/02/2015	BARCLAYS CAPITAL INC		994,280	1,000,000	0	1FE
552953	CC	3 MGM RESORTS 6.000 2023 03		01/22/2015	CANTOR FITZGERALD		2,007,500	2,000,000	20,667	4FE
594918	AQ	7 MICROSOFT CORP 2.125 2022 11		03/24/2015	TRAVELERS PROP CAS INS		981,227	1,000,000	7,615	1FE
594918	BB	9 MICROSOFT CORP 2.700 2025 02		02/10/2015	BARCLAYS CAPITAL INC		1,996,690	2,000,000	75	1FE
61747Y	DW	2 MORGAN STANLEY 2.650 2020 01		01/22/2015	MORGAN STANLEY		1,998,240	2,000,000	0	1FE
55336V	AA	8 MPLX LP 4.000 2025 02		02/09/2015	GOLDMAN SACHS & CO		996,400	1,000,000	0	2FE
553794	AC	2 MUFG AMERICAS HOLDINGS 3.000 2025 02	R	02/05/2015	MORGAN STANLEY		994,690	1,000,000	0	1FE
637432	ND	3 NATIONAL RURAL UTILITIES 2.850 2025 01		01/20/2015	J P MORGAN CHASE SECURITIES INC		999,390	1,000,000	0	1FE
666807	BG	6 NORTHROP GRUMMAN 3.250 2023 08		02/04/2015	J P MORGAN CHASE SECURITIES INC		938,033	905,000	654	2FE
66989H	AD	0 NOVARTIS CAPITAL 4.400 2020 04	R	03/24/2015	TRAVELERS PROP CAS INS		561,654	500,000	9,167	1FE
66989H	AE	8 NOVARTIS CAPITAL 2.400 2022 09	R	03/24/2015	TRAVELERS PROP CAS INS		403,002	400,000	80	1FE
681904	AS	7 OMNICARE INC 4.750 2022 12		02/11/2015	VARIOUS		4,170,000	4,000,000	44,333	3FE
68233J	AY	0 ONCOR ELECTRIC DELIVERY 2.950 2025 04		03/19/2015	BARCLAYS CAPITAL INC		997,240	1,000,000	0	2FE
68389X	AG	0 ORACLE CORP 5.000 2019 07		03/24/2015	TRAVELERS PROP CAS INS		565,337	500,000	5,278	1FE
12505F	AF	8 OUTFRONT MEDIA CAP 5.875 2025 03		02/13/2015	WELLS FARGO SECURITIES		2,110,000	2,000,000	45,042	4FE
693304	AP	2 PECO ENERGY CO 2.375 2022 09		03/12/2015	CIBC WORLD MARKETS		985,640	1,000,000	132	1FE
713448	CM	8 PEPSICO INC 3.600 2024 03		03/24/2015	TRAVELERS PROP CAS INS		532,614	500,000	1,150	1FE
717081	DH	3 PFIZER INC 3.000 2023 06		03/24/2015	TRAVELERS PROP CAS INS		512,826	500,000	4,125	1FE
718549	AB	4 PHILLIPS 66 PARTNERS 3.605 2025 02		02/19/2015	RBC CAPITAL MARKETS		1,008,210	1,000,000	100	2FE
737630	AB	9 POTLATCH CORP 7.500 2019 11		02/10/2015	RBC CAPITAL MARKETS		573,750	500,000	10,625	3FE
74005P	BN	3 PRAXAIR INC 2.650 2025 02		01/29/2015	WELLS FARGO SECURITIES		996,170	1,000,000	0	1FE
74256L	AQ	2 PRINCIPAL LIFE GLOBAL FU 2.200 2020 04		03/31/2015	U S BANCORP		998,680	1,000,000	0	1FE
742718	EB	1 PROCTER & GAMBLE CO 3.100 2023 08		03/24/2015	TRAVELERS PROP CAS INS		526,813	500,000	1,679	1FE
74432Q	BZ	7 PRUDENTIAL FINANCIAL INC 3.500 2024 05		03/24/2015	TRAVELERS PROP CAS INS		512,574	500,000	6,271	2FE
74432Q	CB	9 PRUDENTIAL FINANCIAL INC 2.350 2019 08		03/24/2015	TRAVELERS PROP CAS INS		504,899	500,000	1,273	2FE
74834L	AX	8 QUEST DIAGNOSTICS 3.500 2025 03		03/05/2015	MORGAN STANLEY		999,560	1,000,000	0	2FE
771196	BA	9 ROCHE HOLDINGS INC (144A 2.250 2019 09	R	03/24/2015	TRAVELERS PROP CAS INS		506,556	500,000	5,469	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
772739 AQ 1	ROCK-TENN CO	4.000 2023 03		01/05/2015	BROWNSTONE INVESTMENTS		258,753	250,000	3,528	2FE
773903 AG 4	ROCKWELL AUTOMATION	2.875 2025 03		02/11/2015	J P MORGAN CHASE SECURITIES INC		999,900	1,000,000	0	1FE
78355H JY 6	RYDER SYSTEM INC	2.650 2020 03		02/17/2015	RBC CAPITAL MARKETS		999,340	1,000,000	0	2FE
842400 GD 9	SOUTHERN CALIFORNIA EDIS	2.400 2022 02		01/14/2015	CITIGROUP GLOBAL MARKETS		2,502,735	2,500,000	133	1FE
847788 AS 5	SPEEDWAY MOTORSPORTS INC	5.125 2023 02		01/22/2015	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	3FE
870000 HJ 8	SWARTHMORE BORO AUTH REV	3.100 2021 09		03/24/2015	TRAVELERS COMMERCIAL INS		3,153,960	3,000,000	2,325	1FE
871829 AT 4	SYSCO CORP	3.000 2021 10		03/24/2015	TRAVELERS PROP CAS INS		513,317	500,000	7,167	1FE
878055 AE 2	TCF NATIONAL BANK	4.600 2025 02		02/24/2015	J P MORGAN CHASE SECURITIES INC		1,987,500	2,000,000	0	2FE
898813 AN 0	TUCSON ELECTRIC POWER (1	3.050 2025 03		02/24/2015	mitsubishi securities (usa) inc		996,730	1,000,000	0	2FE
907818 EA 2	UNION PACIFIC CORP	1.800 2020 02		01/26/2015	BARCLAYS CAPITAL INC		997,860	1,000,000	0	1FE
911312 AQ 9	UNITED PARCEL SERVICE	2.450 2022 10		01/27/2015	RAYMOND JAMES & ASSOC		371,724	368,000	2,980	1FE
911312 AQ 9	UNITED PARCEL SERVICE	2.450 2022 10		03/24/2015	TRAVELERS PROP CAS INS		503,415	500,000	5,887	1FE
90331H MS 9	US BANK NA OHIO	2.800 2025 01		01/27/2015	U S BANCORP		2,005,890	2,000,000	233	1FE
91913Y AS 9	VALERO ENERGY	3.650 2025 03		03/10/2015	CITIGROUP GLOBAL MARKETS		997,090	1,000,000	0	2FE
920355 AH 7	VALSPAR CORP	3.300 2025 02		01/15/2015	WELLS FARGO SECURITIES		997,450	1,000,000	0	2FE
931142 CU 5	WAL-MART STORES	3.625 2020 07		03/24/2015	TRAVELERS PROP CAS INS		543,423	500,000	3,826	1FE
931142 CZ 4	WAL-MART STORES	3.250 2020 10		03/24/2015	TRAVELERS PROP CAS INS		535,722	500,000	6,726	1FE
931142 DD 2	WAL-MART STORES	4.250 2021 04		03/24/2015	TRAVELERS PROP CAS INS		559,149	500,000	9,385	1FE
931142 DH 3	WAL-MART STORES	2.550 2023 04		03/24/2015	TRAVELERS PROP CAS INS		251,230	250,000	2,886	1FE
931142 DP 5	WAL-MART STORES	3.300 2024 04		03/24/2015	TRAVELERS PROP CAS INS		529,248	500,000	6,967	1FE
931427 AF 5	WALGREENS BOOTS ALLIANCE	3.300 2021 11		03/24/2015	TRAVELERS PROP CAS INS		514,277	500,000	5,775	2FE
25468P CT 1	WALT DISNEY COMPANY	2.550 2022 02		03/24/2015	TRAVELERS PROP CAS INS		508,258	500,000	1,381	1FE
94106L BA 6	WASTE MANAGEMENT INC	3.125 2025 03		02/18/2015	DEUTSCHE BANC		995,740	1,000,000	0	2FE
94974B GH 7	WELLS FARGO CO	3.000 2025 02		02/12/2015	WELLS FARGO SECURITIES		1,995,970	2,000,000	0	1FE
962166 AT 1	WEYERHAEUSER CO	8.500 2025 01		01/22/2015	STERNE AGEE & LEACH INC		1,357,600	1,000,000	2,833	2FE
966244 AA 3	WHITEWAVE FOODS	5.375 2022 10		01/27/2015	BAS-MERRILL LYNCH		1,055,000	1,000,000	19,858	4FE
976826 BJ 5	WISCONSIN POWER & LIGHT	2.250 2022 11		03/24/2015	TRAVELERS PROP CAS INS		492,886	500,000	4,031	1FE
983130 AV 7	WYNN LAS VEGAS (144A)	5.500 2025 03		02/18/2015	VARIOUS		5,001,250	5,000,000	764	3FE
98956P AF 9	ZIMMER HOLDINGS INC	3.550 2025 04		03/10/2015	CREDIT SUISSE FIRST BOSTON		1,995,300	2,000,000	0	1FE
98956P AL 6	ZIMMER HOLDINGS INC	3.150 2022 04		03/10/2015	BAS-MERRILL LYNCH		997,490	1,000,000	0	1FE
008916 AP 3	AGRIUM INC	3.375 2025 03	A	02/25/2015	RBC CAPITAL MARKETS		998,550	1,000,000	0	2FE
02580Z AL 0	AMERICAN EXPRESS CANADA	3.600 2016 06	C	01/08/2015	BMO CAPITAL MARKETS		1,026,930	1,000,000	4,044	1FE
064149 7L 5	BANK OF NOVA SCOTIA	2.270 2020 01	C	01/08/2015	BANK OF NOVA SCOTIA		999,620	1,000,000	0	1FE
12801Z CL 0	CAISSE CENTRALE DESJARDI	1.748 2020 03	C	02/25/2015	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
136375 CD 2	CANADIAN NATIONAL RAILWA	2.950 2024 11	A	03/24/2015	TRAVELERS PROP CAS INS		514,399	500,000	5,326	1FE
13645R AS 3	CANADIAN PACIFIC RAILWAY	2.900 2025 02	A	01/28/2015	MORGAN STANLEY		1,999,140	2,000,000	0	2FE
29290Z AF 7	ENBRIDGE GAS DISTRIBUTIO	4.770 2021 12	C	02/17/2015	TD SECURITIES		497,955	421,000	3,576	1FE
438121 AF 2	HONDA CANADA FINANCE	1.631 2019 08	C	02/03/2015	CIBC WORLD MARKETS		1,000,000	1,000,000	0	1FE
73755L AM 9	POTASH CORP	3.000 2025 04	A	03/23/2015	BAS-MERRILL LYNCH		995,200	1,000,000	0	1FE
780086 KD 5	ROYAL BANK OF CANADA	1.968 2022 03	C	02/25/2015	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
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)
780086 KE 3	ROYAL BANK OF CANADA	1.590 2020 03	C	03/17/2015	RBC DOMINION GLOBAL MARKETS		999,860	1,000,000	0	1FE
87971M AZ 6	TELUS CORP	1.500 2018 03	C	03/24/2015	TD SECURITIES		1,999,240	2,000,000	0	2FE
891145 4A 9	TORONTO DOMINION BANK	1.693 2020 04	C	03/30/2015	TD SECURITIES		700,000	700,000	0	1FE
892329 AR 4	TOYOTA CREDIT CANADA	1.800 2020 02	C	02/12/2015	BANK OF MONTREAL		501,700	500,000	0	1FE
90664Z AC 4	UNION GAS LTD	2.760 2021 06	C	03/11/2015	TD SECURITIES		525,540	500,000	3,932	2FE
90664Z AN 0	UNION GAS LTD	4.640 2016 06	C	01/06/2015	TD SECURITIES		1,043,550	1,000,000	1,271	2FE
046353 AF 5	ASTRAZENECA PLC	1.950 2019 09	F	01/15/2015	JEFFERIES & CO INC		356,724	350,000	2,332	1FE
067316 AB 5	BACARDI LTD (144A)	8.200 2019 04	F	01/07/2015	MITSUBISHI SECURITIES (USA) INC		2,453,620	2,000,000	46,011	2FE
06738E AE 5	BARCLAYS PLC	3.650 2025 03	F	03/09/2015	BARCLAYS CAPITAL INC		996,850	1,000,000	0	1FE
23636T AA 8	DANONE (144A)	3.000 2022 06	F	02/24/2015	HSBC		508,305	500,000	3,000	1FE
44987C AC 2	ING BANK NV (144A)	2.450 2020 03	F	03/10/2015	DEUTSCHE BANC		998,130	1,000,000	0	1FE
53944V AE 9	LLOYDS BANK PLC	2.400 2020 03	F	03/12/2015	J P MORGAN CHASE SECURITIES INC		998,360	1,000,000	0	1FE
87020P AE 7	SWEDBANK AB (144A)	2.200 2020 03	F	02/25/2015	BARCLAYS CAPITAL INC		999,340	1,000,000	0	1FE
87969N AD 7	TELSTRA CORP LTD (144A)	3.125 2025 04	F	03/30/2015	J P MORGAN CHASE SECURITIES INC		1,996,600	2,000,000	0	1FE
92676X AA 5	VIKING CRUISES LTD (144A)	8.500 2022 10	E	01/13/2015	WELLS FARGO SECURITIES		1,090,000	1,000,000	21,486	4FE
12649K AC 1	CSMC 2015-WIN1 A2 CMO	3.000 2044 12		01/13/2015	CREDIT SUISSE FIRST BOSTON		5,107,031	5,000,000	12,083	1FE
81745Q AE 2	SEMT 2015-1 A5 CMO	3.000 2045 01		01/29/2015	J P MORGAN CHASE SECURITIES INC		6,103,125	6,000,000	16,000	1FE
97652T AH 6	WIN 2015-1 A8 CMO (144A)	3.000 2045 01		02/05/2015	J P MORGAN CHASE SECURITIES INC		5,092,188	5,000,000	7,500	1FE
05604L AA 0	BWAY 2015-1740 A (144A)	2.917 2035 01		02/04/2015	DEUTSCHE BANC		4,987,474	5,000,000	4,457	1FE
61974Q AC 0	MOTEL 2015-MTL6 A2A2	2.605 2030 02		02/26/2015	J P MORGAN CHASE SECURITIES INC		3,050,000	3,050,000	4,855	1FE
3899999. Total Bonds - Industrial and Miscellaneous							197,692,025	193,934,000	805,780	XXX
8399997. Total Bonds - Part 3							764,681,289	729,604,528	3,041,525	XXX
8399999. Total Bonds							764,681,289	729,604,528	3,041,525	XXX

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Common Stocks - Industrial and Miscellaneous

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY			01/20/2015	DEUTSCHE BANK ALGO	400,000	38,254	XXX	0	L
02917T 10 4	AMERICAN REALTY CAPITAL PROP			01/08/2015	MERRILL LYNCH ALGO	5,400,000	51,503	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC			02/18/2015	GREEN STREET ADVISORS	2,300,000	394,094	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC			02/04/2015	VARIOUS	16,500,000	342,540	XXX	0	L
16208T 10 2	CHATHAM LODGING TRUST			01/15/2015	STIFEL, NICHOLAUS (793) ALGO 1	8,500,000	259,132	XXX	0	L
253868 10 3	DIGITAL REALTY TRUST INC			01/20/2015	DEUTSCHE BANK ALGO	1,600,000	116,577	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC			02/25/2015	MKM PARTNERS ALGO	3,200,000	93,323	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC			03/19/2015	VARIOUS	3,500,000	266,526	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT			01/20/2015	VARIOUS	8,100,000	235,247	XXX	0	L
49446R 10 9	KIMCO REALTY CORP			01/20/2015	VARIOUS	24,400,000	665,210	XXX	0	L
49803T 30 0	KITE REALTY GROUP TRUST			01/28/2015	VARIOUS	20,100,000	613,474	XXX	0	L
554382 10 1	MACERICH CO			02/23/2015	GOLDMAN SACHS ALGO	1,400,000	118,522	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A			02/25/2015	VARIOUS	12,100,000	423,703	XXX	0	L
74965L 10 1	RLJ LODGING TRUST			03/02/2015	VARIOUS	34,100,000	1,166,854	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP			03/17/2015	VARIOUS	1,630,000	209,818	XXX	0	L
81721M 10 9	SENIOR HOUSING PROP TRUST			02/04/2015	CITIGROUP GLOBAL MKTS	26,600,000	590,520	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC			03/24/2015	VARIOUS	1,990,000	393,925	XXX	0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		.....03/09/2015	VARIOUS.....	.....610.180	.....10,672	XXX	.....0	L.....
875465 10 6	TANGER FACTORY OUTLET CENTERS INC.....		.....02/25/2015	MKM PARTNERS ALGO.....	.....3,500.000	.....126,070	XXX	.....0	L.....
91704F 10 4	URBAN EDGE PROPERTIES.....		.....01/30/2015	VARIOUS.....	.....12,984.500	.....170,800	XXX	.....0	L.....
96949L 10 5	WILLIAMS PARTNERS LP.....		.....06/02/2014	MERGER.....	.....159,759.000	.....9,019,680	XXX	.....0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					.....15,306,442	XXX	.....0	XXX
9799997	Total Common Stocks - Part 3.....					.....15,306,442	XXX	.....0	XXX
9799999	Total Common Stocks.....					.....15,306,442	XXX	.....0	XXX
9899999	Total Preferred and Common Stocks.....					.....15,306,442	XXX	.....0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					.....779,987,731	XXX	.....3,041,525	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613.....		03/05/2015	REDEEMED.....		60,349	60,349	60,349	60,349	0	0	0	0	0	60,349	0	0	0	545	12/05/2021	1.....
576863 BB 9	MATSON NAVIGATION CO 5.337.....		03/04/2015	REDEEMED.....		34,000	34,000	34,000	34,000	0	0	0	0	0	34,000	0	0	0	907	09/04/2028	1.....
576863 BC 7	MATSON NAVIGATION CO 5.273.....		01/29/2015	REDEEMED.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,318	07/29/2029	1.....
71646X AA 6	PETRODRILL FOUR LTD 4.240.....		01/15/2015	REDEEMED.....		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	2FE.....
912810 DP 0	U S TREASURY BONDS 11.250.....		02/15/2015	MATURED.....		84,000,000	84,000,000	138,655,032	84,707,663	0	(707,663)	0	(707,663)	0	84,000,000	0	0	0	4,725,000	02/15/2015	1.....
912828 A7 5	U S TREASURY NOTES 1.500.....		01/15/2015	BARCLAYS CAPITAL INC.....		47,693,112	46,900,000	46,918,477	46,918,146	0	(300)	0	(300)	0	46,917,847	0	775,266	775,266	31,094	12/31/2018	1.....
912828 RH 5	U S TREASURY NOTES 1.375.....		01/15/2015	BARCLAYS CAPITAL INC.....		50,701,004	50,000,000	49,922,043	49,923,320	0	883	0	883	0	49,924,203	0	776,801	776,801	203,984	09/30/2018	1.....
912828 UZ 1	U S TREASURY NOTES .625.....		01/15/2015	BARCLAYS CAPITAL INC.....		39,690,491	40,000,000	39,168,884	39,168,632	0	10,793	0	10,793	0	39,179,425	0	511,066	511,066	53,177	04/30/2018	1.....
912833 DH 0	U S TREASURY STRIPS --.....		02/15/2015	MATURED.....		1,275,000	1,275,000	816,787	1,266,851	0	8,149	0	8,149	0	1,275,000	0	0	0	0	02/15/2015	1.....
36202F 2L 9	GNMA II PASS #00005279 3.500.....		03/20/2015	PAID ON PRINCIPAL.....		798,187	798,187	831,237	829,003	0	(30,815)	0	(30,815)	0	798,187	0	0	0	4,654	01/20/2042	1.....
36202C HM 8	GNMA II PASS #2036 8.000.....		03/20/2015	PAID ON PRINCIPAL.....		241	241	245	245	0	(3)	0	(3)	0	241	0	0	0	3	07/20/2025	1.....
36202C K7 7	GNMA II PASS #2118 7.500.....		03/20/2015	PAID ON PRINCIPAL.....		4,720	4,720	4,799	4,774	0	(54)	0	(54)	0	4,720	0	0	0	5	11/20/2025	1.....
36202C PS 6	GNMA II PASS #2233 7.500.....		03/20/2015	PAID ON PRINCIPAL.....		6,702	6,702	6,597	6,609	0	93	0	93	0	6,702	0	0	0	110	06/20/2026	1.....
36202C QY 2	GNMA II PASS #2271 8.500.....		03/20/2015	PAID ON PRINCIPAL.....		1,928	1,928	1,975	1,991	0	(63)	0	(63)	0	1,928	0	0	0	27	08/20/2026	1.....
36202C RF 2	GNMA II PASS #2286 8.500.....		03/20/2015	PAID ON PRINCIPAL.....		2,542	2,542	2,585	2,606	0	(64)	0	(64)	0	2,542	0	0	0	36	09/20/2026	1.....
36202D HK 0	GNMA II PASS #2934 7.500.....		03/20/2015	PAID ON PRINCIPAL.....		1,516	1,516	1,490	1,476	0	40	0	40	0	1,516	0	0	0	14	06/20/2030	1.....
36202D SP 7	GNMA II PASS #3226 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		3,098	3,098	2,969	2,976	0	123	0	123	0	3,098	0	0	0	29	04/20/2032	1.....
36202D TD 3	GNMA II PASS #3248 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		14,681	14,681	14,004	14,136	0	545	0	545	0	14,681	0	0	0	137	06/20/2032	1.....
36202D UU 3	GNMA II PASS #3295 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		5,880	5,880	5,869	5,868	0	12	0	12	0	5,880	0	0	0	57	10/20/2032	1.....
36202D UJ 4	GNMA II PASS #3306 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		80,304	80,304	80,153	80,136	0	168	0	168	0	80,304	0	0	0	667	11/20/2032	1.....
36202D VM 0	GNMA II PASS #3320 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		114,822	114,822	115,558	115,506	0	(684)	0	(684)	0	114,822	0	0	0	980	12/20/2032	1.....
36202D YY 1	GNMA II PASS #3427 4.500.....		03/20/2015	PAID ON PRINCIPAL.....		321,164	321,164	300,224	306,289	0	14,875	0	14,875	0	321,164	0	0	0	2,422	08/20/2033	1.....
36202D 2B 6	GNMA II PASS #3470 4.500.....		03/20/2015	PAID ON PRINCIPAL.....		51,300	51,300	47,501	48,378	0	2,922	0	2,922	0	51,300	0	0	0	464	11/20/2033	1.....
36202D 4N 8	GNMA II PASS #3529 5.000.....		03/20/2015	PAID ON PRINCIPAL.....		280,767	280,767	268,352	271,219	0	9,548	0	9,548	0	280,767	0	0	0	2,342	03/20/2034	1.....
36202D 5P 2	GNMA II PASS #3554 4.500.....		03/20/2015	PAID ON PRINCIPAL.....		89,755	89,755	83,107	85,182	0	4,572	0	4,572	0	89,755	0	0	0	758	05/20/2034	1.....
36202E F2 0	GNMA II PASS #3785 5.000.....		03/20/2015	PAID ON PRINCIPAL.....		588,465	588,465	573,386	577,504	0	10,961	0	10,961	0	588,465	0	0	0	4,771	11/20/2035	1.....
36202E XT 1	GNMA II PASS #4290 5.500.....		03/20/2015	PAID ON PRINCIPAL.....		173,412	173,412	172,689	172,634	0	778	0	778	0	173,412	0	0	0	1,530	11/20/2038	1.....
36176S SV 3	GNMA PASS TH #0074832 3.500.....		03/15/2015	PAID ON PRINCIPAL.....		182,879	182,879	191,137	191,278	0	(8,399)	0	(8,399)	0	182,879	0	0	0	584	04/15/2042	1.....
36176J GJ 3	GNMA PASS TH #00767301 3.500.....		03/15/2015	PAID ON PRINCIPAL.....		188,543	188,543	197,056	197,793	0	(9,251)	0	(9,251)	0	188,543	0	0	0	858	04/15/2042	1.....
36176X FR 5	GNMA PASS TH #00778976 3.500.....		03/15/2015	PAID ON PRINCIPAL.....		702,728	702,728	737,754	750,170	0	(47,443)	0	(47,443)	0	702,728	0	0	0	5,028	03/15/2042	1.....
36206Y CH 2	GNMA PASS TH #424972 4.000.....		03/15/2015	PAID ON PRINCIPAL.....		258,584	258,584	252,362	256,338	0	2,246	0	2,246	0	258,584	0	0	0	1,671	10/15/2018	1.....
36207H YL 5	GNMA PASS TH #432815 8.500.....		03/15/2015	PAID ON PRINCIPAL.....		715	715	739	743	0	(28)	0	(28)	0	715	0	0	0	10	11/15/2026	1.....
36208F JZ 4	GNMA PASS TH #449480 7.500.....		03/15/2015	PAID ON PRINCIPAL.....		22,789	22,789	23,370	23,411	0	(622)	0	(622)	0	22,789	0	0	0	401	10/15/2027	1.....
36209G RV 1	GNMA PASS TH #471300 6.000.....		03/15/2015	PAID ON PRINCIPAL.....		4,843	4,843	4,731	4,747	0	95	0	95	0	4,843	0	0	0	49	01/15/2032	1.....
36209Y TV 0	GNMA PASS TH #485764 6.000.....		03/15/2015	PAID ON PRINCIPAL.....		140,744	140,744	140,304	140,286	0	458	0	458	0	140,744	0	0	0	1,521	09/15/2031	1.....
36210N RP 6	GNMA PASS TH #497394 6.000.....		03/15/2015	PAID ON PRINCIPAL.....		2,510	2,510	2,458	2,453	0	57	0	57	0	2,510	0	0	0	25	01/15/2029	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36212N	AM 9		03/15/2015	PAID ON PRINCIPAL		14,747	14,747	14,563	14,551	0	197	0	197	0	14,747	0	0	0	147	02/15/2032	1
36213A	CE 2		03/15/2015	PAID ON PRINCIPAL		2,966	2,966	2,937	2,937	0	29	0	29	0	2,966	0	0	0	30	02/15/2032	1
36213C	U4 0		03/15/2015	PAID ON PRINCIPAL		35,878	35,878	35,464	35,512	0	366	0	366	0	35,878	0	0	0	368	08/15/2035	1
36213C	YY 0		03/15/2015	PAID ON PRINCIPAL		176,204	176,204	173,415	174,075	0	2,129	0	2,129	0	176,204	0	0	0	1,433	11/15/2035	1
36213D	Z4 3		03/15/2015	PAID ON PRINCIPAL		4,800	4,800	4,785	4,784	0	16	0	16	0	4,800	0	0	0	48	09/15/2031	1
36213E	B9 6		03/15/2015	PAID ON PRINCIPAL		32,685	32,685	32,093	32,083	0	603	0	603	0	32,685	0	0	0	326	11/15/2031	1
36213E	PU 4		03/15/2015	PAID ON PRINCIPAL		2,555	2,555	2,495	2,493	0	62	0	62	0	2,555	0	0	0	26	12/15/2031	1
36213E	PY 6		03/15/2015	PAID ON PRINCIPAL		19,256	19,256	18,864	18,839	0	416	0	416	0	19,256	0	0	0	192	12/15/2031	1
36213E	UH 7		03/15/2015	PAID ON PRINCIPAL		11,798	11,798	11,442	11,345	0	453	0	453	0	11,798	0	0	0	172	02/15/2032	1
36213E	UL 8		03/15/2015	PAID ON PRINCIPAL		33,084	33,084	34,971	35,113	0	(2,029)	0	(2,029)	0	33,084	0	0	0	213	02/15/2032	1
36213E	YG 5		03/15/2015	PAID ON PRINCIPAL		20,148	20,148	21,297	21,478	0	(1,330)	0	(1,330)	0	20,148	0	0	0	304	04/15/2032	1
36213F	HD 8		03/15/2015	PAID ON PRINCIPAL		27,631	27,631	28,106	27,713	0	(82)	0	(82)	0	27,631	0	0	0	227	12/15/2017	1
36213F	HE 6		03/15/2015	PAID ON PRINCIPAL		59,611	59,611	60,459	59,757	0	(146)	0	(146)	0	59,611	0	0	0	505	12/15/2017	1
36213F	QS 5		03/15/2015	PAID ON PRINCIPAL		56,799	56,799	59,657	58,970	0	(2,171)	0	(2,171)	0	56,799	0	0	0	350	04/15/2033	1
36213F	WW 9		03/15/2015	PAID ON PRINCIPAL		21,228	21,228	21,065	21,099	0	128	0	128	0	21,228	0	0	0	197	07/15/2033	1
36213G	U5 8		03/15/2015	PAID ON PRINCIPAL		650	650	638	637	0	13	0	13	0	650	0	0	0	6	12/15/2031	1
36213R	5P 8		03/15/2015	PAID ON PRINCIPAL		4,239	4,239	4,197	4,192	0	47	0	47	0	4,239	0	0	0	42	01/15/2032	1
36213T	EC 3		03/15/2015	PAID ON PRINCIPAL		15,666	15,666	15,857	15,672	0	(6)	0	(6)	0	15,666	0	0	0	130	09/15/2017	1
36213U	YC 8		03/15/2015	PAID ON PRINCIPAL		8,347	8,347	8,508	8,464	0	(117)	0	(117)	0	8,347	0	0	0	84	10/15/2032	1
36213X	2H 6		03/15/2015	PAID ON PRINCIPAL		2,905	2,905	2,945	2,947	0	(42)	0	(42)	0	2,905	0	0	0	29	10/15/2032	1
36213X	4T 8		03/15/2015	PAID ON PRINCIPAL		7,632	7,632	7,741	7,657	0	(25)	0	(25)	0	7,632	0	0	0	64	12/15/2017	1
36200Q	LQ 5		03/15/2015	PAID ON PRINCIPAL		20,945	20,945	21,351	21,510	0	(565)	0	(565)	0	20,945	0	0	0	165	03/15/2032	1
36200Q	WM 2		03/15/2015	PAID ON PRINCIPAL		35,366	35,366	35,328	35,326	0	40	0	40	0	35,366	0	0	0	321	01/15/2032	1
36200Q	W6 7		03/15/2015	PAID ON PRINCIPAL		31,835	31,835	30,960	30,950	0	886	0	886	0	31,835	0	0	0	319	01/15/2032	1
36200R	WR 9		03/15/2015	PAID ON PRINCIPAL		14,400	14,400	14,453	14,448	0	(48)	0	(48)	0	14,400	0	0	0	99	11/15/2031	1
36200S	AG 5		03/15/2015	PAID ON PRINCIPAL		2,470	2,470	2,434	2,438	0	32	0	32	0	2,470	0	0	0	25	12/15/2031	1
36200S	A2 6		03/15/2015	PAID ON PRINCIPAL		40,676	40,676	40,234	40,172	0	504	0	504	0	40,676	0	0	0	603	01/15/2032	1
36200S	A6 7		03/15/2015	PAID ON PRINCIPAL		4,522	4,522	4,473	4,480	0	43	0	43	0	4,522	0	0	0	45	01/15/2032	1
36200S	BH 2		03/15/2015	PAID ON PRINCIPAL		3,977	3,977	3,903	3,911	0	66	0	66	0	3,977	0	0	0	39	01/15/2032	1
36200S	WM 8		03/15/2015	PAID ON PRINCIPAL		834	834	815	814	0	20	0	20	0	834	0	0	0	8	12/15/2031	1
36200W	BU 4		03/15/2015	PAID ON PRINCIPAL		3,493	3,493	3,447	3,448	0	45	0	45	0	3,493	0	0	0	35	01/15/2032	1
36200W	T6 8		03/15/2015	PAID ON PRINCIPAL		12,107	12,107	11,939	11,940	0	167	0	167	0	12,107	0	0	0	162	12/15/2031	1
36200X	E6 2		03/15/2015	PAID ON PRINCIPAL		12,401	12,401	12,339	12,333	0	68	0	68	0	12,401	0	0	0	120	12/15/2031	1
36200X	JQ 3		03/15/2015	PAID ON PRINCIPAL		1,118	1,118	1,084	1,075	0	43	0	43	0	1,118	0	0	0	11	01/15/2032	1
36200X	XP 9		03/15/2015	PAID ON PRINCIPAL		5,404	5,404	5,324	5,325	0	79	0	79	0	5,404	0	0	0	55	12/15/2031	1
36200X	YB 9		03/15/2015	PAID ON PRINCIPAL		1,871	1,871	1,846	1,843	0	28	0	28	0	1,871	0	0	0	19	01/15/2032	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36201A NV 6	GNMA PASS TH #577404	6.000		03/15/2015	PAID ON PRINCIPAL		106,789	106,789	105,365	105,404	0	1,384	0	1,384	0	106,789	0	0	0	1,067	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433	6.000		03/15/2015	PAID ON PRINCIPAL		9,270	9,270	9,235	9,233	0	37	0	37	0	9,270	0	0	0	96	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533	6.000		03/15/2015	PAID ON PRINCIPAL		4,185	4,185	4,130	4,118	0	68	0	68	0	4,185	0	0	0	43	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685	6.000		03/15/2015	PAID ON PRINCIPAL		18,107	18,107	18,458	18,569	0	(462)	0	(462)	0	18,107	0	0	0	166	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810	6.000		03/15/2015	PAID ON PRINCIPAL		3,393	3,393	3,331	3,331	0	62	0	62	0	3,393	0	0	0	34	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395	6.000		03/15/2015	PAID ON PRINCIPAL		2,885	2,885	2,926	2,942	0	(57)	0	(57)	0	2,885	0	0	0	29	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398	6.000		03/15/2015	PAID ON PRINCIPAL		2,829	2,829	2,884	2,903	0	(75)	0	(75)	0	2,829	0	0	0	28	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077	6.000		03/15/2015	PAID ON PRINCIPAL		17,585	17,585	17,327	17,317	0	268	0	268	0	17,585	0	0	0	176	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094	6.000		03/15/2015	PAID ON PRINCIPAL		2,311	2,311	2,277	2,274	0	37	0	37	0	2,311	0	0	0	23	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121	6.000		03/15/2015	PAID ON PRINCIPAL		56,745	56,745	55,953	55,964	0	780	0	780	0	56,745	0	0	0	675	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144	6.000		03/15/2015	PAID ON PRINCIPAL		1,826	1,826	1,775	1,766	0	60	0	60	0	1,826	0	0	0	18	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518	6.000		03/15/2015	PAID ON PRINCIPAL		34,845	34,845	33,795	33,763	0	1,083	0	1,083	0	34,845	0	0	0	481	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228	4.500		03/15/2015	PAID ON PRINCIPAL		7,147	7,147	7,004	7,094	0	53	0	53	0	7,147	0	0	0	54	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982	6.000		03/15/2015	PAID ON PRINCIPAL		33,117	33,117	32,625	32,670	0	447	0	447	0	33,117	0	0	0	205	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585	5.000		03/15/2015	PAID ON PRINCIPAL		9,521	9,521	9,576	9,524	0	(3)	0	(3)	0	9,521	0	0	0	79	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000		03/15/2015	PAID ON PRINCIPAL		1,998	1,998	1,977	1,976	0	22	0	22	0	1,998	0	0	0	20	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000		03/15/2015	PAID ON PRINCIPAL		9,647	9,647	9,782	9,834	0	(188)	0	(188)	0	9,647	0	0	0	103	10/15/2032	1
36201F SU 7	GNMA PASS TH #582359	6.000		03/15/2015	PAID ON PRINCIPAL		161,598	161,598	163,862	164,065	0	(2,467)	0	(2,467)	0	161,598	0	0	0	2,019	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000		03/15/2015	PAID ON PRINCIPAL		8,253	8,253	8,211	8,208	0	45	0	45	0	8,253	0	0	0	83	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000		03/15/2015	PAID ON PRINCIPAL		1,762	1,762	1,796	1,807	0	(45)	0	(45)	0	1,762	0	0	0	18	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000		03/15/2015	PAID ON PRINCIPAL		116,160	116,160	118,411	118,341	0	(2,181)	0	(2,181)	0	116,160	0	0	0	1,721	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790	4.500		03/15/2015	PAID ON PRINCIPAL		816	816	820	820	0	(5)	0	(5)	0	816	0	0	0	6	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073	6.000		03/15/2015	PAID ON PRINCIPAL		32,853	32,853	32,626	32,619	0	235	0	235	0	32,853	0	0	0	458	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000		03/15/2015	PAID ON PRINCIPAL		41,238	41,238	41,695	41,300	0	(62)	0	(62)	0	41,238	0	0	0	344	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000		03/15/2015	PAID ON PRINCIPAL		33,748	33,748	34,228	33,811	0	(63)	0	(63)	0	33,748	0	0	0	224	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000		03/15/2015	PAID ON PRINCIPAL		10,369	10,369	10,788	10,739	0	(371)	0	(371)	0	10,369	0	0	0	102	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000		03/15/2015	PAID ON PRINCIPAL		124,540	124,540	126,758	124,970	0	(430)	0	(430)	0	124,540	0	0	0	1,042	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000		03/15/2015	PAID ON PRINCIPAL		36,166	36,166	36,138	36,123	0	43	0	43	0	36,166	0	0	0	338	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500		03/15/2015	PAID ON PRINCIPAL		230,138	230,138	217,925	221,755	0	8,383	0	8,383	0	230,138	0	0	0	1,641	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500		03/15/2015	PAID ON PRINCIPAL		35,829	35,829	33,959	34,386	0	1,443	0	1,443	0	35,829	0	0	0	204	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000		03/15/2015	PAID ON PRINCIPAL		93,554	93,554	91,303	92,796	0	758	0	758	0	93,554	0	0	0	536	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000		03/15/2015	PAID ON PRINCIPAL		45,003	45,003	43,921	44,625	0	378	0	378	0	45,003	0	0	0	302	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500		03/15/2015	PAID ON PRINCIPAL		7,216	7,216	7,273	7,250	0	(33)	0	(33)	0	7,216	0	0	0	54	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000		03/15/2015	PAID ON PRINCIPAL		3,340	3,340	3,405	3,434	0	(94)	0	(94)	0	3,340	0	0	0	34	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000		03/15/2015	PAID ON PRINCIPAL		10,945	10,945	11,133	10,987	0	(42)	0	(42)	0	10,945	0	0	0	91	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000		03/15/2015	PAID ON PRINCIPAL		125,698	125,698	127,858	126,162	0	(464)	0	(464)	0	125,698	0	0	0	1,002	12/15/2017	1

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36200A RE 1	GNMA PASS TH #595485	5.000	03/15/2015	PAID ON PRINCIPAL		11,086	11,086	11,277	11,127	0	(41)	0	(41)	0	11,086	0	0	0	92	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	03/15/2015	PAID ON PRINCIPAL		24,799	24,799	25,152	24,864	0	(65)	0	(65)	0	24,799	0	0	0	206	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	03/15/2015	PAID ON PRINCIPAL		17,285	17,285	17,675	17,689	0	(404)	0	(404)	0	17,285	0	0	0	159	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	03/15/2015	PAID ON PRINCIPAL		57,189	57,189	58,175	57,743	0	(554)	0	(554)	0	57,189	0	0	0	604	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	03/15/2015	PAID ON PRINCIPAL		8,653	8,653	8,864	8,833	0	(180)	0	(180)	0	8,653	0	0	0	55	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	03/15/2015	PAID ON PRINCIPAL		45,884	45,884	45,922	45,875	0	9	0	9	0	45,884	0	0	0	324	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	03/15/2015	PAID ON PRINCIPAL		47,276	47,276	50,013	48,574	0	(1,299)	0	(1,299)	0	47,276	0	0	0	359	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	03/15/2015	PAID ON PRINCIPAL		62,570	62,570	63,049	62,864	0	(295)	0	(295)	0	62,570	0	0	0	647	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	03/15/2015	PAID ON PRINCIPAL		171,856	171,856	158,593	161,890	0	9,967	0	9,967	0	171,856	0	0	0	1,054	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	03/15/2015	PAID ON PRINCIPAL		37,037	37,037	37,193	37,133	0	(96)	0	(96)	0	37,037	0	0	0	287	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	03/15/2015	PAID ON PRINCIPAL		7,271	7,271	7,126	7,214	0	57	0	57	0	7,271	0	0	0	55	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	03/15/2015	PAID ON PRINCIPAL		91,921	91,921	89,651	91,086	0	834	0	834	0	91,921	0	0	0	643	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	03/15/2015	PAID ON PRINCIPAL		253,844	253,844	254,050	253,580	0	264	0	264	0	253,844	0	0	0	1,892	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	03/15/2015	PAID ON PRINCIPAL		122,093	122,093	121,406	121,509	0	584	0	584	0	122,093	0	0	0	1,029	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	03/15/2015	PAID ON PRINCIPAL		92,881	92,881	87,842	89,048	0	3,833	0	3,833	0	92,881	0	0	0	656	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	03/15/2015	PAID ON PRINCIPAL		38,812	38,812	36,547	37,026	0	1,786	0	1,786	0	38,812	0	0	0	288	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	03/15/2015	PAID ON PRINCIPAL		8,980	8,980	8,504	8,619	0	361	0	361	0	8,980	0	0	0	67	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	03/15/2015	PAID ON PRINCIPAL		62,867	62,867	62,111	62,226	0	641	0	641	0	62,867	0	0	0	409	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	03/15/2015	PAID ON PRINCIPAL		75,278	75,278	75,631	75,291	0	(13)	0	(13)	0	75,278	0	0	0	512	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	03/15/2015	PAID ON PRINCIPAL		54,403	54,403	53,723	54,134	0	269	0	269	0	54,403	0	0	0	389	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	03/15/2015	PAID ON PRINCIPAL		1,304	1,304	1,312	1,309	0	(4)	0	(4)	0	1,304	0	0	0	10	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867	4.500	03/15/2015	PAID ON PRINCIPAL		20,458	20,458	20,554	20,469	0	(12)	0	(12)	0	20,458	0	0	0	154	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395	4.500	03/15/2015	PAID ON PRINCIPAL		96,859	96,859	96,315	96,561	0	299	0	299	0	96,859	0	0	0	584	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458	4.500	03/15/2015	PAID ON PRINCIPAL		40,300	40,300	42,634	41,145	0	(845)	0	(845)	0	40,300	0	0	0	383	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499	4.500	03/15/2015	PAID ON PRINCIPAL		16,620	16,620	17,582	16,935	0	(315)	0	(315)	0	16,620	0	0	0	124	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526	4.500	03/15/2015	PAID ON PRINCIPAL		20,721	20,721	21,920	21,234	0	(513)	0	(513)	0	20,721	0	0	0	156	06/15/2018	1
36290R OZ 9	GNMA PASS TH #615272	4.500	03/15/2015	PAID ON PRINCIPAL		26,357	26,357	26,554	26,469	0	(113)	0	(113)	0	26,357	0	0	0	247	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273	4.500	03/15/2015	PAID ON PRINCIPAL		148,247	148,247	149,359	149,010	0	(763)	0	(763)	0	148,247	0	0	0	1,362	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362	4.500	03/15/2015	PAID ON PRINCIPAL		36,635	36,635	36,177	36,447	0	187	0	187	0	36,635	0	0	0	273	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371	4.500	03/15/2015	PAID ON PRINCIPAL		27,020	27,020	27,176	27,115	0	(95)	0	(95)	0	27,020	0	0	0	160	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509	4.500	03/15/2015	PAID ON PRINCIPAL		146,426	146,426	135,329	138,150	0	8,275	0	8,275	0	146,426	0	0	0	947	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516	4.500	03/15/2015	PAID ON PRINCIPAL		40,438	40,438	38,290	38,877	0	1,561	0	1,561	0	40,438	0	0	0	232	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545	4.500	03/15/2015	PAID ON PRINCIPAL		59,908	59,908	56,022	56,722	0	3,186	0	3,186	0	59,908	0	0	0	474	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639	4.500	03/15/2015	PAID ON PRINCIPAL		28,602	28,602	27,040	27,411	0	1,191	0	1,191	0	28,602	0	0	0	215	09/15/2033	1
36290R SE 9	GNMA PASS TH #615645	4.500	03/15/2015	PAID ON PRINCIPAL		4,796	4,796	4,436	4,531	0	265	0	265	0	4,796	0	0	0	36	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753	4.500	03/15/2015	PAID ON PRINCIPAL		49,121	49,121	48,139	48,749	0	372	0	372	0	49,121	0	0	0	370	08/15/2018	1

SCHEDULE D - PART 4

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

QE05.4

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)
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2015	PAID ON PRINCIPAL		32,210	32,210	30,580	31,039	0	1,172	0	1,172	0	32,210	0	0	0	344	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2015	PAID ON PRINCIPAL		245,591	245,591	233,158	236,956	0	8,635	0	8,635	0	245,591	0	0	0	2,708	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2015	PAID ON PRINCIPAL		6,179	6,179	5,851	5,935	0	243	0	243	0	6,179	0	0	0	46	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		03/15/2015	PAID ON PRINCIPAL		77,242	77,242	77,821	77,325	0	(83)	0	(83)	0	77,242	0	0	0	517	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2015	PAID ON PRINCIPAL		88,694	88,694	89,332	88,781	0	(86)	0	(86)	0	88,694	0	0	0	778	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2015	PAID ON PRINCIPAL		20,378	20,378	20,711	20,599	0	(221)	0	(221)	0	20,378	0	0	0	169	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2015	PAID ON PRINCIPAL		8,719	8,719	8,861	8,801	0	(83)	0	(83)	0	8,719	0	0	0	70	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2015	PAID ON PRINCIPAL		38,714	38,714	38,248	38,405	0	309	0	309	0	38,714	0	0	0	183	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2015	PAID ON PRINCIPAL		191,873	191,873	195,008	194,023	0	(2,150)	0	(2,150)	0	191,873	0	0	0	2,314	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2015	PAID ON PRINCIPAL		5,116	5,116	5,057	5,066	0	50	0	50	0	5,116	0	0	0	43	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2015	PAID ON PRINCIPAL		8,398	8,398	8,301	8,325	0	73	0	73	0	8,398	0	0	0	70	11/15/2035	1
36176E SW 7	GNMA PASS TH #764361 3.500		03/15/2015	PAID ON PRINCIPAL		224,021	224,021	233,857	238,669	0	(14,648)	0	(14,648)	0	224,021	0	0	0	1,929	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		03/15/2015	PAID ON PRINCIPAL		570,667	570,667	595,723	601,262	0	(30,596)	0	(30,596)	0	570,667	0	0	0	4,937	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		03/15/2015	PAID ON PRINCIPAL		18,655	18,655	19,474	19,927	0	(1,271)	0	(1,271)	0	18,655	0	0	0	108	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		03/15/2015	PAID ON PRINCIPAL		123,254	123,254	128,665	130,874	0	(7,620)	0	(7,620)	0	123,254	0	0	0	718	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		03/15/2015	PAID ON PRINCIPAL		12,595	12,595	13,148	13,283	0	(689)	0	(689)	0	12,595	0	0	0	74	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2015	PAID ON PRINCIPAL		1,026	1,026	1,052	1,063	0	(37)	0	(37)	0	1,026	0	0	0	12	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2015	PAID ON PRINCIPAL		1,949	1,949	1,998	2,027	0	(77)	0	(77)	0	1,949	0	0	0	27	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2015	PAID ON PRINCIPAL		118,736	118,736	115,878	117,632	0	1,104	0	1,104	0	118,736	0	0	0	868	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2015	PAID ON PRINCIPAL		75,478	75,478	82,352	81,944	0	(6,466)	0	(6,466)	0	75,478	0	0	0	1,095	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2015	PAID ON PRINCIPAL		55,630	55,630	60,218	59,076	0	(3,446)	0	(3,446)	0	55,630	0	0	0	734	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2015	PAID ON PRINCIPAL		72,053	72,053	75,996	74,861	0	(2,808)	0	(2,808)	0	72,053	0	0	0	778	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2015	PAID ON PRINCIPAL		346,842	346,842	365,187	363,473	0	(16,631)	0	(16,631)	0	346,842	0	0	0	3,163	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2015	PAID ON PRINCIPAL		35,564	35,564	38,097	37,796	0	(2,231)	0	(2,231)	0	35,564	0	0	0	425	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2015	PAID ON PRINCIPAL		82,608	82,608	88,478	87,850	0	(5,241)	0	(5,241)	0	82,608	0	0	0	1,146	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2015	PAID ON PRINCIPAL		50,530	50,530	54,134	53,841	0	(3,311)	0	(3,311)	0	50,530	0	0	0	617	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2015	PAID ON PRINCIPAL		348,795	348,795	343,274	344,494	0	4,301	0	4,301	0	348,795	0	0	0	3,058	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		03/20/2015	PAID ON PRINCIPAL		163,102	163,102	167,192	165,850	0	(2,748)	0	(2,748)	0	163,102	0	0	0	594	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		03/20/2015	PAID ON PRINCIPAL		172,263	172,263	174,221	173,503	0	(1,240)	0	(1,240)	0	172,263	0	0	0	250	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		03/20/2015	PAID ON PRINCIPAL		16,468	16,468	16,463	16,460	0	8	0	8	0	16,468	0	0	0	49	12/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		12/20/2014	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	3	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		03/20/2015	PAID ON PRINCIPAL		147,212	147,212	146,062	146,313	0	899	0	899	0	147,212	0	0	0	317	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		03/20/2015	PAID ON PRINCIPAL		390,287	390,287	392,086	391,996	0	(1,709)	0	(1,709)	0	390,287	0	0	0	1,617	05/20/2064	1
36225C PC 4	G2 (ARM) #80418 2.000		03/20/2015	PAID ON PRINCIPAL		2,655	2,655	2,661	2,633	0	22	0	22	0	2,655	0	0	0	9	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		03/20/2015	PAID ON PRINCIPAL		6,998	6,998	7,014	6,976	0	23	0	23	0	6,998	0	0	0	19	10/20/2026	1
36230S DW 1	G2 757317 4.317		03/20/2015	PAID ON PRINCIPAL		288,189	288,189	296,519	291,199	0	(3,010)	0	(3,010)	0	288,189	0	0	0	2,936	02/20/2061	1

SCHEDULE D - PART 4

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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)	
38376G AB 6	GNR 2009-60 B (PROJECT 4.660)		03/16/2015	PAID ON PRINCIPAL		1,792,364	1,792,364	1,746,505	1,780,116	0	12,249	0	12,249	0	1,792,364	0	0	0	19,992	10/16/2037	1	
38378N EW 9	GNR 2013-162 A (PROJEC 2.750)		03/16/2015	PAID ON PRINCIPAL		121,086	121,086	119,610	119,863	0	1,223	0	1,223	0	121,086	0	0	0	555	09/16/2046	1	
38378X P6 2	GNR 2014-166 PL 2.500		03/16/2015	PAID ON PRINCIPAL		135,543	135,543	135,585	135,574	0	(31)	0	(31)	0	135,543	0	0	0	707	05/16/2055	1	
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471)		03/16/2015	PAID ON PRINCIPAL		239,150	239,150	240,113	240,087	0	(937)	0	(937)	0	239,150	0	0	0	983	09/16/2053	1	
83162C TV 5	SBAP 2011-20B 1 4.220		02/01/2015	PAID ON PRINCIPAL		461,202	461,202	461,202	461,484	0	(282)	0	(282)	0	461,202	0	0	0	10,262	02/01/2031	1	
83162C UR 2	SBAP 2012-20C 1 2.510		03/01/2015	PAID ON PRINCIPAL		787,846	787,846	787,846	788,260	0	(415)	0	(415)	0	787,846	0	0	0	10,294	03/01/2032	1	
831641 FB 6	SBIC 2014-10B 1 3.015		03/10/2015	PAID ON PRINCIPAL		23,422	23,422	23,422	23,421	0	1	0	1	0	23,422	0	0	0	306	09/10/2024	1	
059999 Total Bonds - U.S. Government						239,612,874	238,428,267	291,746,802	238,328,766	0	(779,024)	0	(779,024)	0	237,549,742	0	0	2,063,132	2,063,132	5,161,365	XXX	XXX
Bonds - All Other Government																						
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C.	03/16/2015	REDEEMED		643,520	643,520	645,973	643,871	0	(351)	0	(351)	0	643,520	0	0	0	19,080	09/16/2016	1FE	
13509P CF 8	CANADA HOUSING TRUST 2.950	C.	03/15/2015	MATURED		5,000,000	5,000,000	4,997,500	4,999,626	0	374	0	374	0	5,000,000	0	0	0	73,750	03/15/2015	1FE	
642866 FT 9	NEW BRUNSWICK (PROVINC 4.500)	C.	02/04/2015	MATURED		3,000,000	3,000,000	2,999,560	2,999,527	0	473	0	473	0	3,000,000	0	0	0	67,500	02/04/2015	1FE	
669827 FN 2	NOVA SCOTIA (PROVINCE 4.700)	C.	01/14/2015	MATURED		3,000,000	3,000,000	2,990,760	2,999,837	0	163	0	163	0	3,000,000	0	0	0	70,500	01/14/2015	1FE	
683234 WM 6	ONTARIO (PROVINCE OF) 4.500	C.	03/08/2015	MATURED		10,000,000	10,000,000	10,251,750	10,004,789	0	(4,789)	0	(4,789)	0	10,000,000	0	0	0	225,000	03/08/2015	1FE	
D20659 TT 1	BUNDESobligation 2.500	D.	02/27/2015	MATURED		3,358,500	3,358,500	4,116,807	3,646,127	0	(13,324)	0	(13,324)	269,054	3,901,857	(543,357)	0	(543,357)	83,963	02/27/2015	1FE	
G92450 7Q 5	UK GILT TREASURY 2.750	D.	01/22/2015	MATURED		2,853,990	2,853,990	3,005,605	2,965,205	0	(4,323)	0	(4,323)	(89,780)	2,871,103	(17,113)	0	(17,113)	39,242	01/22/2015	1FE	
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C.	03/15/2015	PAID ON PRINCIPAL		49,977	49,977	49,172	49,324	0	654	0	654	0	49,977	0	0	0	143	10/01/2018	1FE	
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800	C.	03/15/2015	PAID ON PRINCIPAL		14,412	14,412	14,468	14,466	0	(53)	0	(53)	0	14,412	0	0	0	42	12/01/2018	1FE	
109999 Total Bonds - All Other Government						27,920,400	27,920,400	29,052,595	28,322,772	0	(21,177)	0	(21,177)	179,274	28,480,870	(560,470)	0	(560,470)	579,220	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																						
010410 3G 1	ALABAMA GENERAL OBLIGA 4.500		02/01/2015	REDEEMED		5,740,000	5,740,000	6,031,018	5,742,604	0	(2,604)	0	(2,604)	0	5,740,000	0	0	0	129,150	02/01/2019	1FE	
130628 E7 1	CALIFORNIA GENERAL OBL 5.750		03/01/2015	MATURED		110,000	110,000	110,713	110,000	0	0	0	0	0	110,000	0	0	0	3,163	03/01/2015	1FE	
647293 LV 9	NEW MEXICO CAP PROJS G 5.000		03/01/2015	MATURED		10,000,000	10,000,000	11,104,800	10,021,002	0	(21,002)	0	(21,002)	0	10,000,000	0	0	0	250,000	03/01/2015	1FE	
658256 J4 5	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		18,930,000	18,930,000	20,596,597	18,962,571	0	(32,571)	0	(32,571)	0	18,930,000	0	0	0	473,250	03/01/2021	1	
658256 J9 4	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		1,070,000	1,070,000	1,164,203	1,071,841	0	(1,841)	0	(1,841)	0	1,070,000	0	0	0	26,750	03/01/2021	1FE	
882720 6L 4	TEXAS GO WATER FINANCI 5.000		03/10/2015	REDEEMED		1,660,000	1,660,000	1,665,146	1,663,352	0	(2,740)	0	(2,740)	0	1,660,613	0	(613)	(613)	50,492	08/01/2018	1FE	
882720 6M 2	TEXAS GO WATER FINANCI 5.000		03/10/2015	REDEEMED		3,845,000	3,845,000	3,856,766	3,852,664	0	(6,267)	0	(6,267)	0	3,846,397	0	(1,397)	(1,397)	116,952	08/01/2019	1FE	
882720 6N 0	TEXAS GO WATER FINANCI 5.000		03/10/2015	REDEEMED		4,035,000	4,035,000	4,123,367	4,035,000	0	0	0	0	0	4,035,000	0	0	0	122,731	08/01/2020	1FE	
882720 6Q 3	TEXAS GO WATER FINANCI 5.000		03/10/2015	REDEEMED		3,450,000	3,450,000	3,460,730	3,456,988	0	(5,712)	0	(5,712)	0	3,451,276	0	(1,276)	(1,276)	104,938	08/01/2022	1FE	
882720 6S 9	TEXAS GO WATER FINANCI 5.000		03/10/2015	REDEEMED		2,545,000	2,545,000	2,552,737	2,550,040	0	(4,122)	0	(4,122)	0	2,545,918	0	(918)	(918)	77,410	08/01/2024	1FE	
93974B CS 9	WASHINGTON GENERAL OBL 5.000		01/01/2015	REDEEMED		2,265,000	2,265,000	2,400,062	2,265,000	0	0	0	0	0	2,265,000	0	0	0	56,625	01/01/2022	1FE	
179999 Total Bonds - U.S. States, Territories and Possessions						53,650,000	53,650,000	57,066,137	53,731,062	0	(76,859)	0	(76,859)	0	53,654,204	0	(4,204)	(4,204)	1,411,460	XXX	XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
005158 SF 8	ADA & CANYON COS JT SD 4.750		02/15/2015	MATURED		2,295,000	2,295,000	2,506,438	2,298,026	0	(3,026)	0	(3,026)	0	2,295,000	0	0	0	54,506	02/15/2015	1FE	
021087 PT 2	ALPINE SCH DIST GO S20 4.000		03/15/2015	REDEEMED		9,920,000	9,920,000	9,826,554	9,915,366	0	4,634	0	4,634	0	9,920,000	0	0	0	198,400	03/15/2017	1FE	
090874 EY 0	BIRDVILLE ISD GO S2006 5.000		02/15/2015	REDEEMED		5,480,000	5,480,000	5,839,543	5,485,332	0	(5,332)	0	(5,332)	0	5,480,000	0	0	0	137,000	02/15/2021	1FE	

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
094797 R5 8	BLOOMINGTON MN ISD #27 5.000		02/01/2015	MATURED		4,205,000	4,205,000	4,566,210	4,208,737	0	(3,737)	0	(3,737)	0	4,205,000	0	0	0	105,125	02/01/2015	1FE
094797 R6 6	BLOOMINGTON MN ISD #27 5.000		02/01/2015	REDEEMED		4,530,000	4,530,000	4,901,369	4,533,829	0	(1,945)	0	(1,945)	0	4,531,884	0	(1,884)	(1,884)	113,250	02/01/2016	1FE
094797 R7 4	BLOOMINGTON MN ISD #27 5.000		02/01/2015	REDEEMED		5,090,000	5,090,000	5,487,427	5,094,087	0	(2,085)	0	(2,085)	0	5,092,002	0	(2,002)	(2,002)	127,250	02/01/2017	1FE
114889 VA 3	BROWARD CO PARKS & LAN 5.000		01/01/2015	REDEEMED		4,000,000	4,000,000	4,222,040	4,000,000	0	0	0	0	0	4,000,000	0	0	0	100,000	01/01/2025	1FE
235218 P2 4	DALLAS GO LTD REF S200 5.000		02/15/2015	REDEEMED		1,540,000	1,540,000	1,632,862	1,541,309	0	(1,309)	0	(1,309)	0	1,540,000	0	0	0	38,500	02/15/2019	1FE
259030 QM 9	DOUGLAS CO SD GO S2007 5.000		03/25/2015	TRAVELERS PROP CAS IN		1,311,088	1,205,000	1,285,843	1,226,451	0	(2,074)	0	(2,074)	0	1,224,377	0	86,711	86,711	29,121	04/01/2025	1FE
259030 QU 1	DOUGLAS CO SD GO S2007 5.000		03/25/2015	TRAVELERS COMMERCIAL		3,041,072	2,795,000	2,982,517	2,844,755	0	(4,810)	0	(4,810)	0	2,839,946	0	201,126	201,126	67,546	04/01/2025	1FE
346604 FL 0	FORSYTH CO SCH DIST GO 5.000		02/01/2015	REDEEMED		6,985,000	6,985,000	7,443,845	6,989,423	0	(4,423)	0	(4,423)	0	6,985,000	0	0	0	174,625	02/01/2022	1FE
346838 T8 8	FORT BEND ISD GO S96 (5.000		02/15/2015	MATURED		2,650,000	2,650,000	2,383,013	2,646,744	0	3,256	0	3,256	0	2,650,000	0	0	0	66,250	02/15/2015	1
349425 WY 0	FORT WORTH GO LTD REF 5.000		03/01/2015	MATURED		4,370,000	4,370,000	4,509,927	4,370,000	0	0	0	0	0	4,370,000	0	0	0	109,250	03/01/2015	1FE
401784 VM 2	GUILFORD CO GENERAL OB .020		01/08/2015	WELLS FARGO SECURITIE		25,480,000	25,480,000	25,480,000	25,480,000	0	0	0	0	0	25,480,000	0	0	0	768	03/01/2025	1FE
429740 D7 5	HIGH POINT GENERAL OBL 5.000		03/01/2015	REDEEMED		3,165,000	3,165,000	3,438,962	3,170,478	0	(4,193)	0	(4,193)	0	3,166,285	0	(1,285)	(1,285)	79,125	03/01/2018	1FE
429740 D8 3	HIGH POINT GENERAL OBL 5.000		03/01/2015	REDEEMED		1,540,000	1,540,000	1,667,004	1,542,535	0	(1,942)	0	(1,942)	0	1,540,594	0	(594)	(594)	38,500	03/01/2019	1FE
483800 QY 7	KANE & DUPAGE USD #303 5.000		01/01/2015	REDEEMED		5,755,000	5,755,000	6,146,052	5,755,000	0	0	0	0	0	5,755,000	0	0	0	143,875	01/01/2017	1FE
483800 QZ 4	KANE & DUPAGE USD #303 5.000		01/01/2015	REDEEMED		12,050,000	12,050,000	12,976,481	12,050,000	0	0	0	0	0	12,050,000	0	0	0	301,250	01/01/2018	1FE
483800 RA 8	KANE & DUPAGE USD #303 5.000		01/01/2015	REDEEMED		3,360,000	3,360,000	3,615,326	3,360,000	0	0	0	0	0	3,360,000	0	0	0	84,000	01/01/2019	1FE
483800 RB 6	KANE & DUPAGE USD #303 5.000		01/01/2015	REDEEMED		1,000,000	1,000,000	1,072,650	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2020	1FE
580818 EU 2	MCHENRY CO GO CONSV RE 5.000		02/01/2015	REDEEMED		4,185,000	4,185,000	4,541,729	4,188,360	0	(1,688)	0	(1,688)	0	4,186,673	0	(1,673)	(1,673)	104,625	02/01/2019	1FE
592112 GP 5	MET GOVT NASHVILLE DAV 5.000		01/01/2015	REDEEMED		4,665,000	4,665,000	5,158,837	4,665,000	0	0	0	0	0	4,665,000	0	0	0	116,625	01/01/2017	1FE
592112 GY 6	MET GOVT NASHVILLE DAV 5.000		01/01/2015	REDEEMED		5,910,000	5,910,000	6,535,633	5,910,000	0	0	0	0	0	5,910,000	0	0	0	147,750	01/01/2017	1FE
592659 N8 5	METRO WATER DIST SO CA 5.000		03/01/2015	MATURED		2,540,000	2,540,000	2,820,060	2,545,163	0	(5,163)	0	(5,163)	0	2,540,000	0	0	0	63,500	03/01/2015	1FE
667027 WW 2	NORTHSIDE ISD GO REF S 5.000		02/15/2015	REDEEMED		415,000	415,000	418,287	417,410	0	(2,410)	0	(2,410)	0	415,000	0	0	0	10,375	02/15/2020	1FE
681181 MD 2	OLMSTED CO GO S2007A 4.250		02/01/2015	REDEEMED		4,445,000	4,445,000	4,439,888	4,444,493	0	507	0	507	0	4,445,000	0	0	0	94,456	02/01/2022	1FE
681181 ME 0	OLMSTED CO GO S2007A 4.300		02/01/2015	REDEEMED		4,635,000	4,635,000	4,629,438	4,634,445	0	555	0	555	0	4,635,000	0	0	0	99,653	02/01/2023	1FE
681181 MF 7	OLMSTED CO GO S2007A 4.300		02/01/2015	REDEEMED		4,835,000	4,835,000	4,806,087	4,833,212	0	1,788	0	1,788	0	4,835,000	0	0	0	103,953	02/01/2024	1FE
681181 MG 5	OLMSTED CO GO S2007A 4.375		02/01/2015	REDEEMED		4,690,000	4,690,000	4,690,000	4,690,000	0	0	0	0	0	4,690,000	0	0	0	102,594	02/01/2025	1FE
703589 EX 5	PAULDING CO GENERAL OB 5.000		03/25/2015	TRAVELERS PROP CAS IN		2,109,393	1,950,000	2,090,946	1,985,026	0	(3,820)	0	(3,820)	0	1,981,206	0	128,187	128,187	63,375	02/01/2023	1FE
703589 EY 3	PAULDING CO GENERAL OB 5.000		03/25/2015	TRAVELERS PROP CAS IN		1,622,610	1,500,000	1,605,930	1,526,343	0	(2,873)	0	(2,873)	0	1,523,470	0	99,140	99,140	48,750	02/01/2024	1FE
703589 EZ 0	PAULDING CO GENERAL OB 5.000		03/25/2015	TRAVELERS PROP CAS IN		1,081,740	1,000,000	1,069,800	1,017,362	0	(1,894)	0	(1,894)	0	1,015,468	0	66,272	66,272	32,500	02/01/2025	1FE
727199 CC 3	PLANO ISD GENERAL OBLI 5.000		02/15/2015	REDEEMED		5,515,000	5,515,000	6,003,905	5,522,015	0	(7,015)	0	(7,015)	0	5,515,000	0	0	0	137,875	02/15/2017	1FE
795608 MQ 8	SALT LAKE CITY SCH DIS 4.000		03/01/2015	REDEEMED		1,915,000	1,915,000	1,911,093	1,914,664	0	336	0	336	0	1,915,000	0	0	0	38,300	03/01/2018	1FE
795608 MR 6	SALT LAKE CITY SCH DIS 4.000		03/01/2015	REDEEMED		1,985,000	1,985,000	1,968,108	1,984,013	0	987	0	987	0	1,985,000	0	0	0	39,700	03/01/2019	1FE
795608 MS 4	SALT LAKE CITY SCH DIS 4.000		03/01/2015	REDEEMED		2,065,000	2,065,000	2,032,827	2,063,118	0	1,882	0	1,882	0	2,065,000	0	0	0	41,300	03/01/2020	1FE
795608 MT 2	SALT LAKE CITY SCH DIS 4.125		03/01/2015	REDEEMED		2,150,000	2,150,000	2,131,274	2,149,084	0	916	0	916	0	2,150,000	0	0	0	44,344	03/01/2021	1FE
795608 MU 9	SALT LAKE CITY SCH DIS 4.125		03/01/2015	REDEEMED		2,240,000	2,240,000	2,203,578	2,237,582	0	2,418	0	2,418	0	2,240,000	0	0	0	46,200	03/01/2022	1FE
795608 MV 7	SALT LAKE CITY SCH DIS 4.250		03/01/2015	REDEEMED		2,335,000	2,335,000	2,314,615	2,333,463	0	1,537	0	1,537	0	2,335,000	0	0	0	49,619	03/01/2023	1FE

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
795608 MW 5	SALT LAKE CITY SCH DIS 4.250		03/01/2015	REDEEMED		2,435,000	2,435,000	2,394,336	2,432,039	0	2,961	0	2,961	0	2,435,000	0	0	0	51,744	03/01/2024	1FE
849476 FU 5	SPRING BRANCH ISD GO L 5.000		02/01/2015	REDEEMED		3,245,000	3,245,000	3,264,502	3,257,720	0	(12,720)	0	(12,720)	0	3,245,000	0	0	0	81,125	02/01/2017	1FE
78916B YF 5	ST CLOUD GO LIBR SALES 4.000		02/01/2015	MATURED		2,855,000	2,855,000	2,910,644	2,855,515	0	(515)	0	(515)	0	2,855,000	0	0	0	57,100	02/01/2015	1FE
791434 UZ 4	ST LOUIS CO SD #R-6 (R 5.000		02/01/2015	MATURED		4,000,000	4,000,000	4,663,600	4,009,773	0	(9,773)	0	(9,773)	0	4,000,000	0	0	0	100,000	02/01/2015	1FE
792895 PX 6	ST PAUL ISD #625 GO S2 5.000		02/01/2015	MATURED		1,070,000	1,070,000	1,160,008	1,070,995	0	(995)	0	(995)	0	1,070,000	0	0	0	26,750	02/01/2015	1FE
938718 XD 0	WASHINGTON CO GO ST. G 4.000		03/01/2015	MATURED		1,190,000	1,190,000	1,309,333	1,193,439	0	(3,439)	0	(3,439)	0	1,190,000	0	0	0	23,800	03/01/2015	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						181,900,903	181,185,000	189,058,521	181,392,307	0	(65,403)	0	(65,403)	0	181,326,904	0	573,999	573,999	3,719,352	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

67109P AA 1	COOK & DUPAGE COS (OAK 8.000		02/01/2015	REDEEMED		35,000	35,000	0	0	0	35,000	0	35,000	0	35,000	0	0	0	1,404	02/01/2023	5*
396586 TY 5	GREENVILLE WATERWORKS 5.000		02/01/2015	REDEEMED		1,355,000	1,355,000	1,467,912	1,356,055	0	(1,055)	0	(1,055)	0	1,355,000	0	0	0	33,875	02/01/2019	1
396586 UH 0	GREENVILLE WATERWORKS 5.000		02/01/2015	REDEEMED		4,150,000	4,150,000	4,495,820	4,153,230	0	(3,230)	0	(3,230)	0	4,150,000	0	0	0	103,750	02/01/2019	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .020		01/08/2015	GOLDMAN SACHS & CO.		19,400,000	19,400,000	19,400,000	19,400,000	0	0	0	0	0	19,400,000	0	0	0	643	07/01/2038	1FE
545904 EZ 3	LOUDOUN CO SANTN AUTH 4.000		01/01/2015	REDEEMED		2,130,000	2,130,000	2,117,902	2,130,000	0	0	0	0	0	2,130,000	0	0	0	42,600	01/01/2017	1FE
545904 FA 7	LOUDOUN CO SANTN AUTH 4.000		01/01/2015	REDEEMED		2,270,000	2,270,000	2,240,467	2,270,000	0	0	0	0	0	2,270,000	0	0	0	45,400	01/01/2018	1FE
548100 6L 5	LOWER CO RIVER S99A P- 3.000		03/19/2015	REDEEMED		8,362,500	8,350,000	8,350,000	8,350,000	0	0	0	0	0	8,350,000	0	12,500	12,500	2,512	05/15/2019	1FE
575566 3Q 5	MASSACHUSETTS BAY TRAN 5.875		03/01/2015	MATURED		5,135,000	5,135,000	6,043,330	5,152,014	0	(17,014)	0	(17,014)	0	5,135,000	0	0	0	150,841	03/01/2015	1FE
594570 HU 0	MICHIGAN PUB PWR AGY S 5.250		01/01/2015	MATURED		9,865,000	9,865,000	10,354,699	9,865,000	0	0	0	0	0	9,865,000	0	0	0	258,966	01/01/2015	1FE
604114 PM 4	MINNESOTA PUB FAC AUTH 5.000		03/01/2015	MATURED		16,380,000	16,380,000	18,181,309	16,413,544	0	(33,544)	0	(33,544)	0	16,380,000	0	0	0	409,500	03/01/2015	1FE
64972F SF 4	NEW YORK CITY FIN AUTH .020		01/07/2015	RBC CAPITAL MARKETS		29,500,000	29,500,000	29,500,000	29,500,000	0	0	0	0	0	29,500,000	0	0	0	509	06/15/2024	1FE
682001 AZ 5	OMAHA PUB POWER DIST E 5.000		02/01/2015	REDEEMED		2,286,000	2,286,000	2,450,341	2,287,779	0	(1,779)	0	(1,779)	0	2,286,000	0	0	0	57,150	02/01/2017	1
682001 BF 8	OMAHA PUB POWER DIST E 5.000		02/01/2015	REDEEMED		1,199,000	1,199,000	1,285,196	1,199,933	0	(469)	0	(469)	0	1,199,464	0	(464)	(464)	29,975	02/01/2017	1FE
681793 A2 1	OMAHA PUB POWER DIST E 5.700		02/01/2015	REDEEMED		1,100,000	1,100,000	1,087,841	1,100,000	0	0	0	0	0	1,100,000	0	0	0	31,350	02/01/2017	1
765433 EE 3	RICHMOND PUB UTIL REV 5.000		01/15/2015	REDEEMED		1,770,000	1,770,000	1,864,022	1,770,369	0	(369)	0	(369)	0	1,770,000	0	0	0	44,250	01/15/2018	1FE
765433 EG 8	RICHMOND PUB UTIL REV 5.000		01/15/2015	REDEEMED		1,595,000	1,595,000	1,658,018	1,595,232	0	(232)	0	(232)	0	1,595,000	0	0	0	39,875	01/15/2020	1FE
765433 EH 6	RICHMOND PUB UTIL REV 5.000		01/15/2015	REDEEMED		2,080,000	2,080,000	2,148,203	2,080,237	0	(237)	0	(237)	0	2,080,000	0	0	0	52,000	01/15/2021	1FE
765433 EJ 2	RICHMOND PUB UTIL REV 5.000		01/15/2015	REDEEMED		1,185,000	1,185,000	1,215,952	1,185,097	0	(97)	0	(97)	0	1,185,000	0	0	0	29,625	01/15/2022	1FE
765433 EK 9	RICHMOND PUB UTIL REV 5.000		01/15/2015	REDEEMED		1,295,000	1,295,000	1,322,389	1,295,075	0	(75)	0	(75)	0	1,295,000	0	0	0	32,375	01/15/2023	1FE
796253 XQ 0	SAN ANTONIO ELEC & GAS 5.000		02/01/2015	REDEEMED		45,000,000	45,000,000	47,591,350	45,099,624	0	(99,624)	0	(99,624)	0	45,000,000	0	0	0	1,125,000	02/01/2020	1FE
79061A BD 8	ST JOSEPH CO (UNIV NOT .010		02/05/2015	REDEEMED		23,985,000	23,985,000	23,985,000	23,985,000	0	0	0	0	0	23,985,000	0	0	0	775	03/01/2038	1FE
79061B CA 1	ST JOSEPH CO HOSP S99 5.450		03/23/2015	RECOVERABLE ON BONDS		10,850	10,850	987	0	987	0	0	987	0	987	0	9,863	9,863	1,544	02/15/2012	6*
963864 EU 3	WHITE HOUSE UTIL DIST 7.250		01/01/2015	MATURED		705,000	705,000	705,000	705,000	0	0	0	0	0	705,000	0	0	0	25,556	01/01/2015	1
967222 TX 8	WICHITA FALLS WTR & SW 4.500		01/15/2015	ROBERT W BAIRD & CO.		2,757,084	2,595,000	2,585,243	2,588,421	0	83	0	83	0	2,588,504	0	168,580	168,580	55,144	08/01/2025	1FE
967222 TY 6	WICHITA FALLS WTR & SW 4.500		01/16/2015	ROBERT W BAIRD & CO.		6,435,900	6,070,000	6,030,909	6,042,694	0	245	0	245	0	6,042,939	0	392,961	392,961	129,746	08/01/2026	1FE
31349G SZ 8	FH (ARM) #755364 2.254		03/15/2015	PAID ON PRINCIPAL		3,335	3,335	3,362	3,326	0	9	0	9	0	3,335	0	0	0	12	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.427		03/15/2015	PAID ON PRINCIPAL		3,643	3,643	3,638	3,631	0	12	0	12	0	3,643	0	0	0	14	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		03/15/2015	PAID ON PRINCIPAL		605	605	607	603	0	2	0	2	0	605	0	0	0	2	02/01/2032	1

QE05.7

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	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31335G	NC 5 FHLMC GOLD PASSTHRU 6.500		03/15/2015	PAID ON PRINCIPAL		2,328	2,328	2,174	2,241	0	.87	0	.87	0	2,328	0	0	0	.25	04/15/2026	1
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		113,965	113,965	114,517	114,648	0	(683)	0	(683)	0	113,965	0	0	0	.646	05/15/2026	1
3128GW	SZ 2 FHLMC GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		48,266	48,266	48,514	48,295	0	(30)	0	(30)	0	48,266	0	0	0	.433	11/15/2017	1
3128GW	US 5 FHLMC GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		18,032	18,032	18,043	18,013	0	.18	0	.18	0	18,032	0	0	0	.150	11/15/2017	1
3128MM	QB 2 FHLMC GOLD PASSTHRU 2.500		03/15/2015	PAID ON PRINCIPAL		134,544	134,544	140,304	139,432	0	(4,888)	0	(4,888)	0	134,544	0	0	0	.567	11/15/2027	1
3128CU	GZ 3 FHLMC GOLD PASSTHRU 6.500		03/15/2015	PAID ON PRINCIPAL		33,245	33,245	34,536	34,630	0	(1,385)	0	(1,385)	0	33,245	0	0	0	.288	04/15/2022	1
3132GR	LV 1 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		114,619	114,619	117,502	117,619	0	(3,000)	0	(3,000)	0	114,619	0	0	0	.813	02/15/2042	1
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		143,631	143,631	147,289	146,820	0	(3,189)	0	(3,189)	0	143,631	0	0	0	.615	03/15/2042	1
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		154,669	154,669	152,615	152,761	0	1,908	0	1,908	0	154,669	0	0	0	1.024	09/15/2043	1
3133T5	LL 5 FHR 1727 I CMO 6.500		03/15/2015	PAID ON PRINCIPAL		110,492	110,492	110,233	110,192	0	300	0	300	0	110,492	0	0	0	1.242	05/15/2024	1
3133TB	JR 2 FHR 1998 PE CMO 7.500		03/17/2015	PAID ON PRINCIPAL		3,500	3,500	3,632	3,489	0	.11	0	.11	0	3,500	0	0	0	.41	10/17/2027	1
3137BA	HX 3 FHR 4345 AB 3.000		03/15/2015	PAID ON PRINCIPAL		179,353	179,353	182,744	182,544	0	(3,191)	0	(3,191)	0	179,353	0	0	0	.919	02/15/2040	1
3137BD	GH 3 FHR 4388 TP 3.000		03/15/2015	PAID ON PRINCIPAL		3,267,981	3,267,981	3,352,234	3,351,044	0	(83,063)	0	(83,063)	0	3,267,981	0	0	0	16.305	09/15/2044	1
31385S	B4 9 FN (ARM) #550959 2.810		03/25/2015	PAID ON PRINCIPAL		6,134	6,134	6,230	6,132	0	.1	0	.1	0	6,134	0	0	0	.29	08/01/2029	1
31379X	VF 9 FN (10/1 ARM #432714 2.129		03/25/2015	PAID ON PRINCIPAL		6,572	6,572	6,673	6,530	0	.42	0	.42	0	6,572	0	0	0	.23	12/01/2027	1
31402Q	SN 7 FN (10/1 ARM #735353 2.502		03/25/2015	PAID ON PRINCIPAL		255,327	255,327	269,743	256,578	0	(1,251)	0	(1,251)	0	255,327	0	0	0	.810	03/25/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 2.236		03/25/2015	PAID ON PRINCIPAL		53,437	53,437	53,671	53,232	0	204	0	204	0	53,437	0	0	0	.197	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 2.113		03/25/2015	PAID ON PRINCIPAL		26,475	26,475	26,492	26,424	0	.51	0	.51	0	26,475	0	0	0	.87	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 2.296		03/25/2015	PAID ON PRINCIPAL		4,046	4,046	4,013	4,035	0	.10	0	.10	0	4,046	0	0	0	.16	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.408		03/25/2015	PAID ON PRINCIPAL		400	400	403	400	0	0	0	0	0	400	0	0	0	.2	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.125		03/25/2015	PAID ON PRINCIPAL		3,169	3,169	3,185	3,165	0	.4	0	.4	0	3,169	0	0	0	.11	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		03/25/2015	PAID ON PRINCIPAL		11,936	11,936	12,324	12,249	0	(313)	0	(313)	0	11,936	0	0	0	.139	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		03/19/2015	PAID ON PRINCIPAL		8,217	8,217	8,553	8,517	0	(300)	0	(300)	0	8,217	0	0	0	.105	01/19/2039	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		03/25/2015	PAID ON PRINCIPAL		19,771	19,771	19,673	19,676	0	.95	0	.95	0	19,771	0	0	0	.82	07/01/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		03/25/2015	PAID ON PRINCIPAL		2,884	2,884	2,767	2,806	0	.78	0	.78	0	2,884	0	0	0	.38	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		03/25/2015	PAID ON PRINCIPAL		14,251	14,251	14,248	14,231	0	.21	0	.21	0	14,251	0	0	0	.142	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		03/25/2015	PAID ON PRINCIPAL		1,720	1,720	1,692	1,700	0	.20	0	.20	0	1,720	0	0	0	.22	08/25/2024	1
31375F	MB 1 FNMA PASS TH #333454 7.000		03/25/2015	PAID ON PRINCIPAL		1,019	1,019	.977	.990	0	.29	0	.29	0	1,019	0	0	0	.12	02/25/2026	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		03/25/2015	PAID ON PRINCIPAL		39,749	39,749	40,221	40,032	0	(282)	0	(282)	0	39,749	0	0	0	.684	03/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		03/25/2015	PAID ON PRINCIPAL		13,472	13,472	13,734	13,536	0	(63)	0	(63)	0	13,472	0	0	0	.125	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		03/25/2015	PAID ON PRINCIPAL		31,137	31,137	31,264	31,213	0	(75)	0	(75)	0	31,137	0	0	0	.226	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		03/25/2015	PAID ON PRINCIPAL		286,261	286,261	273,603	277,061	0	9,200	0	9,200	0	286,261	0	0	0	2.457	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		03/25/2015	PAID ON PRINCIPAL		12,629	12,629	12,581	12,579	0	.50	0	.50	0	12,629	0	0	0	.168	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		03/25/2015	PAID ON PRINCIPAL		3,268	3,268	3,352	3,373	0	(105)	0	(105)	0	3,268	0	0	0	.33	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		03/25/2015	PAID ON PRINCIPAL		84,749	84,749	85,610	85,226	0	(477)	0	(477)	0	84,749	0	0	0	.886	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		03/25/2015	PAID ON PRINCIPAL		397,787	397,787	414,204	415,887	0	(18,100)	0	(18,100)	0	397,787	0	0	0	3.013	07/25/2035	1

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2015	PAID ON PRINCIPAL		.960	.960	.972	.970	0	(.9)	0	(.9)	0	.960	0	0	0	.9	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2015	PAID ON PRINCIPAL		4,625	4,625	4,598	4,599	0	.26	0	.26	0	4,625	0	0	0	.52	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2015	PAID ON PRINCIPAL		.931	.931	.916	.919	0	.12	0	.12	0	.931	0	0	0	.9	03/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		03/25/2015	PAID ON PRINCIPAL		6,846	6,846	6,880	6,873	0	(.27)	0	(.27)	0	6,846	0	0	0	.57	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2015	PAID ON PRINCIPAL		3,689	3,689	3,642	3,646	0	.43	0	.43	0	3,689	0	0	0	.34	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2015	PAID ON PRINCIPAL		2,565	2,565	2,509	2,511	0	.53	0	.53	0	2,565	0	0	0	.18	06/25/2037	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		03/25/2015	PAID ON PRINCIPAL		18,692	18,692	18,867	18,905	0	(.213)	0	(.213)	0	18,692	0	0	0	.124	10/25/2031	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000		03/25/2015	PAID ON PRINCIPAL		243,599	243,599	243,218	243,191	0	.407	0	.407	0	243,599	0	0	0	1,250	05/25/2032	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000		03/25/2015	PAID ON PRINCIPAL		159,374	159,374	158,166	158,198	0	1,176	0	1,176	0	159,374	0	0	0	.925	10/25/2032	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750		03/25/2015	PAID ON PRINCIPAL		352,780	352,780	338,669	338,776	0	14,004	0	14,004	0	352,780	0	0	0	1,023	02/25/2043	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		162,877	162,877	157,005	155,794	0	7,082	0	7,082	0	162,877	0	0	0	1,704	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		03/25/2015	PAID ON PRINCIPAL		62,686	62,686	62,677	62,377	0	309	0	309	0	62,686	0	0	0	.740	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2015	PAID ON PRINCIPAL		71,852	71,852	71,416	71,391	0	.461	0	.461	0	71,852	0	0	0	.778	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2015	PAID ON PRINCIPAL		39,076	39,076	39,021	38,941	0	.135	0	.135	0	39,076	0	0	0	.423	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2015	PAID ON PRINCIPAL		8,011	8,011	8,479	8,472	0	(.462)	0	(.462)	0	8,011	0	0	0	.78	03/25/2043	1
319999. Total Bonds - U.S. Special Revenue and Special Assessment						196,741,514	196,201,030	202,936,082	196,364,730	987	(207,643)	0	(206,656)	0	196,158,074	0	583,439	583,439	2,743,960	XXX	XXX
Bonds - Industrial and Miscellaneous																					
048312 AG 7	ACETF 2003-1 A3 5.050		01/20/2015	REDEEMED		267,303	267,303	267,294	267,303	0	0	0	0	0	267,303	0	0	0	3,375	10/20/2020	1FE
00724F AA 9	ADOBE SYSTEMS INC 3.250		02/01/2015	MATURED		1,000,000	1,000,000	1,058,740	1,001,962	0	(1,962)	0	(1,962)	0	1,000,000	0	0	0	16,250	02/01/2015	2FE
012653 AA 9	ALBEMARLE CORP 5.100		02/01/2015	MATURED		2,000,000	2,000,000	1,993,440	1,999,749	0	251	0	251	0	2,000,000	0	0	0	51,000	02/01/2015	2FE
018804 AP 9	ALLIANT TECHSYSTEMS IN 6.875		03/11/2015	REDEEMED		7,364,321	6,912,000	7,491,690	7,353,250	0	(55,526)	0	(55,526)	0	7,297,723	0	66,598	66,598	232,320	09/15/2020	4FE
023135 AL 0	AMAZON.COM INC 2.600		02/20/2015	MIZUHO INTERNATIONAL		1,016,400	1,000,000	998,000	998,015	0	.46	0	.46	0	998,061	0	18,339	18,339	5,778	12/05/2019	1FE
032511 BJ 5	ANADARKO PETROLEUM COR 3.450		02/11/2015	SOCIETY GENERALE AMER		2,024,520	2,000,000	1,996,620	1,996,754	0	.15	0	.15	0	1,996,768	0	27,752	27,752	42,167	07/15/2024	2FE
058498 AQ 9	BALL CORP 5.750		03/21/2015	REDEEMED		1,591,440	1,500,000	1,590,000	1,563,504	0	(5,154)	0	(5,154)	0	1,558,350	0	33,090	33,090	30,188	05/15/2021	3FE
071813 AU 3	BAXTER INTERNATIONAL 4.625		03/15/2015	MATURED		1,000,000	1,000,000	970,533	999,063	0	937	0	937	0	1,000,000	0	0	0	23,125	03/15/2015	1FE
05566G AA 7	BNP PARIBAS (144A) 5.125	R.	01/15/2015	MATURED		2,000,000	2,000,000	2,153,220	2,001,254	0	(1,254)	0	(1,254)	0	2,000,000	0	0	0	51,250	01/15/2015	2FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/15/2015	REDEEMED		297,077	297,077	300,038	298,366	0	(1,289)	0	(1,289)	0	297,077	0	0	0	7,635	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2015	REDEEMED		247,638	247,638	247,966	247,831	0	(.193)	0	(.193)	0	247,638	0	0	0	5,665	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		02/26/2015	REDEEMED		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		02/26/2015	REDEEMED		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/26/2015	REDEEMED		19,195	19,195	19,195	19,195	0	0	0	0	0	19,195	0	0	0	.629	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		02/26/2015	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	.460	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		03/05/2015	REDEEMED		7,855	7,855	7,855	7,855	0	0	0	0	0	7,855	0	0	0	.257	02/26/2021	1
12505F AD 3	CBS OUT AMER CAP 5.625		02/13/2015	WELLS FARGO SECURITIE		2,115,000	2,000,000	2,055,000	2,020,000	31,479	(.842)	0	30,637	0	2,050,637	0	64,363	64,363	29,375	02/15/2024	4FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2015	REDEEMED		336,779	336,779	336,693	336,736	0	.43	0	.43	0	336,779	0	0	0	8,706	08/01/2019	1FE
189054 AF 6	CLOROX CO 5.000		01/15/2015	MATURED		10,000,000	10,000,000	10,147,560	10,000,885	0	(.885)	0	(.885)	0	10,000,000	0	0	0	250,000	01/15/2015	2FE

SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
191216 AM 2	COCA-COLA CO 4.875		03/30/2015	REDEEMED		1,127,950	1,000,000	990,770	995,500	0	286	0	286	0	995,786	0	132,164	132,164	26,406	03/15/2019	1FE
20030N AB 7	COMCAST CORP 6.500		01/15/2015	MATURED		6,000,000	6,000,000	6,273,070	6,000,956	0	(956)	0	(956)	0	6,000,000	0	0	0	195,000	01/15/2015	1FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		03/10/2015	REDEEMED		14,167	14,167	14,167	14,167	0	0	0	0	0	14,167	0	0	0	98	08/10/2036	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2015	REDEEMED		34,217	34,217	34,592	34,622	0	(404)	0	(404)	0	34,217	0	0	0	303	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2015	REDEEMED		25,438	25,438	25,438	25,438	0	0	0	0	0	25,438	0	0	0	355	07/10/2031	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209		02/11/2015	REDEEMED		76,863	76,863	76,863	76,863	0	0	0	0	0	76,863	0	0	0	2,002	02/11/2030	1FE
35803Q AD 9	FRESENIUS MED 6.875	R.	01/29/2015	WELLS FARGO SECURITIE		1,098,750	1,000,000	982,500	993,491	0	197	0	197	0	993,688	0	105,062	105,062	37,813	07/15/2017	3FE
446413 AB 2	HUNTINGTON INGALLS IND 6.875		01/01/2015	REDEEMED		2,618,322	2,501,000	2,626,799	2,600,825	0	0	0	0	0	2,600,825	0	17,497	17,497	50,628	03/15/2018	3FE
88550* AA 7	INVITATION HOMES - REV 3.750		03/02/2015	PAID ON PRINCIPAL		11,114	11,114	11,114	11,059	56	0	0	56	0	11,114	0	0	0	63	04/13/2015	5*
478115 AA 6	JOHNS HOPKINS UNIVERSI 5.250		02/19/2015	REDEEMED		441,706	388,000	387,728	387,877	0	(23)	0	(23)	0	387,855	0	53,852	53,852	12,901	07/01/2019	1FE
46625H CE 8	JP MORGAN CHASE 4.750		03/01/2015	MATURED		4,000,000	4,000,000	3,908,320	3,997,465	0	2,535	0	2,535	0	4,000,000	0	0	0	95,000	03/01/2015	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/31/2015	REDEEMED		216,808	216,808	215,231	216,608	0	200	0	200	0	216,808	0	0	0	1,763	04/30/2018	1FE
53217V AB 5	LIFE TECH CORP 4.400		03/01/2015	MATURED		3,000,000	3,000,000	2,990,040	2,999,307	0	693	0	693	0	3,000,000	0	0	0	66,000	03/01/2015	2FE
54627R AH 3	LOUISIANA LOC GOVT EGS 2.860		01/15/2015	TRAVELERS P/C OF AMER		8,485,120	8,000,000	7,997,999	7,998,097	0	51	0	51	0	7,998,148	0	486,972	486,972	101,053	08/01/2028	1FE
59018Y UW 9	MERRILL LYNCH 5.000		01/15/2015	MATURED		2,103,000	2,103,000	2,067,883	2,102,690	0	310	0	310	0	2,103,000	0	0	0	52,575	01/15/2015	1FE
635405 AQ 6	NATIONAL CITY CORP 4.900		01/15/2015	MATURED		2,000,000	2,000,000	2,097,680	2,000,780	0	(780)	0	(780)	0	2,000,000	0	0	0	49,000	01/15/2015	1FE
641423 BK 3	NEVADA POWER CO 5.875		01/15/2015	MATURED		1,000,000	1,000,000	999,770	999,937	0	63	0	63	0	1,000,000	0	0	0	29,375	01/15/2015	1FE
651290 AN 8	NEWFIELD EXPLORATION 6.875		01/09/2015	BARCLAYS CAPITAL INC		1,020,000	1,000,000	1,015,000	1,015,000	0	(127)	0	(127)	0	1,014,873	0	5,127	5,127	31,128	02/01/2020	3FE
67021B AD 1	NII CAPITAL CORP 10.000		03/13/2015	CITIGROUP GLOBAL MARK		510,000	1,000,000	285,000	285,000	0	0	0	0	0	285,000	0	225,000	225,000	0	08/15/2016	6FE
704549 AE 4	PEABODY ENERGY CORP 7.375		02/26/2015	CREDIT SUISSE FIRST B		1,050,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	50,000	50,000	24,993	11/01/2016	3FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	03/26/2015	REDEEMED		680,938	586,000	616,813	617,306	0	(1,696)	0	(1,696)	0	615,610	0	65,328	65,328	20,022	03/01/2019	1FE
78355H JQ 3	RYDER SYSTEM INC 3.150		03/02/2015	MATURED		1,000,000	1,000,000	999,620	999,928	0	72	0	72	0	1,000,000	0	0	0	15,838	03/02/2015	2FE
786514 BR 9	SAFeway INC 5.000		02/02/2015	TENDERED		1,010,000	1,000,000	991,750	995,626	0	109	0	109	0	995,735	0	14,265	14,265	23,194	08/15/2019	2FE
864486 AC 9	SUBURBAN PROPANE PARTN 7.375		02/25/2015	TENDERED		4,053,802	4,007,000	4,223,421	4,177,265	0	(12,176)	0	(12,176)	0	4,165,089	0	(111,287)	(111,287)	251,551	03/15/2020	3FE
883203 BP 5	TEXTRON INC 6.200		01/02/2015	REDEEMED		2,022,940	2,000,000	2,021,640	2,000,512	0	(11)	0	(11)	0	2,000,501	0	22,439	22,439	36,856	03/15/2015	2FE
883556 AP 7	THERMO FISHER SCIENTIF 5.000		03/06/2015	REDEEMED		5,056,500	5,000,000	5,321,900	5,027,205	0	(12,075)	0	(12,075)	0	5,015,131	0	41,369	41,369	65,972	06/01/2015	2FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2015	REDEEMED		196,120	196,120	196,120	196,120	0	0	0	0	0	196,120	0	0	0	5,923	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2015	REDEEMED		400,517	400,517	400,517	400,517	0	0	0	0	0	400,517	0	0	0	10,920	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2015	REDEEMED		186,082	186,082	186,082	186,082	0	0	0	0	0	186,082	0	0	0	5,120	01/02/2022	1
907818 CV 8	UNION PACIFIC CO 4.875		01/15/2015	MATURED		2,000,000	2,000,000	1,991,060	1,999,870	0	130	0	130	0	2,000,000	0	0	0	48,750	01/15/2015	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2015	REDEEMED		83,264	83,264	87,437	86,500	0	(3,236)	0	(3,236)	0	83,264	0	0	0	1,956	01/02/2024	1FE
91324P AM 4	UNITEDHEALTH GROUP INC 4.875		03/15/2015	MATURED		30,000	30,000	28,741	29,956	0	44	0	44	0	30,000	0	0	0	731	03/15/2015	1FE
92976G AD 3	WACHOVIA BANK NA 4.875		02/01/2015	MATURED		4,000,000	4,000,000	4,072,770	4,001,135	0	(1,135)	0	(1,135)	0	4,000,000	0	0	0	97,500	02/01/2015	1FE
94106L AT 6	WASTE MANAGEMENT INC 6.375		01/20/2015	REDEEMED		1,179,617	1,170,000	1,185,768	1,170,364	0	(132)	0	(132)	0	1,170,232	0	9,386	9,386	26,727	03/11/2015	2FE
94980V AA 6	WELLS FARGO 4.750		02/09/2015	MATURED		2,000,000	2,000,000	1,969,080	1,999,385	0	615	0	615	0	2,000,000	0	0	0	47,500	02/09/2015	1FE
780097 AP 6	ROYAL BANK OF SCOTLAND 5.050	F.	01/08/2015	MATURED		10,000,000	10,000,000	9,997,100	9,999,756	0	244	0	244	0	10,000,000	0	0	0	252,500	01/08/2015	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87938W	AJ 2 TELEFONICA EMISIONES S 4.949	F	01/15/2015	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,490	01/15/2015	2FE
88165F	AG 7 TEVA PHARMACEUTICALS F 2.950	F	02/27/2015	TENDERED		1,229,060	1,213,000	1,210,598	1,211,026	0	12	0	12	0	1,211,037	0	18,023	18,023	6,859	12/18/2022	1FE
004375	CS 8 ACCR 2005-1 A2C 523		03/25/2015	PAID ON PRINCIPAL		704,727	704,727	591,970	649,386	0	55,341	0	55,341	0	704,727	0	0	0	610	04/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.694		03/25/2015	PAID ON PRINCIPAL		83,899	83,899	56,632	45,580	0	38,319	0	38,319	0	83,899	0	0	0	431	10/25/2035	1FM
05949C	HU 3 BOAMS 2005-1 2A5 CMO 2.694		03/25/2015	WRITTEN OFF		0	17,902	12,084	9,726	0	(65)	0	(65)	0	9,661	0	(9,661)	(9,661)	78	10/25/2035	1FM
12498N	AB 9 CBASS 2006-CB2 AF2 5.501		03/25/2015	PAID ON PRINCIPAL		14,120	14,120	7,882	6,614	0	7,506	0	7,506	0	14,120	0	0	0	100	12/25/2036	1FM
17323E	AD 5 CMLT1 2014-J2 A1 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		456,484	456,484	460,443	460,640	0	(4,155)	0	(4,155)	0	456,484	0	0	0	2,892	11/25/2044	1FM
172973	W5 4 CMSI 2005-4 1A6 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		31,872	31,872	23,665	26,581	0	5,291	0	5,291	0	31,872	0	0	0	393	07/25/2035	1FM
172973	5F 2 CMSI 2006-1 2A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		8,352	8,352	7,955	5,182	0	3,170	0	3,170	0	8,352	0	0	0	69	02/25/2021	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.345		03/28/2015	PAID ON PRINCIPAL		17,708	17,708	17,072	17,067	0	641	0	641	0	17,708	0	0	0	166	12/28/2033	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.345		01/25/2015	RECOVERY OF PAR WRITE		0	(59)	(57)	(57)	0	(0)	0	(0)	0	(57)	0	57	57	0	12/28/2033	1FM
22541S	CC 0 CSFB 2004-2R A1 CMO 3.736		12/28/2014	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	15	12/28/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		48,291	48,291	48,124	47,804	0	487	0	487	0	48,291	0	0	0	403	02/25/2020	1FM
12647P	AJ 7 CSMC 2013-7 A10 (CMO) 3.500		03/25/2015	PAID ON PRINCIPAL		179,038	179,038	172,867	173,009	0	6,028	0	6,028	0	179,038	0	0	0	1,329	08/25/2043	1FM
12649K	AC 1 CSMC 2015-WIN1 A2 CMO 3.000		03/25/2015	PAID ON PRINCIPAL		279,400	279,400	285,381	285,381	0	(5,981)	0	(5,981)	0	279,400	0	0	0	1,165	12/25/2044	1FE
12667F	J6 3 CWALT 2004-30CB 3A1 CM 5.000		03/25/2015	PAID ON PRINCIPAL		138,249	138,249	113,364	96,345	0	41,904	0	41,904	0	138,249	0	0	0	1,194	02/25/2020	1FM
12669F	DS 9 CWHL 2003-J10 1A9 CMO 5.250		03/25/2015	PAID ON PRINCIPAL		250,578	250,578	237,266	243,211	0	7,366	0	7,366	0	250,578	0	0	0	1,704	11/25/2033	1FM
12669F	GV 9 CWHL 2003-J13 2A1 CMO 5.250		03/25/2015	PAID ON PRINCIPAL		88,329	88,329	88,826	88,022	0	307	0	307	0	88,329	0	0	0	1,014	01/25/2024	1FM
12669A	AA 6 CWHL 2005-19 1A1 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		38,181	38,181	33,087	11,487	(0)	26,695	0	26,695	0	38,181	0	0	0	314	08/25/2035	1FM
12669A	JR 0 CWHL 2005-24 A1 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		70,625	70,625	63,210	42,098	0	28,528	0	28,528	0	70,625	0	0	0	642	11/25/2035	1FM
12669A	JR 0 CWHL 2005-24 A1 CMO 5.500		03/25/2015	WRITTEN OFF		0	988	884	589	0	(12)	0	(12)	0	577	0	(577)	(577)	8	11/25/2035	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		02/25/2015	PAID ON PRINCIPAL		163,874	163,874	127,033	119,801	0	44,073	0	44,073	0	163,874	0	0	0	1,328	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		01/25/2015	WRITTEN OFF		0	44,114	34,197	32,250	0	17	0	17	0	32,267	0	(32,267)	(32,267)	221	07/25/2037	1FM
12545E	AD 8 CWHL 2007-J2 2A3 CMO 6.000		03/25/2015	RECOVERY OF PAR WRITE		0	(69)	(54)	(51)	0	0	0	0	0	(50)	0	50	50	0	07/25/2037	1FM
29977J	AB 2 EVER 2013-1 A2 (CMO) 2.500		03/25/2015	PAID ON PRINCIPAL		417,631	417,631	378,298	378,964	0	38,668	0	38,668	0	417,631	0	0	0	1,959	03/25/2043	1FE
32051G	LD 5 FHASI 2005-2 2A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		219,629	219,629	219,560	218,879	0	749	0	749	0	219,629	0	0	0	1,791	05/25/2020	1FM
33766W	AH 7 FKMT 2014-1 A8 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		303,867	303,867	306,526	306,521	0	(2,654)	0	(2,654)	0	303,867	0	0	0	1,838	11/25/2044	1FE
36185N	M8 0 GMACM 2003-J10 A2 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		70,609	70,609	70,041	70,240	0	370	0	370	0	70,609	0	0	0	591	01/25/2019	1FM
3622EB	AC 2 GSAA 2007-4 A3A CMO 473		03/25/2015	PAID ON PRINCIPAL		17,698	17,698	7,278	3,826	0	13,872	0	13,872	0	17,698	0	0	0	15	03/25/2037	1FM
36228F	AE 6 GSMPS 1998-2 A CMO 7.750		03/19/2015	PAID ON PRINCIPAL		6,074	6,074	6,008	6,011	0	62	0	62	0	6,074	0	0	0	69	05/19/2027	1FM
36228F	CL 8 GSMPS 1999-3 A CMO (14 8.000		03/19/2015	PAID ON PRINCIPAL		4,128	4,128	4,228	3,996	0	131	0	131	0	4,128	0	0	0	68	08/19/2029	1FM
36228F	EC 6 GSMPS 2001-2 A CMO 7.500		03/19/2015	PAID ON PRINCIPAL		8,152	8,152	8,433	8,354	0	(202)	0	(202)	0	8,152	0	0	0	112	06/19/2032	3FM
36242D	UQ 4 GSR 2005-AR1 4A1 CMO 2.261		02/25/2015	PAID ON PRINCIPAL		86,456	86,456	78,164	76,185	0	10,271	0	10,271	0	86,456	0	0	0	170	01/25/2035	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		02/25/2015	PAID ON PRINCIPAL		162,140	162,140	138,349	133,560	0	28,580	0	28,580	0	162,140	0	0	0	1,278	07/25/2036	1FM
36298B	AG 5 GSR 2006-6F 2A4 CMO 6.000		03/25/2015	WRITTEN OFF		0	19,987	17,055	16,464	0	62	0	62	0	16,527	0	(16,527)	(16,527)	269	07/25/2036	1FM
362290	AP 3 GSR 2007-AR1 6A1 CMO 2.006		03/25/2015	PAID ON PRINCIPAL		516,593	516,593	470,971	451,541	(0)	65,052	0	65,052	0	516,593	0	0	0	2,516	03/25/2037	1FM

QE05.11

SCHEDULE D - PART 4

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

QE05.12

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)
46628M	AE 6 JPMAC 2006-CW1 A4 3.21		02/25/2015	PAID ON PRINCIPAL		43,702	43,702	35,617	41,356	0	2,345	0	2,345	0	43,702	0	0	0	24	05/25/2036	1FM
466247	UP 6 JPMMT 2005-S2 1A3 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		100,793	100,793	97,769	72,625	0	28,168	0	28,168	0	100,793	0	0	0	1,060	08/25/2020	1FM
46630G	AD 7 JPMMT 2007-A1 2A2 (CMO) 2.482		03/25/2015	PAID ON PRINCIPAL		20,590	20,590	18,171	16,555	0	4,035	0	4,035	0	20,590	0	0	0	85	07/25/2035	1FM
46641C	AU 5 JPMMT 2014-1 2A1 (CMO) 3.500		03/25/2015	PAID ON PRINCIPAL		733,621	733,621	722,988	723,234	0	10,386	0	10,386	0	733,621	0	0	0	3,744	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		03/25/2015	PAID ON PRINCIPAL		179,781	179,781	180,792	180,772	0	(991)	0	(991)	0	179,781	0	0	0	775	10/25/2029	1FE
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		03/25/2015	PAID ON PRINCIPAL		360,964	360,964	315,006	292,316	0	68,648	0	68,648	0	360,964	0	0	0	3,570	06/25/2037	1FM
576434	EM 2 MALT 2003-4 4A1 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		24,893	24,893	24,935	24,802	0	91	0	91	0	24,893	0	0	0	234	06/25/2018	1FM
55265K	NM 7 MASTR 2002-8 1A4 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		7,582	7,582	7,657	7,559	0	23	0	23	0	7,582	0	0	0	69	12/25/2017	1FM
55265K	VB 2 MASTR 2003-4 2A4 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		142,227	142,227	139,964	141,436	0	791	0	791	0	142,227	0	0	0	1,177	05/25/2019	1FM
55265K	SY 1 MASTR 2004-1 4A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		192,584	192,584	192,601	192,100	0	484	0	484	0	192,584	0	0	0	1,685	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 (CMO) 5.250		03/25/2015	PAID ON PRINCIPAL		137,014	137,014	132,904	119,922	0	17,092	0	17,092	0	137,014	0	0	0	798	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		38,400	38,400	39,300	39,815	0	(1,415)	0	(1,415)	0	38,400	0	0	0	321	02/25/2034	4FM
76110H	BL 2 RALI 2003-QS7 A2 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		118,883	118,883	120,443	118,870	0	13	0	13	0	118,883	0	0	0	687	04/25/2033	1FM
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		64,162	64,162	63,470	63,786	0	376	0	376	0	64,162	0	0	0	513	10/25/2018	1FM
76111X	SE 4 RFMSI 2005-S1 2A2 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		64,800	64,800	65,089	64,595	0	205	0	205	0	64,800	0	0	0	446	02/25/2020	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		03/25/2015	PAID ON PRINCIPAL		287,402	287,402	255,283	255,665	0	31,737	0	31,737	0	287,402	0	0	0	1,457	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		03/25/2015	PAID ON PRINCIPAL		259,085	259,085	229,984	230,346	0	28,739	0	28,739	0	259,085	0	0	0	930	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		03/25/2015	PAID ON PRINCIPAL		378,018	378,018	341,820	342,335	0	35,683	0	35,683	0	378,018	0	0	0	1,459	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		03/25/2015	PAID ON PRINCIPAL		148,620	148,620	151,175	151,175	0	(2,554)	0	(2,554)	0	148,620	0	0	0	684	01/25/2045	1FE
94983F	AA 8 WFMBS 2006-1 A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		74,271	74,271	72,570	73,317	0	954	0	954	0	74,271	0	0	0	583	03/25/2021	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		256,463	256,463	247,359	240,655	0	15,809	0	15,809	0	256,463	0	0	0	2,205	08/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		361,435	361,435	306,128	294,604	0	66,831	0	66,831	0	361,435	0	0	0	3,357	03/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		03/25/2015	WRITTEN OFF		0	10,425	8,830	8,498	0	(25)	0	(25)	0	8,473	0	(8,473)	(8,473)	131	03/25/2036	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		60,472	60,472	50,797	36,682	0	23,790	0	23,790	0	60,472	0	0	0	804	09/25/2037	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		03/25/2015	WRITTEN OFF		0	2,407	2,022	1,460	0	(5)	0	(5)	0	1,455	0	(1,455)	(1,455)	23	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		03/20/2015	PAID ON PRINCIPAL		565,844	565,844	575,570	573,802	1,931	(9,888)	0	(7,957)	0	565,844	0	0	0	3,776	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144) 3.000		03/20/2015	PAID ON PRINCIPAL		91,133	91,133	92,814	92,814	0	(1,680)	0	(1,680)	0	91,133	0	0	0	228	01/20/2045	1FE
17319W	AA 7 CGCMT 2013-SMP A 2.110		03/12/2015	PAID ON PRINCIPAL		72,396	72,396	73,911	73,162	422	(1,188)	0	(766)	0	72,396	0	0	0	260	01/12/2030	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837	C.	03/12/2015	PAID ON PRINCIPAL		8,887	8,887	8,887	8,885	0	2	0	2	0	8,887	0	0	0	42	04/12/2023	1FE
75585R	GC 3 REALT 2006-3 A1 4.449	C.	03/12/2015	PAID ON PRINCIPAL		86,187	86,187	86,184	86,080	0	107	0	107	0	86,187	0	0	0	870	12/12/2038	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		03/15/2015	PAID ON PRINCIPAL		126,111	126,111	119,571	121,897	0	4,214	0	4,214	0	126,111	0	0	0	1,259	08/15/2030	1FE
126342	DZ 4 AMHPT 1996-1 B1 8.000		03/15/2015	PAID ON PRINCIPAL		418,361	418,361	432,948	418,358	0	3	0	3	0	418,361	0	0	0	5,649	03/15/2027	1FE
06606B	AK 6 BAMH 1997-1 M 6.800		03/10/2015	PAID ON PRINCIPAL		145,048	145,048	187,112	144,625	0	423	0	423	0	145,048	0	0	0	1,601	01/10/2028	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		03/01/2015	PAID ON PRINCIPAL		128,532	128,532	128,524	128,504	0	28	0	28	0	128,532	0	0	0	1,514	05/01/2033	5AM
20846Q	JW 9 CNF 2002-2 A2 6.030		03/01/2015	PAID ON PRINCIPAL		73,413	73,413	73,573	73,434	0	(22)	0	(22)	0	73,413	0	0	0	746	03/01/2033	4AM
37934E	AD 4 GFT 1998-1 B 6.862		03/10/2015	VARIOUS		460,315	460,315	0	0	0	412,217	0	412,217	0	412,217	0	48,098	48,098	0	06/10/2020	6FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
393505 BC 5	GT 1993-2 B 8.000		03/15/2015	PAID ON PRINCIPAL		1,581	1,581	1,470	1,431	0	151	0	151	0	1,581	0	0	0	70	07/15/2018	6FE
393505 BC 5	GT 1993-2 B 8.000		03/15/2015	WRITTEN OFF		0	10,510	9,772	9,509	0	(94)	0	(94)	0	9,415	0	(9,415)	(9,415)	727	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		03/15/2015	PAID ON PRINCIPAL		295,498	295,498	303,947	295,483	0	15	0	15	0	295,498	0	0	0	3,617	11/15/2028	5AM
393505 Y2 2	GT 1999-3 M1 6.960		03/01/2015	WRITTEN OFF		0	90,224	29,923	0	0	0	0	0	0	0	0	0	0	944	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2015	PAID ON PRINCIPAL		57,102	57,102	47,763	34,097	0	23,006	0	23,006	0	57,102	0	0	0	698	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2015	PAID ON PRINCIPAL		81,839	81,839	81,802	56,388	0	25,451	0	25,451	0	81,839	0	0	0	1,133	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2015	WRITTEN OFF		0	901	56	0	0	0	0	0	0	0	0	0	0	15	05/15/2023	6FE
674135 DQ 8	OAK 1998-B M2 7.025		02/15/2015	RECOVERY OF PAR WRITE		0	(1,373)	(86)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2015	PAID ON PRINCIPAL		58,712	58,712	53,702	47,973	0	10,739	0	10,739	0	58,712	0	0	0	477	11/15/2032	3AM
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2015	PAID ON PRINCIPAL		109,532	109,532	99,674	106,061	0	3,471	0	3,471	0	109,532	0	0	0	1,174	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						114,578,003	113,354,574	113,555,981	112,113,370	33,889	1,115,576	0	1,149,465	0	113,262,834	0	1,315,169	1,315,169	2,581,402	XXX	XXX
8399997. Total Bonds - Part 4						814,403,694	810,739,270	883,416,119	810,253,007	34,876	(34,529)	0	347	179,274	810,432,628	(560,470)	4,531,535	3,971,066	16,196,780	XXX	XXX
8399999. Total Bonds						814,403,694	810,739,270	883,416,119	810,253,007	34,876	(34,529)	0	347	179,274	810,432,628	(560,470)	4,531,535	3,971,066	16,196,780	XXX	XXX

QE05.13

Common Stocks - Industrial and Miscellaneous

00434L 10 9	ACCESS MIDSTREAM		02/02/2015	MERGER		150,500,000	9,019,680	XXX	9,019,680	8,157,100	862,580	0	862,580	0	9,019,680	0	0	0	0	XXX	L
09063H 10 7	BIOMED REALTY TRUST INC		02/04/2015	MERRILL LYNCH SOFT ALGO		11,600,000	278,335	XXX	210,192	249,864	(39,672)	0	(39,672)	0	210,192	0	68,143	68,143	3,016	XXX	L
11210U 10 5	BRIXMOR PROPERTY GROUP INC		01/16/2015	VARIOUS		32,600,000	854,703	XXX	730,163	809,784	(79,621)	0	(79,621)	0	730,163	0	124,540	124,540	7,335	XXX	L
133131 10 2	CAMDEN PROPERTY TRUST		02/18/2015	VARIOUS		400,000	30,054	XXX	27,412	29,536	(2,124)	0	(2,124)	0	27,412	0	2,642	2,642	264	XXX	L
22025Y 40 7	CORRECTIONS CORP OF AMERICA		02/23/2015	BMO CAP MKTS (045) ALGO 1		1,300,000	52,922	XXX	44,668	47,242	(2,574)	0	(2,574)	0	44,668	0	8,254	8,254	663	XXX	L
222795 10 6	COUSINS PROPERTIES INC		03/18/2015	VARIOUS		43,000,000	461,325	XXX	442,811	491,060	(48,249)	0	(48,249)	0	442,811	0	18,514	18,514	3,120	XXX	L
25960P 10 9	DOUGLAS EMMETT INC		01/26/2015	VARIOUS		7,000,000	203,834	XXX	119,700	198,800	(79,100)	0	(79,100)	0	119,700	0	84,134	84,134	1,470	XXX	L
264411 50 5	DUKE REALTY CORPORATION		01/20/2015	BAIRD, ROBERT W. & CO. INC.		13,100,000	284,566	XXX	180,961	264,620	(83,659)	0	(83,659)	0	180,961	0	103,605	103,605	0	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		02/25/2015	VARIOUS		62,900,000	1,464,561	XXX	688,126	1,495,133	(807,007)	0	(807,007)	0	688,126	0	776,435	776,435	16,354	XXX	L
49456B 10 1	KINDER MORGAN INC CLASS P		01/12/2015	SELL FRACTIONAL SHARE		0.300	12	XXX	13	13	0	0	0	13	0	0	0	0	0	XXX	L
529043 10 1	LEXINGTON REALTY TRUST		02/25/2015	JEFFERIES & COMPANY INC		25,000,000	267,688	XXX	244,750	274,500	(29,750)	0	(29,750)	0	244,750	0	22,938	22,938	4,250	XXX	L
554382 10 1	MACERICH CO		03/24/2015	VARIOUS		4,600,000	403,525	XXX	131,153	383,686	(252,533)	0	(252,533)	0	131,153	0	272,371	272,371	2,275	XXX	L
751452 20 2	RAMCO-GERSHENSON PROPERTIES		01/02/2015	PRIOR YEAR INCOME		0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	20	XXX	L
78440X 10 1	SL GREEN REALTY CORP		02/25/2015	MERRILL LYNCH ALGO		600,000	76,291	XXX	33,024	71,412	(38,388)	0	(38,388)	0	33,024	0	43,267	43,267	360	XXX	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		03/09/2015	SELL FRACTIONAL SHARE		0.180	3	XXX	2	3	(1)	0	(1)	0	2	0	1	1	0	XXX	L
876664 10 3	TAUBMAN CENTERS INC		02/25/2015	UBS DMA		1,500,000	109,159	XXX	95,880	114,630	(18,750)	0	(18,750)	0	95,880	0	13,279	13,279	0	XXX	L
902653 10 4	UDR INC		02/18/2015	VARIOUS		11,000,000	359,786	XXX	94,710	339,020	(244,310)	0	(244,310)	0	94,710	0	265,076	265,076	2,860	XXX	L
91704F 10 4	URBAN EDGE PROPERTIES		02/06/2015	SELL FRACTIONAL SHARE		0.500	12	XXX	4	0	0	0	0	4	0	8	8	0	0	XXX	L
92276F 10 0	VENTAS INC		02/25/2015	MERRILL LYNCH ALGO		600,000	44,683	XXX	29,640	43,020	(13,380)	0	(13,380)	0	29,640	0	15,043	15,043	0	XXX	L
929042 10 9	VORNADO REALTY TRUST		02/25/2015	VARIOUS		2,400,000	436,135	XXX	262,502	443,758	(181,255)	0	(181,255)	0	262,502	0	173,633	173,633	1,512	XXX	L
96949L 10 5	WILLIAMS PARTNERS LP		03/10/2015	SELL FRACTIONAL SHARE		1.000	35	XXX	60	60	0	0	0	60	0	(24)	(24)	0	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						14,347,306	XXX	12,355,450	13,413,240	(1,057,794)	0	0	(1,057,794)	0	12,355,450	0	1,991,857	1,991,857	43,499	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
9799997	Total Common Stocks - Part 4.....					14,347,306	XXX	12,355,450	13,413,240	(1,057,794)	0	0	(1,057,794)	0	12,355,450	0	1,991,857	1,991,857	43,499	XXX	XXX
9799999	Total Common Stocks.....					14,347,306	XXX	12,355,450	13,413,240	(1,057,794)	0	0	(1,057,794)	0	12,355,450	0	1,991,857	1,991,857	43,499	XXX	XXX
9899999	Total Preferred and Common Stocks.....					14,347,306	XXX	12,355,450	13,413,240	(1,057,794)	0	0	(1,057,794)	0	12,355,450	0	1,991,857	1,991,857	43,499	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					828,751,000	XXX	895,771,569	823,666,247	(1,022,918)	(34,529)	0	(1,057,446)	179,274	822,788,078	(560,470)	6,523,392	5,962,923	16,240,279	XXX	XXX

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

QE05.14

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	271,618	271,618	04/01/2015...
	REPO - DAIWA A TREASURY.....		1.....	36,394,503	36,394,503	04/01/2015...
	REPO - NOMURA A TREASURY.....		1.....	36,394,503	36,394,503	04/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	36,394,503	36,394,503	04/01/2015...
0199999	U.S. Government - Issuer Obligations.....			109,455,127	109,455,127	XXX
0599999	Total - U.S. Government.....			109,455,127	109,455,127	XXX
6199999	Total - Issuer Obligations.....			109,455,127	109,455,127	XXX
6599999	Subtotal - Bonds.....			109,455,127	109,455,127	XXX
9999999	Totals.....			109,455,127	109,455,127	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(17,922,116) Book/Adjusted Carrying Value \$.....(17,922,116)
- Average balance for the year: Fair Value \$.....128,555,585 Book/Adjusted Carrying Value \$.....128,555,585
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....109,455,127 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....777,322	.....564,437	.....350,927	XXX
Bank of America.....	Wilmington, DE.....	.....0.000	.....0	.....0	.....1,050,785	.....1,233,326	.....1,564,934	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....285,412	.....357,231	.....427,347	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....566,712	.....92,551	.....171,156	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....481,958	.....288,446	.....266,003	XXX
Steele Street Bank and Trust.....	Denver,CO.....	.....0.000	.....0	.....0	.....421,812	.....211,597	.....171,758	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....134,414	.....295,007	.....462,740	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....1,753,761	.....2,964,139	.....2,467,469	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....1,802,907	.....1,571,723	.....1,226,515	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....117,405	.....312,605	.....80,775	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....223,125	.....247,731	.....79,274	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....486,356	.....194,556	.....106,689	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	.....842,454	.....4,106,013	.....675,001	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....29,797,897	.....15,125,541	.....16,816,535	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....28,640	.....5,407	.....12,753	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....38,780,961	.....27,580,310	.....24,889,876	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....38,780,961	.....27,580,310	.....24,889,876	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....38,780,961	.....27,580,310	.....24,889,876	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
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		.....02/03/2015	.....0.000	.....04/09/2015	.....2,199,695	.....0	.....1,895
CANADA TREASURY BILLS (CAN. PAY).....		.....03/09/2015	.....0.000	.....04/09/2015	.....2,999,573	.....0	.....1,043
CANADA TREASURY BILLS (CAN. PAY).....		.....03/12/2015	.....0.000	.....05/07/2015	.....6,996,298	.....0	.....1,898
0699999. All Other Government Bonds - Issuer Obligations.....					.....12,195,566	.....0	.....4,836
1099999. Total - All Other Government Bonds .....					.....12,195,566	.....0	.....4,836
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS .....		.....02/01/2010	.....3.950	.....11/10/2009	.....0	.....0	.....0
LEHMAN BROTHERS HOLDINGS .....		.....02/01/2010	.....3.950	.....11/10/2009	.....0	.....0	.....0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....12,195,566	.....0	.....4,836
8399999. Subtotals - Bonds.....					.....12,195,566	.....0	.....4,836
8699999. Total - Cash Equivalents.....					.....12,195,566	.....0	.....4,836

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(932)	0	0	35,382
2. Alaska.....AK	0	0	0	0	34	0	0	196
3. Arizona.....AZ	0	0	0	0	22,760	0	0	77,476
4. Arkansas.....AR	0	0	0	0	4,510	0	0	54,527
5. California.....CA	0	0	0	0	1,827	0	0	52,831
6. Colorado.....CO	0	0	0	0	1,006	0	0	47,044
7. Connecticut.....CT	0	0	0	0	863	7,423,515	0	23,559
8. Delaware.....DE	0	0	0	0	(57)	0	0	13,141
9. District of Columbia.....DC	0	0	0	(1)	250,383	250,000	1	37,354
10. Florida.....FL	0	0	0	0	1,351	0	0	91,381
11. Georgia.....GA	0	0	0	0	5,987	0	0	39,862
12. Hawaii.....HI	0	0	0	0	509	0	0	3,027
13. Idaho.....ID	0	0	0	0	2	0	0	397
14. Illinois.....IL	0	0	0	0	(576,182)	8,400,000	3	141,700
15. Indiana.....IN	0	0	0	0	1,462	0	0	25,877
16. Iowa.....IA	0	0	0	0	4,047	0	0	68,643
17. Kansas.....KS	0	0	0	0	974	0	0	37,216
18. Kentucky.....KY	0	0	0	0	1,951	0	0	27,722
19. Louisiana.....LA	0	0	0	1	(94,842)	100,000	1	79,543
20. Maine.....ME	0	0	0	0	282	0	0	13,532
21. Maryland.....MD	0	0	0	0	209	0	0	6,983
22. Massachusetts.....MA	0	0	0	0	3,218	0	0	36,974
23. Michigan.....MI	0	0	0	0	228	0	0	25,406
24. Minnesota.....MN	0	0	0	0	1,390	0	0	63,016
25. Mississippi.....MS	0	0	0	1	13,769	10,000	6	72,090
26. Missouri.....MO	0	0	0	0	7,910	500,000	1	53,809
27. Montana.....MT	0	0	0	0	1,882	0	0	21,831
28. Nebraska.....NE	0	0	0	0	1,172	0	0	23,328
29. Nevada.....NV	0	0	0	0	171	0	0	7,344
30. New Hampshire.....NH	0	0	0	0	50	0	0	3,829
31. New Jersey.....NJ	0	0	0	0	563	0	0	18,557
32. New Mexico.....NM	0	0	0	0	(1)	0	0	1,266
33. New York.....NY	0	0	541	0	(6,972)	76,299	0	16,133
34. North Carolina.....NC	0	0	0	0	6,516	0	0	80,761
35. North Dakota.....ND	0	0	0	0	1,262	0	0	18,928
36. Ohio.....OH	0	0	0	0	6,001	350	1	67,219
37. Oklahoma.....OK	0	0	0	0	193	0	0	4,877
38. Oregon.....OR	0	0	0	0	18	0	0	2,741
39. Pennsylvania.....PA	0	0	0	0	6,015	50,000	1	36,245
40. Rhode Island.....RI	0	0	0	0	336	0	0	3,150
41. South Carolina.....SC	0	0	0	0	3,073	500,000	1	22,053
42. South Dakota.....SD	0	0	0	0	169	0	0	18,216
43. Tennessee.....TN	0	0	0	0	3,200	0	0	63,224
44. Texas.....TX	0	0	0	0	13,125	0	0	94,741
45. Utah.....UT	0	0	0	0	1,197	0	0	20,778
46. Vermont.....VT	0	0	0	0	(32)	0	0	1,120
47. Virginia.....VA	0	0	0	0	8,843	0	0	128,188
48. Washington.....WA	0	0	0	0	333	0	0	14,984
49. West Virginia.....WV	0	0	0	0	59,300	0	0	177,279
50. Wisconsin.....WI	0	0	0	0	788	0	0	56,878
51. Wyoming.....WY	0	0	0	0	189	0	0	2,174
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	809	0	0	3,175
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	(64)	0	0	166
59. Totals.....	0	0	541	1	(239,207)	17,310,164	15	2,065,587

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	(59)	0	0	92
58002. Other Alien Combined.....	0	0	0	0	0	0	0	68
58003. AUS Australia.....	0	0	0	0	(5)	0	0	6
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	(64)	0	0	166



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	(1,387)	0	0	52,625
2. Alaska.....AK	0	0	0	0	106	0	0	613
3. Arizona.....AZ	0	0	0	0	15,635	0	0	53,221
4. Arkansas.....AR	0	0	0	0	3,112	0	0	37,616
5. California.....CA	0	0	0	0	5,329	0	0	154,112
6. Colorado.....CO	0	0	0	0	1,958	0	0	91,602
7. Connecticut.....CT	0	0	0	0	4,483	0	0	122,414
8. Delaware.....DE	0	0	0	0	(287)	0	0	66,134
9. District of Columbia.....DC	0	0	0	0	324	1,000,000	1	31,629
10. Florida.....FL	0	0	0	0	3,456	0	0	233,792
11. Georgia.....GA	0	0	0	0	12,305	0	0	81,931
12. Hawaii.....HI	0	0	0	0	286	0	0	1,704
13. Idaho.....ID	0	0	0	0	0	0	0	7
14. Illinois.....IL	0	0	0	0	44,142	4,600,001	5	262,612
15. Indiana.....IN	0	0	0	0	813	0	0	14,393
16. Iowa.....IA	0	0	0	0	1,205	0	0	20,430
17. Kansas.....KS	0	0	0	0	1,462	0	0	55,896
18. Kentucky.....KY	0	0	0	0	1,475	0	0	20,963
19. Louisiana.....LA	0	0	0	2	(196,664)	0	0	51,443
20. Maine.....ME	0	0	0	0	396	0	0	18,968
21. Maryland.....MD	0	0	0	0	1,002	0	0	33,532
22. Massachusetts.....MA	0	0	0	0	1,127	0	0	12,948
23. Michigan.....MI	0	0	0	0	331	0	0	36,882
24. Minnesota.....MN	0	0	0	0	1,193	0	0	54,076
25. Mississippi.....MS	0	0	0	0	2,722	0	0	12,446
26. Missouri.....MO	0	0	0	0	2,263	0	0	15,398
27. Montana.....MT	0	0	0	0	1,877	0	0	21,780
28. Nebraska.....NE	0	0	0	0	1,310	0	0	26,081
29. Nevada.....NV	0	0	0	0	178	0	0	7,663
30. New Hampshire.....NH	0	0	0	0	158	0	0	11,995
31. New Jersey.....NJ	0	0	0	0	787	0	0	25,944
32. New Mexico.....NM	0	0	0	0	(9)	0	0	17,210
33. New York.....NY	0	0	0	0	2,579	0	0	54,922
34. North Carolina.....NC	0	0	0	0	13,010	0	0	161,257
35. North Dakota.....ND	0	0	0	0	962	0	0	14,421
36. Ohio.....OH	0	0	0	0	4,890	0	0	58,162
37. Oklahoma.....OK	0	0	0	0	1,114	0	0	28,159
38. Oregon.....OR	0	0	0	0	117	0	0	17,702
39. Pennsylvania.....PA	0	0	0	0	18,982	200,000	1	114,376
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	6,641	0	0	47,658
42. South Dakota.....SD	0	0	0	0	130	0	0	14,013
43. Tennessee.....TN	0	0	0	0	8,056	0	0	159,141
44. Texas.....TX	0	0	0	0	13,453	0	0	97,109
45. Utah.....UT	0	0	0	0	525	0	0	9,109
46. Vermont.....VT	0	0	0	0	(164)	0	0	5,796
47. Virginia.....VA	0	0	0	0	2,198	0	0	31,860
48. Washington.....WA	0	0	0	0	1,486	0	0	66,934
49. West Virginia.....WV	0	0	0	0	20,562	0	0	61,470
50. Wisconsin.....WI	0	0	0	0	329	0	0	23,729
51. Wyoming.....WY	0	0	0	0	241	0	0	2,778
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	3,279	0	0	12,871
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	96,778
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	2	9,479	5,800,001	7	2,726,300

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	(92)	0	0	3,488
2. Alaska.....AK	0	0	0	0	95	0	0	546
3. Arizona.....AZ	0	0	0	0	1,018	0	0	3,465
4. Arkansas.....AR	0	0	0	0	753	0	0	9,106
5. California.....CA	0	0	0	0	540	0	0	15,603
6. Colorado.....CO	0	0	0	0	357	0	0	16,687
7. Connecticut.....CT	0	0	0	0	107	0	0	2,926
8. Delaware.....DE	0	0	0	0	(9)	0	0	1,975
9. District of Columbia.....DC	0	0	0	0	5	0	0	501
10. Florida.....FL	0	0	0	0	532	0	0	35,998
11. Georgia.....GA	0	0	0	0	410	0	0	2,727
12. Hawaii.....HI	0	0	0	0	111	0	0	662
13. Idaho.....ID	0	0	0	0	14	0	0	2,444
14. Illinois.....IL	0	0	0	0	998	0	0	5,940
15. Indiana.....IN	0	0	0	0	164	0	0	2,909
16. Iowa.....IA	0	0	0	0	458	0	0	7,763
17. Kansas.....KS	0	0	0	0	867	0	0	33,161
18. Kentucky.....KY	0	0	0	0	407	0	0	5,785
19. Louisiana.....LA	0	0	0	0	607	0	0	9,367
20. Maine.....ME	0	0	0	0	51	0	0	2,460
21. Maryland.....MD	0	0	0	0	216	0	0	7,214
22. Massachusetts.....MA	0	0	0	0	563	0	0	6,474
23. Michigan.....MI	0	0	0	0	52	0	0	5,778
24. Minnesota.....MN	0	0	0	0	200	0	0	9,086
25. Mississippi.....MS	0	0	0	0	503	0	0	2,298
26. Missouri.....MO	0	0	0	0	836	0	0	5,691
27. Montana.....MT	0	0	0	0	294	0	0	3,413
28. Nebraska.....NE	0	0	0	0	257	0	0	5,111
29. Nevada.....NV	0	0	0	0	26	0	0	1,135
30. New Hampshire.....NH	0	0	0	0	11	0	0	861
31. New Jersey.....NJ	0	0	0	0	285	0	0	9,401
32. New Mexico.....NM	0	0	0	0	(1)	0	0	1,327
33. New York.....NY	0	0	0	0	1,905	2,550,000	5	40,569
34. North Carolina.....NC	0	0	0	0	836	0	0	10,361
35. North Dakota.....ND	0	0	0	0	46	0	0	693
36. Ohio.....OH	0	0	0	0	464	0	0	5,519
37. Oklahoma.....OK	0	0	0	0	504	0	0	12,742
38. Oregon.....OR	0	0	0	0	6	0	0	831
39. Pennsylvania.....PA	0	0	0	0	1,901	300,000	2	11,455
40. Rhode Island.....RI	0	0	0	0	60	0	0	566
41. South Carolina.....SC	0	0	0	0	309	0	0	2,220
42. South Dakota.....SD	0	0	0	0	26	0	0	2,840
43. Tennessee.....TN	0	0	0	0	292	0	0	5,769
44. Texas.....TX	0	0	0	0	3,708	0	0	26,764
45. Utah.....UT	0	0	0	0	67	0	0	1,167
46. Vermont.....VT	0	0	0	0	(30)	0	0	1,066
47. Virginia.....VA	0	0	0	0	931	0	0	13,494
48. Washington.....WA	0	0	0	0	78	0	0	3,499
49. West Virginia.....WV	0	0	0	0	987	0	0	2,951
50. Wisconsin.....WI	0	0	0	0	39	0	0	2,844
51. Wyoming.....WY	0	0	0	0	80	0	0	922
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	0	0	34
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	22,857	2,850,000	7	576,665

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	(215)	0	0	8,173
2. Alaska.....AK	0	0	0	0	16	0	0	94
3. Arizona.....AZ	0	0	0	0	1,303	0	0	4,435
4. Arkansas.....AR	0	0	0	0	592	0	0	7,155
5. California.....CA	0	0	0	0	1,770	0	0	51,188
6. Colorado.....CO	0	0	0	0	474	0	0	22,190
7. Connecticut.....CT	0	0	0	0	186	250,000	1	5,081
8. Delaware.....DE	0	0	0	0	(20)	0	0	4,638
9. District of Columbia.....DC	0	0	0	0	21	0	0	2,075
10. Florida.....FL	0	0	0	0	509	0	0	34,416
11. Georgia.....GA	0	0	0	0	800	0	0	5,324
12. Hawaii.....HI	0	0	0	0	20	0	0	121
13. Idaho.....ID	0	0	0	0	22	0	0	3,775
14. Illinois.....IL	0	0	0	0	2,353	0	0	14,000
15. Indiana.....IN	0	0	0	0	444	25,000	1	7,860
16. Iowa.....IA	0	0	0	0	313	0	0	5,312
17. Kansas.....KS	0	0	0	0	485	0	0	18,536
18. Kentucky.....KY	0	0	0	0	198	0	0	2,807
19. Louisiana.....LA	0	0	0	0	540	0	0	8,326
20. Maine.....ME	0	0	0	0	99	0	0	4,722
21. Maryland.....MD	0	0	0	0	298	0	0	9,984
22. Massachusetts.....MA	0	0	0	0	900	0	0	10,345
23. Michigan.....MI	0	0	0	0	100	0	0	11,080
24. Minnesota.....MN	0	0	0	0	449	0	0	20,370
25. Mississippi.....MS	0	0	0	0	1,948	0	0	8,904
26. Missouri.....MO	0	0	0	0	1,292	0	0	8,787
27. Montana.....MT	0	0	0	0	273	0	0	3,162
28. Nebraska.....NE	0	0	0	0	553	0	0	11,009
29. Nevada.....NV	0	0	0	0	37	0	0	1,596
30. New Hampshire.....NH	0	0	0	0	12	0	0	878
31. New Jersey.....NJ	0	0	0	0	217	4,500,000	1	7,142
32. New Mexico.....NM	0	0	0	0	(0)	0	0	612
33. New York.....NY	0	0	0	0	329	0	0	6,999
34. North Carolina.....NC	0	0	0	0	1,072	0	0	13,283
35. North Dakota.....ND	0	0	0	0	42	0	0	624
36. Ohio.....OH	0	0	0	0	892	0	0	10,613
37. Oklahoma.....OK	0	0	0	0	264	0	0	6,659
38. Oregon.....OR	0	0	0	0	8	0	0	1,191
39. Pennsylvania.....PA	0	0	0	0	1,475	0	0	8,890
40. Rhode Island.....RI	0	0	0	0	167	0	0	1,570
41. South Carolina.....SC	0	0	0	0	289	0	0	2,072
42. South Dakota.....SD	0	0	0	0	26	0	0	2,802
43. Tennessee.....TN	0	0	0	0	621	0	0	12,260
44. Texas.....TX	0	0	0	0	2,527	0	0	18,238
45. Utah.....UT	0	0	0	0	78	0	0	1,361
46. Vermont.....VT	0	0	0	0	(28)	0	0	976
47. Virginia.....VA	0	0	0	0	957	0	0	13,868
48. Washington.....WA	0	0	0	0	96	0	0	4,307
49. West Virginia.....WV	0	0	0	0	1,398	0	0	4,180
50. Wisconsin.....WI	0	0	0	0	75	0	0	5,421
51. Wyoming.....WY	0	0	0	0	54	0	0	617
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	207	500,000	2	811
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	26,533	5,275,000	5	557,079

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2015

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....976,305	.....1,146,965	.....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